INVESTMENT SCHEDULE DETAIL

REFERRED TO IN ANNUAL STATEMENT

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

LIFE AND ACCIDENT AND HEALTH

2024

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
730 Third Avenue		New York	NY	01/01/1973	12/30/2024	322,228,286	21,634,486	198,179,634	210,365,514	12,449,145			(12,449,145)		38,398,188	30,593,632
Southern Service Center		Charlotte	NC	07/01/1999	01/01/2024	225,552,311		109,961,481	139,000,000	5,241,097			(5,241,097)		23,421,826	9,902,256
0299999. Property occupied by the reporting entity - Administrative						547,780,597	21,634,486	308,141,115	349,365,514	17,690,242			(17,690,242)		61,820,014	40,495,888
0399999. Total Property occupied by the reporting entity						547,780,597	21,634,486	308,141,115	349,365,514	17,690,242			(17,690,242)		61,820,014	40,495,888
Otto's South Vineyard LLC		Napa	CA	08/05/2020	06/30/2024	45,096,411		44,156,433		347,378			(347,378)		2,305,310	1,436,669
Houston Industrial Group I		Houston	TX	12/31/2002	12/31/2024	51,655,173		27,269,702	114,570,000	1,285,306			(1,285,306)		9,637,724	3,424,724
Port Northwest Phase IV and V		Houston	TX	12/31/2002	12/31/2024	12,572,719		7,086,819	29,100,000	313,383			(313,383)		2,166,564	686,004
Smart and Final Distribution Facility		Commerce	CA	12/29/2011	12/31/2024	54,314,170		43,548,295	171,000,000	870,234			(870,234)		6,746,379	1,368,836
240 Post Street		San Francisco	CA	09/28/2012	12/31/2024	55,299,306		39,242,097	36,200,000	1,254,628	24,980,205		(26,234,833)		2,876,519	1,562,769
Cobia Distribution Center		Miami	FL	02/06/2013	12/31/2024	25,596,635		19,989,081	46,200,000	562,691			(562,691)		3,031,171	791,775
Cyan PDX		Portland	OR	05/21/2013	12/31/2024	99,143,739		72,492,933	80,100,000	2,291,722			(2,291,722)		6,588,022	3,613,764
Interchange Business Center		San Bernardino	CA	10/03/2013	12/31/2024	72,796,666		55,247,571	214,000,000	1,661,556			(1,661,556)		12,065,527	1,379,383
Fedex Ground		Pompano Beach	FL	05/22/2014	12/31/2024	50,803,538		41,546,783	69,400,000	868,543			(868,543)		4,138,549	957,118
I-210 Logistics Center		Rialto	CA	09/18/2014	12/31/2024	67,651,092		54,896,612	216,000,000	1,292,088			(1,292,088)		9,626,065	3,823,148
Lennox Distribution Center		Eastvale	CA	11/19/2014	12/31/2024	37,119,873		30,482,685	101,000,000	679,487			(679,487)		3,780,106	930,481
Hillwood Forward - Redlands		Redlands	CA	06/15/2016	12/31/2024	88,824,166		73,502,242	328,000,000	1,383,675			(1,383,675)		20,823,688	2,542,822
Cactus Distribution Center I		Phoenix	AZ	10/04/2019	12/31/2024	142,178,886		125,622,645	141,000,000	3,099,248			(3,099,248)		7,808,826	2,163,044
SLC DC North		Salt Lake City	UT	10/04/2019	12/31/2024	121,207,024	58,248,000	49,851,867	126,152,000	2,513,776			(2,513,776)		10,548,781	3,214,081
Hagerstown Distribution Center		Hagerstown	MD	10/04/2019	12/31/2024	72,197,141		63,556,948	72,500,000	1,711,532			(1,711,532)		5,255,344	1,006,713
Bridge Pointe		Woodridge	IL	10/04/2019	12/31/2024	54,970,035		47,958,757	57,500,000	1,462,134			(1,462,134)		4,215,632	1,531,438
Baltimore IC		Baltimore	MD	10/04/2019	12/31/2024	17,648,839		16,119,722	19,200,000	325,277			(325,277)		1,068,622	229,151
Center Square DC		Logan Township	NJ	10/04/2019	12/31/2024	33,179,238		29,151,948	37,900,000	809,119			(809,119)		2,578,755	400,444
Somerset Industrial Center I		Somerset	NJ	10/04/2019	12/31/2024	24,419,631		22,513,565	40,800,000	392,673			(392,673)		2,426,052	1,159,031
Somerset Industrial Center II		Somerset	NJ	10/04/2019	12/31/2024	36,473,951		33,419,585	68,500,000	718,077			(718,077)		4,677,804	1,108,853
Englewood DC		Englewood	NJ	10/04/2019	12/31/2024	24,490,433	11,024,000	11,599,732	16,976,000	364,950			(364,950)		1,085,180	436,346
Franklin Square I IC		Baltimore	MD	10/04/2019	12/31/2024	25,572,334		22,867,301	39,500,000	520,355			(520,355)		1,742,359	623,033
Franklin Square II IC		Baltimore	MD	10/04/2019	12/31/2024	23,750,327		21,251,559	31,800,000	487,159			(487,159)		1,760,712	306,131
Hollins End		Halethorpe	MD	10/04/2019	12/31/2024	57,568,391		51,141,170	88,800,000	1,242,694			(1,242,694)		4,934,017	1,147,221
Washington DC Corporate Center		Washington	DC	10/04/2019	12/31/2024	23,921,173		21,620,951	37,800,000	963,645			(963,645)		5,701,882	1,187,760
I-95 DC		Middle River	MD	10/04/2019	12/31/2024	51,278,187		45,610,919	63,300,000	1,079,480			(1,079,480)		3,138,952	408,933
Vista Point South		Coppell	TX	10/04/2019	12/31/2024	46,308,939		40,851,352	42,800,000	1,131,060			(1,131,060)		2,460,359	1,707,131
Park 55		Bolingbrook	IL	10/04/2019	12/31/2024	12,716,657	5,680,000	5,414,423	11,720,000	266,151			(266,151)		1,097,969	706,799
Park 355		Woodridge	IL	10/04/2019	12/31/2024	26,158,203	12,420,000	10,789,219	24,080,000	591,728			(591,728)		2,141,193	806,039
Park 88		Aurora	IL	10/04/2019	12/31/2024	6,783,411		6,036,068	9,400,000	149,293			(149,293)		680,896	198,649
Centerpointe		Moreno Valley	CA	10/04/2019	12/31/2024	267,270,728		242,714,876	384,100,000	4,851,627		72,762,167	67,910,540		12,832,296	5,614,820
Bedford Park		Bedford Park	IL	10/04/2019	12/31/2024	49,114,325	23,684,000	19,945,418	42,716,000	1,047,319			(1,047,319)		5,407,582	1,514,270
10th Street Business Park		Plano	TX	10/04/2019	12/31/2024	26,842,641		23,800,328	39,800,000	586,286			(586,286)		2,815,343	1,593,748
Freeport DC		Coppell	TX	10/04/2019	12/31/2024	145,791,898		128,765,058	210,700,000	3,342,657		67,613,367	64,270,710		7,975,536	5,043,270
Sterling DC		Ontario	CA	10/04/2019	12/31/2024	54,162,711	25,273,000	24,507,495	74,727,000	849,598			(849,598)		2,161,031	552,230
Aurora DC III		Aurora	IL	10/04/2019	12/31/2024	23,990,823		21,311,421	27,700,000	546,555			(546,555)		1,530,636	67,400
Prairie Pointe		Naperville	IL	10/04/2019	12/31/2024	21,439,142		19,034,638	26,500,000	485,277			(485,277)		1,773,235	458,316
Tri-State Commerce Center		Moonachie	NJ	03/01/2016	12/31/2024	32,059,681	19,881,000	8,042,203	35,619,000	474,537			(474,537)		1,641,548	633,342
3355 East La Palma Avenue & 1145 North Ocean Circle		Anaheim	CA	11/15/2012	12/31/2024	25,886,882	17,185,000	3,758,810	42,815,000	458,076			(458,076)		2,412,894	667,506
1201-1205, 1211, & 1231 North Miller Street		Anaheim	CA	11/15/2012	12/31/2024	51,800,625	43,180,000	(2,143,063)	109,420,000	899,015			(899,015)		5,649,366	1,506,706
3125 East Coronado Street		Anaheim	CA	11/15/2012	12/31/2024	13,043,734	11,361,000	(917,139)	33,539,000	213,814			(213,814)		1,371,179	743,952
3130-3150 East Miraloma Avenue		Anaheim	CA	11/15/2012	12/31/2024	14,122,881	11,794,000	(415,020)	35,906,000	229,731			(229,731)		2,074,357	886,414
Emerald Corporate Park		Auburn	WA	08/23/2005	12/31/2024	14,344,854	17,330,000	(8,483,720)	30,070,000	314,947			(314,947)		3,112,866	781,980
Greenstone Logistics Center		Santa Fe Springs	CA	09/04/2015	12/31/2024	72,871,630	42,940,000	18,555,163	69,060,000	1,218,907			(1,218,907)		3,470,865	1,533,611
Renton Park 405 - Kent Valley IP		Renton	WA	12/30/2002	12/31/2024	30,782,994		17,138,346	82,900,000	608,270		36,041,603	35,433,333		3,506,345	1,901,799

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Van Dorens West - Kent Valley IP		Ken	WA	12/30/2002	12/31/2024	44,552,747		27,308,182	134,000,000	1,141,151		59,644,987	58,503,836		6,225,443	2,695,986
600-650 College Road		Princeton	NJ	11/03/2016	12/31/2024	49,633,662		36,652,114	30,500,000	2,068,193	22,295,705		(24,363,898)		7,090,003	5,531,119
Sole at Casselberry		Casselberry	FL	05/03/2018	12/31/2024	73,642,781	39,872,467	22,407,252	46,427,533	1,797,149			(1,797,149)		6,134,001	3,564,409
Barnes Canyon Life Science		San Diego	CA	10/16/2018	12/31/2024	43,317,922		37,627,622	60,000,000	910,448			(910,448)		4,238,457	1,153,200
Waterford Professional Site		Miami	FL	01/01/1988	12/31/2024	12,267,743		10,957,562	23,400,000	17,470			(17,470)		102,526	486,944
OHare Logistics Center IV		Elk Grove Village	IL	05/08/2020	12/31/2024	25,311,292		23,662,315	32,000,000	778,370			(778,370)		2,130,172	405,854
Octave Apartments		Nashville	TN	10/30/2020	12/31/2024	89,644,945		80,838,225	103,000,000	2,095,855			(2,095,855)		7,326,956	2,518,084
South Boerne MOB		Boerne	TX	10/27/2020	12/31/2024	23,024,749		20,642,667	18,500,000	561,697			(561,697)		1,820,161	555,152
Apartments at Blakeney		Charlotte	NC	11/02/2020	12/31/2024	80,082,218		72,563,604	97,600,000	1,892,271			(1,892,271)		6,620,813	2,142,227
Boulder Creek Apartments		Wilsonville	OR	01/12/2021	12/31/2024	69,474,949		64,364,659	79,600,000	1,385,845			(1,385,845)		5,934,236	2,196,538
Bridge Creek Apartments		Wilsonville	OR	01/12/2021	12/31/2024	75,372,833		69,661,160	85,900,000	1,526,545			(1,526,545)		6,415,395	2,293,400
Enterprise Park Business Center		Denver	CO	12/18/2020	12/31/2024	77,916,024		70,670,161	82,500,000	1,782,826			(1,782,826)		6,604,415	3,007,257
Pacific Landing Industrial		Salt Lake City	UT	01/29/2021	12/31/2024	64,977,204		59,515,711	103,800,000	1,453,401			(1,453,401)		6,046,213	1,784,138
GA Mobius Life Science Pacific		Aliso Viejo	CA	08/05/2021	12/31/2024	92,954,247		88,659,762	88,200,000	1,256,952			(1,256,952)		7,598,223	1,546,290
GA Mobius Life Science East No Central		Middleton	WI	08/05/2021	12/31/2024	67,086,723		61,791,315	55,800,000	1,592,910			(1,592,910)		5,705,674	2,056,794
Pacific Landing Industrial Phase II		Salt Lake City	UT	08/31/2021	12/31/2024	34,228,845		32,895,975	45,100,000	668,650		17,098,880	16,430,230		2,006,541	774,681
River Club Apartments		Athens	GA	12/22/2021	12/31/2024	57,850,938		52,687,379	56,400,000	1,851,575			(1,851,575)		6,076,048	2,688,852
One Norman Square		Cornelius	NC	12/23/2021	12/31/2024	51,193,835		47,851,373	48,900,000	1,138,733			(1,138,733)		3,454,272	1,439,882
River Club Townhomes		Athens	GA	12/22/2021	12/31/2024	21,795,657		19,898,828	22,300,000	677,172			(677,172)		2,559,319	1,132,604
Millennium One Apartments		Charlotte	NC	10/15/2015	12/31/2024	58,037,715	32,032,724	15,715,718	32,367,276	1,428,743		718,489	(710,254)		6,185,316	3,632,689
Union Property Operations NRE III LLC (Sch A)		New York	NY	03/01/2022											9,464,238	4,121,008
Curve at Gilbert		Gilbert	AZ	12/01/2022	12/31/2024	116,345,847		111,021,386	110,000,000	2,565,493			(2,565,493)		7,502,445	2,350,302
Oak Grove Plaza		Sachse	TX	12/01/2022	12/31/2024	22,725,267		21,866,704	25,300,000	414,180			(414,180)		2,157,762	941,126
Capital Gateway		Bethesda	MD	12/28/2004	12/31/2024	192,229,876		62,271,507	48,900,000	5,486,254			(5,486,254)		12,968,753	7,477,322
SCL Health Aurora Crossroads MOB		Aurora	CO	03/01/2023	12/31/2024	31,297,066		31,081,150	30,100,000	215,917			(215,917)		858,150	861,796
7th Street Studios		Los Angeles	CA	03/28/2023	12/31/2024	85,275,222		82,405,832	87,000,000	1,631,881			(1,631,881)		7,573,465	2,768,780
Roswell Wieuca		Atlanta	GA	04/06/2023	12/31/2024	36,348,965		35,364,777	37,400,000	565,768			(565,768)		3,165,372	1,278,003
Envisage - Ithaca NY Building		Ithaca	NY	01/02/2020	01/31/2020	1,700,000		1,548,229	1,700,000							10,084
SCL Health Wheat Ridge MOB		Wheat Ridge	CO	04/27/2023	12/31/2024	53,549,862		53,041,984	56,300,000	507,878			(507,878)		1,813,817	691,755
Mountain View Industrial Park Bldg C		Salt Lake City	UT	12/20/2023	12/31/2024	49,149,575		48,640,419	50,400,000	509,155			(509,155)		4,616,536	1,013,775
919 North Michigan Avenue		Chicago	IL	12/01/2023	12/31/2024	108,231,751	45,000,000	61,015,077	53,000,000	2,045,500			(2,045,500)		6,609,897	2,618,563
AirTech14		Plainfield	IN	04/18/2024	12/31/2024	19,793,214		19,454,529	19,700,000	338,685			(338,685)		977,549	144,329
TGA Texas Infill Portfolio: GSW		Grand Prairie	TX	06/28/2024	12/31/2024	18,973,092		18,750,555	20,400,000	222,537			(222,537)		715,375	254,126
TGA Texas Infill Portfolio: Blankenship		Houston	TX	06/28/2024	12/31/2024	5,820,136		5,753,011	6,100,000	67,126			(67,126)		312,529	103,639
Bloomingdale Corporate Center		Bloomingdale	IL	08/14/2024		35,877,333		35,573,076	35,890,000	304,257			(304,257)		1,244,777	370,791
Pacific West Business Center		Kent	WA	09/05/2024	08/01/2024	14,879,623		14,792,649	14,800,000	86,975			(86,975)		398,278	129,454
General Account (CPREI)		-				60,852		60,852							1,358,930	4,102,726
0499999. Properties held for the production of income						4,209,846,547	416,905,191	3,169,467,119	5,424,154,809	87,753,220	47,275,910	253,879,493	118,850,363		366,856,095	135,201,333
Landover DC		Landover	MD	10/04/2019	12/31/2024	44,644,770		39,910,080	54,500,000	856,816			(856,816)		3,229,502	1,037,601
0599999. Properties held for sale						44,644,770		39,910,080	54,500,000	856,816			(856,816)		3,229,502	1,037,601
0699999 - Totals						4,802,271,914	438,539,677	3,517,518,314	5,828,020,323	106,300,278	47,275,910	253,879,493	100,303,305		431,905,611	176,734,822

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Otto's South Vineyard LLC	Napa	CA	08/05/2020	TIAA				(1,211,449)
Houston Industrial Group I	Houston	TX	12/31/2002	Various				533,241
Port Northwest Phase IV and V	Houston	TX	12/31/2002	Various				220,163
240 Post Street	San Francisco	CA	09/28/2012	Various				4,086
Cobia Distribution Center	Miami	FL	02/06/2013	Various				193,052
Cyan PDX	Portland	OR	05/21/2013	Various				853,607
I-210 Logistics Center	Rialto	CA	09/18/2014	Various				324,977
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				496,622
Cactus Distribution Center I	Phoenix	AZ	10/04/2019	Various				5,910,807
SLC DC North	Salt Lake City	UT	10/04/2019	Various				386,191
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				131,825
Bridge Pointe	Woodridge	IL	10/04/2019	Various				110,836
Baltimore IC	Baltimore	MD	10/04/2019	Various				413,720
Somerset Industrial Center I	Somerset	NJ	10/04/2019	Various				180,346
Somerset Industrial Center II	Somerset	NJ	10/04/2019	Various				43,963
Englewood DC	Englewood	NJ	10/04/2019	Various				548,825
Franklin Square I IC	Baltimore	MD	10/04/2019	Various				346,645
Franklin Square II IC	Baltimore	MD	10/04/2019	Various				44,024
Hollins End	Halethorpe	MD	10/04/2019	Various				114,097
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				1,441,535
Landover DC	Landover	MD	10/04/2019	Various				227,397
Vista Point South	Coppell	TX	10/04/2019	Various				1,406,266
Park 55	Bolingbrook	IL	10/04/2019	Various				123,110
Park 355	Woodridge	IL	10/04/2019	Various				223,307
Park 88	Aurora	IL	10/04/2019	Various				91,771
Centerpointe	Moreno Valley	CA	10/04/2019	Various		(72,762,167)		(3,883)
Bedford Park	Bedford Park	IL	10/04/2019	Various				42,315
10th Street Business Park	Plano	TX	10/04/2019	Various				490,396
Freeport DC	Coppell	TX	10/04/2019	Various		(67,613,367)		432,207
Prairie Pointe	Naperville	IL	10/04/2019	Various				78,120
Capital Beltway CC	Suitland	MD	10/04/2019	Various				305,734
3355 East La Palma Avenue & 1145 North Ocean Circle	Anaheim	CA	11/15/2012	Various				917,570
1201-1205, 1211, & 1231 North Miller Street	Anaheim	CA	11/15/2012	Various				145,506
3130-3150 East Miraloma Avenue	Anaheim	CA	11/15/2012	Various				63,134
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				161,818
Auburn Business Park - Kent Valley IP	Auburn	WA	12/30/2002	Various		(29,676,328)		645,874
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various		(36,041,603)		256,456
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various		(59,644,987)		128,907
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				740,499
Franklin 299	Redwood City	CA	06/03/2016	Various				101,021
600-650 College Road	Princeton	NJ	11/03/2016	Various				5,649,732
Franklin 299 - Land	Redwood City	CA	09/11/2017	Various				(3,475)
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				218,188
Yorktown Apartments	Dallas	TX	07/25/2018	Various				414,041
730 Third Avenue	New York	NY	01/01/1973	Various				16,217,821
Southern Service Center	Charlotte	NC	07/01/1999	Various				(886,145)
OHare Logistics Center IV	Elk Grove Village	IL	05/08/2020	Various				25,000
Octave Apartments	Nashville	TN	10/30/2020	Various				2,491,718
South Boerne MOB	Boerne	TX	10/27/2020	Various				71,510
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				654,674
Twelve100 Apartments	Austin	TX	12/15/2020	Various				186,112
Enterprise Park Business Center	Denver	CO	12/18/2020	Various				252,890
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC				74,766
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				695,645
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				533,066
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange				321,114
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				335,346
River Club Townhomes	Athens	GA	12/22/2021	Madison Exchange				69,722
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc				136,124
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various		(17,098,880)		
Adairsville Distribution Center	Adairsville	GA	06/09/2022	Various				2,324,673
Curve at Gilbert	Gilbert	AZ	12/01/2022	LIV Communities / Rockefeller Group				101,812

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				(7,211)
SCL Health Aurora Crossroads	Aurora	CO	03/01/2023	Sisters of Charity of Leavenworth Health System, Inc.				18,167,595
Roswell Wieuca	Atlanta	GA	04/06/2023	New Market RW, LLC				170,670
SCL Health Wheat Ridge MOB	Wheat Ridge	CO	04/27/2023	Sisters of Charity of Leavenworth Health System, Inc.				34,267,471
AirTech14	Plainfield	IN	04/18/2024	14 Points Associates LLC	19,793,214			
TGA Texas Infill Portfolio: GSW	Grand Prairie	TX	06/28/2024	DCT - TX 2004 RN PORTFOLIO L, LP; Morris Truman As	18,340,126			632,969
TGA Texas Infill Portfolio: Blankenship	Houston	TX	06/28/2024	DCT - TX 2004 RN PORTFOLIO L, LP; Morris Truman As	5,426,036			394,100
Bloomingdale Corporate Center	Bloomingdale	IL	08/14/2024	The Realty Associates Fund XII Portfolio	35,877,333			
Pacific West Business Center	Kent	WA	09/05/2024	The Realty Associates Fund XII Portfolio	14,879,623			
0199999. Acquired by Purchase					94,316,332	(282,837,332)		101,174,566
Beckwith Farms	Mount Juliet	TN	10/04/2019	Various				(35,610)
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(718,489)		664,610
919 North Michigan Avenue	Chicago	IL	12/01/2023	U.S. Cities Retail Fund LP				100,472
Capital Gateway	Bethesda	MD	12/28/2004	ND Properties, Inc.				1,961,297
0299999. Acquired by Internal Transfer						(718,489)		2,690,769
0399999 - Totals					94,316,332	(283,555,821)		103,865,335

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
TGA Oak Grove Plaza	Sachse	TX	01/22/2024	Alan M. Solana for FuFu Group, LCC	1,866,468	(7,211)	1,866,468						1,866,468	2,069,300		202,832	202,832	12,855	105,492
Rosslyn Overlook	Arlington	VA	01/05/2024	Realty Exchange Corporation as QI for RO LLC	25,171,629		25,000,000						25,000,000	24,709,429		(290,571)	(290,571)	(727,343)	(409,989)
107 East Oak Street	Chicago	IL	02/29/2024	EOS Building LLC	15,044,617		15,044,617						15,044,617	16,375,000		1,330,383	1,330,383	169,737	1,138,400
Beckwith Farms	Mt. Juliet	TN	06/07/2024	Prologis-Exchange Beckwith Farms 1,2,3 LLC	104,979,604	(35,611)	105,437,612	1,826,357			(1,826,357)		103,575,644	153,534,851		49,959,207	49,959,207	4,276,147	2,009,689
Capital Beltway CC	Suitland	MD	08/27/2024	Exeter 4501 Auth	14,926,760	305,734	14,860,128	196,447			(196,447)		14,917,962	22,684,333		7,766,371	7,766,371	309,645	709,189
Auburn Business Park - Kent Valley IP	Auburn	WA	07/25/2024	Cabot Industrial Value Fund VII-WA1B01, LLC	16,395,939	645,874	(15,647,719)	260,838		29,676,328	29,415,490		14,413,645	81,944,133		67,530,488	67,530,488	794,249	7,604,787
The Edge at Flagler Village	Fort Lauderdale	FL	09/16/2024	Cardone Edge Member, LLC	98,970,639	740,499	99,652,607	1,413,067			(1,413,067)		98,970,640	114,348,376		15,377,736	15,377,736	7,582,139	4,172,536
Twelve100 Apartments	Austin	TX	11/26/2024	12100 Metric, LP	71,589,419	186,112	74,210,593	1,092,508	1,714,774		(2,807,282)		71,589,420	71,500,001		(89,419)	(89,419)	6,596,818	3,477,116
Franklin 299	Redwood City	CA	10/16/2024	SF Franklin 2022, LLC	177,062,879	101,021	180,514,695	3,552,849			(3,552,849)		177,062,868	184,003,685		6,940,818	6,940,818	10,235,906	5,298,037
Franklin 299 - Land	Redwood City	CA	10/16/2024	SF Franklin 2022, LLC	6,361,462	(3,475)	6,362,038	753			(753)		6,357,812	4,000,001		(2,357,811)	(2,357,811)	456	99,535
Adairsville Distribution Center	Adairsville	GA	11/06/2024	LEX MOMENI GA LLC	31,576,219	2,324,673	28,920,119	647,239			(647,239)		30,597,554	47,781,853		17,184,298	17,184,298	626,812	5,353,679
Yorktown Apartments	Dallas	TX	12/18/2024	Infinity Yorktown Property LLC	34,322,713	414,041	34,545,256	629,700			(629,700)		34,329,598	39,550,001		5,220,403	5,220,403	3,821,523	2,609,379
3401 North Ashton Blvd	Lehi	UT	12/19/2024	Boyer TG Office 1, L.C.	18,025,632		37,314,615	841,602	19,112,350		(19,953,952)		17,360,662	14,378,980		(2,981,682)	(2,981,682)	2,646,437	2,284,353
0199999. Property Disposed					616,293,980	4,671,657	608,081,029	10,461,360	20,827,124	29,676,328	(1,612,156)		611,086,890	776,879,943		165,793,053	165,793,053	36,345,381	34,452,203
0399999 - Totals					616,293,980	4,671,657	608,081,029	10,461,360	20,827,124	29,676,328	(1,612,156)		611,086,890	776,879,943		165,793,053	165,793,053	36,345,381	34,452,203

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602687607		DENVER	CO		07/14/2023	3.375	499,373		2,728				1,170,900	11/20/2024
6601475392		DALLAS	TX		07/14/2023	3.375	105,537		2,770				1,168,432	11/20/2024
8002047244		WEST PALM BEACH	FL		07/14/2023	4.750	36,616		154				169,016	11/20/2024
6602693027		CAVE CREEK	AZ		04/10/2023	3.375	759,607		3,510				1,423,227	11/20/2024
6602694843		BOTHELL	WA		07/14/2023	3.125	763,725		4,522				1,559,781	11/20/2024
6601690214		DALLAS	TX		07/14/2023	3.500	497,484		3,307				1,419,578	11/20/2024
6602682236		SEATTLE	WA		07/14/2023	3.125	620,728		3,648				1,120,156	11/20/2024
6602688738		BOERNE	TX		07/14/2023	3.625	761,549		3,912				1,517,881	11/20/2024
8198751155		DANIA BEACH	FL		07/14/2023	3.500	279,402		1,610				429,900	08/31/2021
6601204487		JACKSONVILLE	FL		04/10/2023	0.000	8,518		560				163,907	11/20/2024
6602694777		CHINO	CA		04/10/2023	3.375	492,284		2,281				1,357,518	11/20/2024
6602704782		BOTHELL	WA		07/14/2023	3.375	640,424		3,460				1,084,394	11/20/2024
6601680256		BAYSIDE	NY		04/10/2023	2.875	145,134		1,654				1,868,986	11/20/2024
6601825109		BROOKLYN	NY		04/10/2023	3.000	762,956		4,058				2,053,260	11/20/2024
505375667		BOYNTON BEACH	FL		07/14/2023	2.875	163,418		1,049				388,751	11/20/2024
6602695782		SOUTHLAKE	TX		07/14/2023	3.875	458,169		2,358				889,079	11/20/2024
EB1249003968		PUNTA GORDA	FL		12/16/2016	3.625	523,731		(85)				1,997,765	11/20/2024
6602690536		GLENDALE	CA		04/10/2023	2.875	864,788		4,805				2,061,236	11/20/2024
6602701382		BEVERLY HILLS	CA		04/10/2023	2.875	739,403		3,972				1,751,517	11/20/2024
6601708248		ALBANY	CA		04/10/2023	3.375	612,236		2,890				1,832,123	11/20/2024
PEB1540094412		PARKLAND	FL		11/18/2016	3.750	791,594		(169)				2,231,301	11/20/2024
6602679992		WALNUT CREEK	CA		04/10/2023	3.125	700,244		3,582				1,313,136	11/20/2024
6602679844		PORTLAND	OR		07/14/2023	3.375	473,411		2,660				1,084,985	11/20/2024
6602675354		LIVERMORE	CA		04/10/2023	3.375	589,874		2,760				1,530,726	11/20/2024
10801808		Fort Myers	FL		07/14/2023	0.000	25,555		1,309				249,634	11/20/2024
6600434911		CHESTER	NJ		07/14/2023	3.375	396,006		2,572				1,026,548	11/20/2024
8195452286		FORT LAUDERDALE	FL		07/14/2023	3.375	409,405		2,503				966,146	11/20/2024
6602710888		HIGHLAND	MD		07/14/2023	4.000	643,542		2,902				1,104,985	11/20/2024
PEB1596053342		RANCHO MIRAGE	CA		11/18/2016	3.875	88,917		(110)				1,764,416	11/20/2024
10801689		Fort Myers	FL		07/14/2023	0.000	35,280		1,484				268,553	11/20/2024
6602681485		SEATTLE	WA		07/14/2023	3.250	984,462		6,209				1,804,800	11/20/2024
6601808352		RANCHO MIRAGE	CA		04/10/2023	3.750	508,400		2,179				1,187,835	11/20/2024
8195656125		LAUDERDALE LAKES	FL		07/14/2023	2.875	167,815		1,936				502,810	11/20/2024
105383467		SEMINOLE	FL		07/14/2023	4.125	113,358		678				329,766	11/20/2024
6602692185		ALBUQUERQUE	NM		04/10/2023	3.125	117,553		804				287,770	11/20/2024
6601682062		BRONXVILLE	NY		04/10/2023	3.750	197,581		4,780				2,673,627	11/20/2024
6601731166		PALM SPRINGS	CA		04/10/2023	2.990	269,278		3,936				1,392,087	11/20/2024
6601707752		ENCINITAS	CA		04/10/2023	3.125	717,646		3,675				2,299,838	11/20/2024
8204110031		NAPLES	FL		07/14/2023	6.625	472,390		1,040				664,206	11/20/2024
6602683325		DALLAS	TX		07/14/2023	2.625	639,631		4,562				2,648,726	11/20/2024
6602700202		FLOWER MOUND	TX		07/14/2023	2.990	939,386		5,673				2,399,057	11/20/2024
6602676543		MANHASSET	NY		04/10/2023	2.750	2,284,818		13,064				6,622,821	11/20/2024
6602692466		HERMOSA BEACH	CA		04/10/2023	3.625	203,232		1,223				1,713,183	11/20/2024
6601686147		WELLESLEY HILLS	MA		04/10/2023	3.625	105,304		2,558				2,652,565	11/20/2024
6601224493		JACKSONVILLE	FL		04/10/2023	0.000	13,299		731				130,923	11/20/2024
6601825471		AUSTIN	TX		07/14/2023	3.250	607,780		3,506				1,556,862	11/20/2024
6602694348		DEL MAR	CA		04/10/2023	3.250	952,993		4,618				2,045,403	11/20/2024
6600068818		GENESEO	IL		04/10/2023	7.125	26,419		70				126,302	11/20/2024
6601677799		COHASSET	MA		04/10/2023	3.625	102,660		2,650				1,942,089	11/20/2024
6602697408		GOLDEN	CO		07/14/2023	3.250	526,220		3,012				1,040,371	11/20/2024
6600677345		JACKSONVILLE	FL		04/10/2023	0.000	36,741		882				279,912	11/20/2024
6601697243		PROSPER	TX		07/14/2023	3.750	660,878		3,938				1,795,216	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602682327		HERCULES	CA		04/10/2023	2.875	778,034		4,260				1,394,301	11/20/2024
6601479162		CHICAGO	IL		04/10/2023	3.750	228,169		2,099				932,637	11/20/2024
6602688332		EAGLE	ID		04/10/2023	4.250	614,250		2,239				1,042,395	11/20/2024
6602686757		FT LAUDERDALE	FL		04/10/2023	2.875	502,067		3,074				1,281,919	11/20/2024
6600675885		JACKSONVILLE	FL		04/10/2023	0.000	22,767		675				245,767	11/20/2024
6602690742		BOCA RATON	FL		04/10/2023	3.250	542,475		2,698				1,275,471	11/20/2024
6602678846		COLLIERVILLE	TN		04/10/2023	3.125	460,953		2,363				875,257	11/20/2024
6601722744		REDONDO BEACH	CA		04/10/2023	3.250	848,283		4,136				1,730,420	11/20/2024
6600846411		BAINBRIDGE ISLAND	WA		07/14/2023	3.625	381,066		2,092				1,093,909	11/20/2024
EB1540093211		SHARON	MA		10/09/2015	3.875	470,235		(58)				1,311,593	11/20/2024
6602689819		ARVADA	CO		07/14/2023	3.125	515,842		3,742				1,700,936	11/20/2024
FR125699954		DANA POINT MONARCH B	CA		10/07/2016	3.450	558,124		75				1,901,888	11/20/2024
6602687490		GLENVIEW	IL		04/10/2023	3.250	523,671		2,566				1,087,067	11/20/2024
6600838871		HOLMES BEACH	FL		04/10/2023	5.125	368,754		2,572				1,761,778	11/20/2024
6601473322		SALINAS	CA		04/10/2023	3.500	245,810		2,791				1,664,509	11/20/2024
6601224147		JACKSONVILLE	FL		04/10/2023	0.000	19,521		673				131,504	11/20/2024
EB1400003819		FLAGSTAFF	AZ		10/12/2016	3.625	353,823		81				1,100,838	11/20/2024
6602676790		BERKELEY	CA		04/10/2023	2.750	627,024		3,564				1,661,369	11/20/2024
6602683507		RANCHO MIRAGE	CA		04/10/2023	3.000	511,253		2,670				1,036,717	11/20/2024
6601809053		DUXBURY	MA		04/10/2023	3.250	649,568		3,214				1,556,079	11/20/2024
6602695717		IDYLLWILD	CA		04/10/2023	3.250	578,362		2,792				1,133,715	11/20/2024
6602688779		MURRIETA	CA		04/10/2023	3.500	533,555		2,405				874,378	11/20/2024
8195454578		NAPLES	FL		07/14/2023	2.375	131,197		1,757				316,000	03/01/2021
6601223982		JACKSONVILLE	FL		04/10/2023	0.000	10,654		546				135,383	11/20/2024
6602676071		BURR RIDGE	IL		04/10/2023	2.750	412,018		2,464				1,447,391	11/20/2024
6601673525		SPOKANE	WA		07/14/2023	3.625	239,474		2,567				1,061,051	11/20/2024
6602697390		AVENTURA	FL		04/10/2023	2.750	574,016		3,255				4,234,130	11/20/2024
6600675646		JACKSONVILLE	FL		04/10/2023	0.000	19,654		589				213,114	11/20/2024
6601274928		MIAMI GARDENS	FL		04/10/2023	4.750	85,515		327				587,231	11/20/2024
6600676974		JACKSONVILLE	FL		04/10/2023	0.000	20,052		784				215,410	11/20/2024
6600679085		JACKSONVILLE	FL		04/10/2023	0.000	32,844		899				232,885	11/20/2024
6601675967		LAS VEGAS	NV		04/10/2023	4.000	818,233		3,723				2,563,375	11/20/2024
6601485466		HUNTINGTON	NY		04/10/2023	3.250	586,732		7,849				4,054,479	11/20/2024
6601383539		NAPLES	FL		04/10/2023	5.500	61,004		287				533,203	11/20/2024
6600681016		JACKSONVILLE	FL		04/10/2023	0.000	36,977		918				204,802	11/20/2024
8197554638		GREENACRES	FL		07/14/2023	2.990	356,060		2,346				671,919	11/20/2024
PEB1541040872		HAM LAKE	MN		11/18/2016	3.750	410,138		(194)				963,454	11/20/2024
6602699982		HOBOKEN	NJ		07/14/2023	3.000	722,136		4,323				1,284,507	11/20/2024
6600940172		MOUNT SINAI	NY		04/10/2023	2.500	167,756		2,943				1,366,058	11/20/2024
6602676444		BERKELEY	CA		04/10/2023	2.750	1,296,182		7,395				3,941,204	11/20/2024
6600060476		NEWBURY PARK	CA		04/10/2023	3.875	578,334		2,913				1,794,473	11/20/2024
3359071498		Delray Beach	FL		07/14/2023	3.875	90,653		236				144,365	08/29/2016
6602679679		LOS ANGELES	CA		04/10/2023	3.375	1,142,703		5,333				2,193,118	11/20/2024
6602711639		COVINGTON	WA		07/14/2023	4.000	659,659		2,966				1,357,319	11/20/2024
6600847708		LONG BEACH	CA		04/10/2023	3.500	1,223,477		5,797				3,239,587	11/20/2024
6602678309		FORT PIERCE	FL		04/10/2023	3.125	506,390		2,592				1,317,678	11/20/2024
6602678390		BELLVUE	CO		07/14/2023	3.250	413,756		2,602				1,322,527	11/20/2024
6601711655		NEEDHAM	MA		04/10/2023	3.250	746,213		3,643				3,769,110	11/20/2024
6601806240		SETAUKET	NY		04/10/2023	2.875	416,001		2,430				1,052,633	11/20/2024
6602702158		SAN DIEGO	CA		04/10/2023	2.875	664,241		3,616				2,524,392	11/20/2024
6600778960		FRESH MEADOWS	NY		04/10/2023	5.250	48,730		1,232				1,231,805	11/20/2024
6602686161		BROOKLINE	MA		04/10/2023	2.625	653,506		5,145				3,738,665	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600411422		BROOKLYN	NY		04/10/2023	3.125	214,950		2,309				1,595,420	11/20/2024
6601692350		THE WOODLANDS	TX		07/14/2023	3.625	605,241		5,351				2,760,496	11/20/2024
EB1596051083		REDWOOD CITY	CA		09/25/2015	3.875	636,348		(103)				2,021,080	11/20/2024
EB1144000136		BROOKLYN	NY		11/20/2015	3.750	336,520		(50)				905,724	11/20/2024
6602701903		AUSTIN	TX		07/14/2023	3.375	759,817		4,237				1,273,966	11/20/2024
6600122854		WOODINVILLE	WA		07/14/2023	4.000	359,456		2,288				1,436,431	11/20/2024
6602671601		SCOTTSDALE	AZ		04/10/2023	3.500	218,026		2,290				1,299,857	11/20/2024
6600845959		SOLANA BEACH	CA		04/10/2023	4.375	804,222		3,035				2,493,938	11/20/2024
6602675966		SAN FRANCISCO	CA		04/10/2023	2.500	658,395		4,162				3,036,643	11/20/2024
8022582496		LAKE WORTH	FL		07/14/2023	5.375	132,360		545				400,840	11/20/2024
6602717313		WIMBERLEY	TX		07/14/2023	3.250	466,717		3,920				1,411,710	11/20/2024
6600838665		LAKE BLUFF	IL		04/10/2023	4.875	598,270		1,990				1,389,300	11/20/2024
6602697952		IDAHO FALLS	ID		04/10/2023	2.875	459,479		3,371				1,263,461	11/20/2024
8198896005		WEST PALM BEACH	FL		07/14/2023	2.875	230,773		1,559				708,584	11/20/2024
6600852666		DRAPER	UT		07/14/2023	2.750	634,208		10,923				3,211,991	11/20/2024
6602699941		LOS ANGELES	CA		04/10/2023	3.500	902,411		4,038				1,679,035	11/20/2024
6602690601		ALHAMBRA	CA		04/10/2023	3.375	666,734		3,089				1,604,713	11/20/2024
8199006733		ST PETERSBURG	FL		07/14/2023	3.125	181,821		1,147				317,337	11/20/2024
6602699412		HIGHLAND PARK	IL		04/10/2023	3.250	1,504,125		7,235				4,782,576	11/20/2024
6600441684		SCOTTSDALE	AZ		04/10/2023	3.375	625,798		4,393				2,060,319	11/20/2024
EB1784004858		SAN FRANCISCO	CA		12/16/2016	3.500	459,633		20				1,109,127	11/20/2024
6601225177		JACKSONVILLE	FL		04/10/2023	0.000	15,257		760				166,582	11/20/2024
505304805		OAKLAND PARK	FL		07/14/2023	3.303	143,527		837				407,588	11/20/2024
6601686998		NEW YORK	NY		04/10/2023	3.125	182,246		3,722				3,259,245	11/20/2024
6601709501		SAN DIEGO	CA		04/10/2023	3.250	931,037		4,579				4,593,802	11/20/2024
6601725788		RAMONA	CA		04/10/2023	3.250	770,356		3,755				1,711,888	11/20/2024
6602683192		GREENWOOD VILLAGE	CO		07/14/2023	3.000	1,022,192		6,187				2,062,607	11/20/2024
6602686625		CARLSBAD	CA		04/10/2023	2.875	878,873		4,837				4,652,575	11/20/2024
6602687664		GLENVIEW	IL		04/10/2023	3.250	549,873		2,680				1,072,924	11/20/2024
6602700848		TUCSON	AZ		04/10/2023	2.990	594,753		3,121				1,151,847	11/20/2024
6601821686		SAN ANTONIO	TX		07/14/2023	3.250	514,558		3,023				1,307,747	11/20/2024
6601743039		LIBERTY HILL	TX		07/14/2023	3.250	466,532		2,651				813,963	11/20/2024
3364940319		Clearwater	FL		07/14/2023	3.875	88,333		549				340,122	11/20/2024
6601685214		HEWLETT HARBOR	NY		04/10/2023	3.000	277,943		3,692				1,424,919	11/20/2024
6602688001		BELLEVUE	ID		04/10/2023	3.750	783,360		3,293				1,405,262	11/20/2024
8195596971		TAMARAC	FL		07/14/2023	2.875	95,924		660				262,161	11/20/2024
6601817783		BETHESDA	MD		07/14/2023	3.250	407,297		2,353				1,185,161	11/20/2024
6601202085		ATLANTIC BEACH	FL		04/10/2023	0.000	16,888		726				193,595	05/30/2024
6602710623		PHOENIX	AZ		04/10/2023	3.375	782,524		3,572				2,858,314	11/20/2024
6600602483		DEL MAR	CA		04/10/2023	4.125	534,444		2,799				2,129,290	11/20/2024
8001947172		N MIAMI BCH	FL		07/14/2023	5.125	66,996		384				402,161	11/20/2024
6601483321		CHICAGO	IL		04/10/2023	3.000	145,902		2,779				1,273,785	11/20/2024
6600789702		LAGUNA BEACH	CA		04/10/2023	4.375	826,659		3,283				3,651,376	11/20/2024
6601203562		JACKSONVILLE	FL		04/10/2023	0.000	7,668		631				200,181	11/20/2024
6602680172		BAINBRIDGE IS	WA		07/14/2023	3.000	299,073		1,831				2,553,790	11/20/2024
6601383745		CHICAGO	IL		04/10/2023	6.750	257,340		1,426				1,509,549	11/20/2024
6601489344		DRAPER	UT		07/14/2023	3.750	257,575		3,423				1,978,483	11/20/2024
8199327199		JACKSONVILLE	FL		07/14/2023	2.875	201,702		1,353				372,218	11/20/2024
6601729889		NASHVILLE	TN		04/10/2023	3.000	509,115		2,775				1,612,090	11/20/2024
6602684141		WASHINGTON	DC		04/10/2023	2.875	1,094,699		5,961				2,260,185	11/20/2024
6602677806		HOUSTON	TX		07/14/2023	2.625	444,233		2,970				974,405	11/20/2024
8200628613		DEERFIELD BEACH	FL		07/14/2023	4.250	202,656		995				364,850	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3365464072		Naples	FL		07/14/2023	3.750	74,409		767				475,685	11/20/2024
6601224279		JACKSONVILLE	FL		04/10/2023	0.000	18,427		635				131,504	11/20/2024
6600722125		OAKLAND	CA		04/10/2023	3.625	592,920		2,671				3,124,365	11/20/2024
6600490137		LAGUNA NIGUEL	CA		04/10/2023	3.250	920,184		4,623				2,349,206	11/20/2024
6602677004		KELLER	TX		07/14/2023	3.000	578,272		5,315				1,741,541	11/20/2024
PH7132976726		GLENSIDE	PA		05/08/2015	3.958	574,827		(94)				1,511,397	11/20/2024
6602679208		LOS ALTOS	CA		04/10/2023	2.875	896,976		5,025				4,778,223	11/20/2024
6602702380		DANVILLE	CA		04/10/2023	2.875	1,012,331		5,433				2,003,231	11/20/2024
8198975817		LAKE WORTH	FL		07/14/2023	3.250	294,157		1,805				586,006	11/20/2024
6600830951		SANTA FE	NM		04/10/2023	4.250	386,702		1,868				1,199,616	11/20/2024
8201365183		CAPE CORAL	FL		07/14/2023	5.375	216,016		749				317,307	11/20/2024
6600681974		JACKSONVILLE	FL		04/10/2023	0.000	50,229		890				186,426	11/20/2024
6601682344		SOUTH BARRINGTON	IL		04/10/2023	3.125	288,785		10,077				3,760,843	11/20/2024
6600845629		BROOKLYN	NY		04/10/2023	3.625	1,023,605		4,733				3,137,798	11/20/2024
8195674074		WEST PALM BEACH	FL		07/14/2023	2.750	269,715		1,905				638,031	11/28/2023
3379776227		LAUDERHILL	FL		07/14/2023	4.875	30,399		161				129,465	11/20/2024
6601489716		WELLESLEY	MA		04/10/2023	3.292	190,535		2,269				1,748,547	11/20/2024
6602701689		MORAGA	CA		04/10/2023	3.000	932,231		4,816				1,866,701	11/20/2024
6602698117		NEWPORT BEACH	CA		04/10/2023	3.250	790,112		3,814				4,650,193	11/20/2024
112925441		Pompano Beach	FL		07/14/2023	4.875	73,645		355				243,204	11/20/2024
6601225490		JACKSONVILLE	FL		04/10/2023	0.000	21,744		707				149,285	11/20/2024
EB1787003973		DUBLIN	CA		12/16/2016	3.375	513,291		100				1,328,570	11/20/2024
6601744433		FOLSOM	CA		04/10/2023	2.750	551,136		3,135				1,354,479	11/20/2024
6602689058		BIRMINGHAM	AL		07/14/2023	2.875	518,640		4,606				1,321,720	11/20/2024
6602682368		WHITTIER	CA		04/10/2023	3.000	818,687		4,306				1,605,046	11/20/2024
6601683375		AURORA	IL		04/10/2023	3.875	43,442		1,297				1,335,706	11/20/2024
6600679192		JACKSONVILLE	FL		04/10/2023	0.000	34,608		930				224,118	11/20/2024
3367115611		North Lauderdale	FL		07/14/2023	4.750	117,108		448				427,771	11/20/2024
6600273681		HERNDON	VA		04/10/2023	3.250	69,774		1,215				886,528	11/20/2024
6601703363		PARK CITY	UT		07/14/2023	3.125	565,950		3,370				2,201,852	11/20/2024
6600676107		JACKSONVILLE	FL		04/10/2023	0.000	18,206		532				235,925	11/20/2024
6602681600		POWELL BUTTE	OR		07/14/2023	3.375	679,230		3,725				1,334,177	11/20/2024
6601697813		OAKLAND	MI		04/10/2023	3.750	440,177		2,140				1,182,012	11/20/2024
6602699586		OMAHA	NE		04/10/2023	3.375	574,906		2,644				1,100,334	11/20/2024
6601204776		JACKSONVILLE	FL		04/10/2023	0.000	8,327		514				139,796	05/30/2024
6600058546		HAPPY VALLEY	OR		07/14/2023	3.125	536,944		3,239				1,116,000	11/20/2024
6600676230		JACKSONVILLE	FL		04/10/2023	0.000	24,392		702				243,553	11/20/2024
6602700418		SCOTTSDALE	AZ		04/10/2023	3.250	811,542		3,895				1,661,138	11/20/2024
6602698950		POWAY	CA		04/10/2023	2.875	695,240		3,731				1,379,558	11/20/2024
6601822510		HENRICO	VA		04/10/2023	2.990	144,901		1,102				542,865	11/20/2024
6602699792		TRUSSVILLE	AL		07/14/2023	3.250	573,822		3,212				1,108,749	11/20/2024
6600772476		JERICHO	NY		04/10/2023	3.750	255,007		1,628				1,391,015	11/20/2024
6600425729		MELBOURNE	FL		04/10/2023	4.500	121,175		40				425,932	11/20/2024
FR125709076		SONOMA	CA		11/18/2016	3.700	628,368		(173)				1,234,325	11/20/2024
6601806083		LAKE FOREST	IL		04/10/2023	2.875	769,856		4,268				1,759,310	11/20/2024
6600689605		COLLEYVILLE	TX		07/14/2023	4.000	74,329		2,937				2,602,270	11/20/2024
6601685750		WEST HARRISON	NY		04/10/2023	3.000	143,238		3,829				2,108,107	11/20/2024
6602679562		PARKLAND	FL		04/10/2023	3.250	471,590		2,294				1,090,585	11/20/2024
6602700640		REDWOOD CITY	CA		04/10/2023	2.990	1,018,928		5,448				3,599,472	11/20/2024
6601702696		GLENVIEW	IL		04/10/2023	3.375	369,054		2,634				952,650	11/20/2024
EB1596053283		MALIBU	CA		10/12/2016	3.750	1,234,431		(342)				4,550,944	11/20/2024
6600682105		JACKSONVILLE	FL		04/10/2023	0.000	55,390		1,009				195,691	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601729657		OREGON CITY	OR		07/14/2023	2.625	591,135		3,966				1,181,608	11/20/2024
8204127063		MIAMI SHORES	FL		07/14/2023	6.500	636,720		1,467				875,050	11/20/2024
6602686716		ENCINO	CA		04/10/2023	3.000	962,486		5,063				2,034,950	11/20/2024
6602690478		BROOMFIELD	CO		07/14/2023	3.375	471,838		2,568				935,346	11/20/2024
8195510531		CORAL SPRINGS	FL		07/14/2023	2.875	211,659		1,451				492,293	11/20/2024
6601679837		CLIFTON	VA		04/10/2023	3.250	89,461		2,045				1,602,200	11/20/2024
6602683333		OLYMPIA	WA		07/14/2023	3.125	579,402		3,454				1,141,682	11/20/2024
PEB1784004692		MILL VALLEY	CA		11/18/2016	3.375	728,370		260				1,502,605	11/20/2024
6602677095		REDMOND	WA		07/14/2023	2.875	971,754		6,143				2,306,072	11/20/2024
6602695428		LAMY	NM		04/10/2023	3.375	528,926		2,450				970,413	11/20/2024
8023047284		MIAMI	FL		07/14/2023	5.250	130,360		581				394,828	11/20/2024
6601752964		BROOKLYN	NY		04/10/2023	3.000	853,175		4,494				1,609,087	11/20/2024
108485657		Coral Springs	FL		07/14/2023	4.375	147,758		877				392,343	11/20/2024
8202115721		BOYNTON BEACH	FL		07/14/2023	5.500	203,577		674				319,535	11/20/2024
6602684828		FLAGSTAFF	AZ		04/10/2023	2.500	847,952		6,747				2,000,835	11/20/2024
6601678250		DEALE	MD		07/14/2023	3.125	223,053		4,204				1,312,131	11/20/2024
6602710847		INDIAN SHORES	FL		04/10/2023	3.625	451,431		1,927				1,050,348	11/20/2024
6602705375		CALABASAS	CA		04/10/2023	3.500	768,682		3,376				1,278,292	11/20/2024
6602687995		STILLWATER	MN		04/10/2023	3.875	462,487		1,820				804,357	11/20/2024
6602704436		LUCAS	TX		07/14/2023	4.250	711,476		3,105				1,623,424	11/20/2024
PEB1353007729		MORRISTOWN	NJ		11/17/2017	3.875	704,682		7				1,746,531	11/20/2024
6601698126		BROOKLYN	NY		04/10/2023	3.750	494,185		2,499				997,798	11/20/2024
6602678036		SAN FRANCISCO	CA		04/10/2023	3.000	1,163,270		6,129				2,557,027	11/20/2024
6602698349		OAKLAND	CA		04/10/2023	3.375	843,034		3,917				1,477,717	11/20/2024
6601706762		ISSAQUAH	WA		07/14/2023	2.875	615,401		3,904				1,533,382	11/20/2024
6600987389		SAN FRANCISCO	CA		04/10/2023	4.000	520,632		2,152				1,346,624	11/20/2024
6601224857		JACKSONVILLE	FL		04/10/2023	0.000	19,436		638				134,208	11/20/2024
6601482794		HEATH	TX		07/14/2023	3.250	114,498		2,904				1,285,754	11/20/2024
6600682170		JACKSONVILLE	FL		04/10/2023	0.000	57,699		1,006				191,841	11/20/2024
6601827642		TEMECULA	CA		04/10/2023	3.375	734,851		3,494				1,603,808	11/20/2024
6600672478		UPPER BROOKVILLE	NY		04/10/2023	3.875	1,022,713		6,128				5,183,863	11/20/2024
EB1540094649		CARROLLTON	TX		12/16/2016	3.875	374,436		(214)				897,239	11/20/2024
8200919288		HIALEAH	FL		07/14/2023	4.250	152,938		746				379,030	11/20/2024
6602682988		ARLINGTON	VA		04/10/2023	3.000	794,257		4,300				1,567,974	11/20/2024
6601687004		NEW YORK	NY		04/10/2023	2.875	268,239		6,178				4,325,471	11/20/2024
6602684224		HOUSTON	TX		07/14/2023	3.250	452,784		2,629				857,301	11/20/2024
6602673540		DANVILLE	CA		04/10/2023	2.625	1,094,130		6,497				5,128,168	11/20/2024
6600783051		GREAT FALLS	VA		04/10/2023	3.125	566,775		3,892				1,831,617	11/20/2024
6600490822		CHESTNUT HILL	MA		04/10/2023	3.250	884,237		4,398				3,736,272	11/20/2024
6602698323		BEND	OR		07/14/2023	2.875	494,682		3,071				1,013,667	11/20/2024
6600779018		FLUSHING	NY		04/10/2023	4.125	213,763		1,334				1,590,595	11/20/2024
6601735233		EL SEGUNDO	CA		04/10/2023	2.990	510,350		2,789				1,798,235	11/20/2024
6602702638		FOSTER CITY	CA		04/10/2023	2.875	901,944		4,824				2,104,132	11/20/2024
6601700054		CAMPBELL	CA		04/10/2023	3.500	741,253		3,567				1,762,233	11/20/2024
6601684464		AUSTIN	TX		07/14/2023	3.625	88,344		2,944				1,719,844	11/20/2024
6600746694		RINGGOLD	VA		04/10/2023	5.875	42,221		159				124,742	11/20/2024
6601681890		AUSTIN	TX		07/14/2023	3.750	150,925		4,318				2,532,548	11/20/2024
6601709006		HEATHROW	FL		04/10/2023	3.500	502,520		2,939				1,304,252	11/20/2024
6600921867		TIGARD	OR		07/14/2023	4.990	466,031		1,956				954,466	11/20/2024
6602675339		CHICAGO	IL		04/10/2023	4.250	566,906		2,052				886,514	11/20/2024
8023814678		FLORIDA CITY	FL		07/14/2023	4.625	125,347		622				430,899	11/20/2024
6602676329		NEWTON	MA		04/10/2023	2.625	811,371		4,782				2,321,470	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601742817		KIRKLAND	WA		07/14/2023	3.250	895,721		5,242				2,324,854	11/20/2024
8198767923		DORAL	FL		07/14/2023	3.375	334,895		2,199				706,399	11/20/2024
6601687269		NEW YORK	NY		04/10/2023	3.000	122,853		2,546				3,116,675	11/20/2024
6602681170		MISSION VIEJO	CA		04/10/2023	3.125	959,655		4,937				2,106,772	11/20/2024
6600572447		SPARTA	NJ		07/14/2023	3.990	374,877		2,351				1,198,952	11/20/2024
6601481382		NEW YORK	NY		04/10/2023	3.190	25,411		507				627,613	11/20/2024
6600681784		JACKSONVILLE	FL		04/10/2023	0.000	53,963		979				192,606	11/20/2024
PEB1382003168		CLOVIS	CA		11/18/2016	3.625	789,489		63				2,188,709	11/20/2024
6601747352		BOCA RATON	FL		04/10/2023	3.625	467,104		3,299				1,646,632	11/20/2024
6601735217		ELLICOTT CITY	MD		07/14/2023	2.875	527,696		3,324				1,081,124	11/20/2024
6602676055		CULVER CITY	CA		04/10/2023	2.750	758,306		4,331				3,528,720	11/20/2024
105822464		North Miami	FL		07/14/2023	4.625	106,586		600				454,169	11/20/2024
8190964683		MIRAMAR	FL		07/14/2023	2.625	240,102		1,794				640,095	11/20/2024
6602710656		REDMOND	OR		07/14/2023	3.625	495,675		2,508				630,000	10/18/2021
8196851525		MIRAMAR	FL		07/14/2023	3.000	86,234		647				245,278	11/20/2024
PEB1171015499		BELLEVUE	WA		11/18/2016	3.500	789,646		62				2,017,859	11/20/2024
6601804021		MILL VALLEY	CA		04/10/2023	3.125	638,346		3,291				1,776,609	11/20/2024
8201206591		HOLLYWOOD	FL		07/14/2023	4.250	294,664		1,393				530,608	11/20/2024
EB1393008998		BROOKLYN	NY		06/24/2016	3.750	567,027		15				1,031,189	11/20/2024
6600935743		MILTON	MA		04/10/2023	2.990	903,019		4,883				2,054,121	11/20/2024
6600011438		JACKSONVILLE	FL		04/10/2023	0.000	4,912		499				174,019	11/20/2024
6602688100		OAKDALE	CA		04/10/2023	3.375	465,163		3,786				1,530,144	11/20/2024
6600985656		ALEXANDRIA	VA		04/10/2023	4.875	89,689		576				464,566	11/20/2024
6601699926		BETHESDA	MD		07/14/2023	3.375	618,165		5,613				1,801,229	11/20/2024
6602689017		MILL VALLEY	CA		04/10/2023	3.000	690,620		3,919				1,704,056	11/20/2024
6602688621		SAN ANTONIO	TX		07/14/2023	3.375	554,941		3,020				1,102,957	11/20/2024
6602699313		HOUSTON	TX		07/14/2023	3.250	878,245		5,117				1,663,814	11/20/2024
6601482588		LEXINGTON	MA		04/10/2023	3.125	162,151		2,895				1,518,637	11/20/2024
PEB1393010534		FOREST HILLS	NY		11/17/2017	4.125	672,995		(300)				3,375,026	11/20/2024
6602673821		SANTA BARBARA	CA		04/10/2023	2.625	835,504		4,930				2,256,068	11/20/2024
EB1789003621		MOUNTAIN VIEW	CA		03/24/2016	3.750	792,133		(59)				3,604,321	11/20/2024
6602684539		SEATTLE	WA		07/14/2023	2.875	750,609		4,710				1,993,298	11/20/2024
6601744656		SAN DIEGO	CA		04/10/2023	3.500	870,925		4,057				2,654,917	11/20/2024
6601819854		BRENTWOOD	TN		04/10/2023	3.250	739,661		3,651				1,940,288	11/20/2024
6602680107		PORTLAND	OR		07/14/2023	3.375	446,820		2,460				750,272	11/20/2024
6602687391		DAMASCUS	MD		07/14/2023	3.000	625,123		4,363				1,536,535	11/20/2024
6602690072		CENTENNIAL	CO		07/14/2023	3.375	498,642		2,726				955,565	11/20/2024
6602674605		WOODWAY	WA		07/14/2023	2.750	1,512,530		10,009				6,111,188	11/20/2024
6601733022		COUPEVILLE	WA		07/14/2023	3.375	600,358		3,317				1,181,401	11/20/2024
6601202135		ATLANTIC BEACH	FL		04/10/2023	0.000	10,768		660				324,364	05/30/2024
6602695923		PARADISE VLY	AZ		04/10/2023	3.000	944,093		4,919				2,603,155	11/20/2024
6601677872		SMITHTOWN	NY		04/10/2023	3.000	75,126		2,190				1,624,006	11/20/2024
EB1541039289		KATY	TX		08/07/2015	3.990	559,319		(48)				1,508,744	11/20/2024
8199277586		CAPE CORAL	FL		07/14/2023	3.375	141,935		840				337,321	11/20/2024
PEB1351006877		HOLMDEL	NJ		11/17/2017	3.750	726,901		268				1,923,158	11/20/2024
6600732769		PASADENA	CA		04/10/2023	3.750	394,027		2,365				1,397,929	11/20/2024
6602702257		DAVIE	FL		04/10/2023	3.000	985,341		5,240				2,129,481	11/20/2024
6601734483		RANCHO MIRAGE	CA		04/10/2023	3.375	653,964		3,064				1,385,623	11/20/2024
6602700558		JAMUL	CA		04/10/2023	2.990	733,861		3,803				1,593,024	11/20/2024
6601740761		NAPERVILLE	IL		04/10/2023	3.375	595,158		2,778				1,379,736	11/20/2024
6601698381		NEWTON	MA		04/10/2023	3.875	421,015		2,238				1,568,396	11/20/2024
6602676196		BETHESDA	MD		07/14/2023	2.875	891,793		5,695				2,196,989	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674894		CHATHAM	NJ		07/14/2023	3.125	814,211		4,824				2,261,598	11/20/2024
8197163477		FORT LAUDERDALE	FL		07/14/2023	3.375	165,083		990				296,397	11/20/2024
8195448486		BOCA RATON	FL		07/14/2023	3.500	309,068		1,822				756,330	11/20/2024
6602686096		BERKELEY	CA		04/10/2023	2.875	631,520		3,490				2,667,892	11/20/2024
505352797		BOCA RATON	FL		07/14/2023	2.750	163,773		1,091				676,189	11/20/2024
6602682582		HENDERSON	NV		04/10/2023	3.375	761,803		3,555				1,556,917	11/20/2024
6602687235		CAMANO ISLAND	WA		07/14/2023	3.000	832,765		5,175				1,580,942	11/20/2024
8195200997		RIVIERA BEACH	FL		07/14/2023	2.990	125,523		186				440,679	11/20/2024
6601716753		LONG GROVE	IL		04/10/2023	3.125	457,897		2,520				1,064,088	11/20/2024
6602699024		AUSTIN	TX		07/14/2023	3.375	620,998		3,367				1,206,796	11/20/2024
6602702497		CAMAS	WA		07/14/2023	2.875	629,017		3,877				1,326,837	11/20/2024
6600849217		TIMNATH	CO		07/14/2023	3.500	831,384		4,741				2,213,504	11/20/2024
6600026113		JACKSONVILLE	FL		04/10/2023	0.000	2,902		382				152,048	11/20/2024
EB1351003930		NEW YORK	NY		11/20/2015	3.875	1,983,358		257				9,320,938	11/20/2024
6602673219		MOUNTAIN HOUSE	CA		04/10/2023	2.625	467,280		3,682				1,225,371	11/20/2024
6601286716		SAINT LOUIS	MO		04/10/2023	4.625	68,933		57				110,709	11/20/2024
6601714477		WEST UNIVERSITY PLACE	TX		07/14/2023	2.875	539,220		4,034				1,255,485	11/20/2024
6601204651		JACKSONVILLE	FL		04/10/2023	0.000	10,797		665				147,475	11/20/2024
8201348356		CAPE CORAL	FL		07/14/2023	4.000	169,031		834				213,654	11/20/2024
6602690460		CORONA	CA		04/10/2023	3.125	870,546		4,336				1,627,888	11/20/2024
6601684357		BARRINGTON	IL		04/10/2023	3.000	84,802		4,209				1,601,248	11/20/2024
EB1369003522		SARASOTA	FL		12/16/2016	3.750	429,682		(178)				1,899,627	11/20/2024
6600010521		JACKSONVILLE	FL		04/10/2023	0.000	4,061		413				246,201	11/20/2024
6600011453		JACKSONVILLE	FL		04/10/2023	0.000	8,162						143,077	11/20/2024
6601700070		SAN DIEGO	CA		04/10/2023	3.625	601,797		3,684				2,319,188	11/20/2024
6602679489		MCCALL	ID		04/10/2023	3.125	1,001,839		5,051				1,770,691	11/20/2024
6602671544		HOMEWOOD	CA		04/10/2023	3.875	605,323		3,293				2,146,388	11/20/2024
6601708511		SARATOGA	CA		04/10/2023	2.625	881,422		6,871				4,460,506	11/20/2024
108639444		Naples	FL		07/14/2023	4.875	103,515		514				492,241	11/20/2024
6600680927		JACKSONVILLE	FL		04/10/2023	0.000	44,527		853				211,504	11/20/2024
6602676246		SAMMAMISH	WA		07/14/2023	2.875	676,491		4,276				1,648,981	11/20/2024
6600065152		GOLETA	CA		04/10/2023	2.875	571,751		3,193				1,283,112	11/20/2024
6601736132		LAKE MARY	FL		04/10/2023	2.750	579,825		3,276				1,293,653	11/20/2024
6602704485		SAN ANTONIO	TX		07/14/2023	3.375	711,677		3,919				1,297,311	11/20/2024
8202291796		JACKSONVILLE	FL		07/14/2023	5.500	210,726		695				276,597	11/20/2024
6601691931		OAKLAND	CA		04/10/2023	3.500	628,440		4,386				2,588,174	11/20/2024
6601683698		CHESTERFIELD	MO		04/10/2023	3.125	265,269		5,086				3,069,733	11/20/2024
6601383042		JACKSONVILLE	FL		04/10/2023	0.000	20,679		741				364,530	11/20/2024
6602677079		LAKE FOREST PARK	WA		07/14/2023	2.750	653,343		4,298				1,531,981	11/20/2024
6602685734		VENTURA	CA		04/10/2023	3.250	900,563		4,345				1,743,514	11/20/2024
6602677202		HOUSTON	TX		07/14/2023	2.375	632,928		4,545				1,651,390	11/20/2024
8200640754		CAPE CORAL	FL		07/14/2023	3.375	207,711		1,211				309,344	11/20/2024
6600447012		FLOWER MOUND	TX		07/14/2023	2.750	58,206		875				661,707	11/20/2024
6601471482		NEWTON	MA		04/10/2023	3.125	293,427		3,762				2,758,157	11/20/2024
6601725325		LONG GROVE	IL		04/10/2023	2.625	430,291		3,300				1,173,793	11/20/2024
6601717017		SAN FRANCISCO	CA		04/10/2023	2.990	491,605		2,604				2,871,632	11/20/2024
6600680372		JACKSONVILLE	FL		04/10/2023	0.000	32,002		628				138,543	11/20/2024
6602698794		ALPINE	CA		04/10/2023	3.375	756,720		3,506				1,408,973	11/20/2024
8201302796		DEERFIELD BEACH	FL		07/14/2023	3.875	302,624		1,543				465,200	11/20/2024
6601827410		GEORGETOWN	KY		04/10/2023	2.875	356,517		2,843				1,371,409	11/20/2024
6602700343		CHINO HILLS	CA		04/10/2023	2.990	740,992		3,840				1,568,708	11/20/2024
6601749572		SOUTH SAN FRANCISCO	CA		04/10/2023	3.250	613,010		2,986				1,412,311	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1540094366		AVON	NC		08/19/2016	3.875	377,062		(137)				2,443,790	11/20/2024
6601745828		NEW YORK	NY		04/10/2023	2.750	2,071,336		15,729				8,220,729	11/20/2024
6601748939		PHOENIX	AZ		04/10/2023	2.875	415,829		3,258				2,785,388	11/20/2024
EB1259002723		NAPERVILLE	IL		12/16/2016	3.375	374,730		194				926,891	11/20/2024
6602688233		WASHINGTON	DC		04/10/2023	3.500	786,935		3,495				1,657,334	11/20/2024
6602678994		PITTSBURG	TX		07/14/2023	3.500	685,850		3,856				1,564,792	11/20/2024
6600851858		DRAPER	UT		07/14/2023	3.250	494,148		3,039				1,278,621	11/20/2024
PEB1215003457		LIGHTHOUSE POINT	FL		08/14/2017	4.125	554,449		(295)				1,597,255	11/20/2024
6600480708		LAKEWOOD	CO		07/14/2023	3.625	458,505		2,508				1,059,802	11/20/2024
PEB1541042433		LIBERTYVILLE	IL		11/17/2017	3.990	423,759		(86)				961,887	11/20/2024
6602678416		LEWISVILLE	TX		07/14/2023	3.375	735,262		4,063				1,582,360	11/20/2024
6601821850		MILL VALLEY	CA		04/10/2023	3.125	546,396		2,823				1,924,488	11/20/2024
6602695105		SAN JOSE	CA		04/10/2023	3.125	787,830		3,929				1,588,962	11/20/2024
8203971101		SUNRISE	FL		07/14/2023	6.990	276,076		527				411,026	11/20/2024
6602679968		FRUIT HEIGHTS	UT		07/14/2023	3.375	597,836		3,304				1,158,313	11/20/2024
6602687227		MORRO BAY	CA		04/10/2023	3.250	608,780		2,950				1,269,579	11/20/2024
6602681352		CHENEY	WA		07/14/2023	3.875	536,455		2,585				935,368	11/20/2024
6601809590		CORAL GABLES	FL		04/10/2023	3.500	1,768,495		8,196				5,313,871	11/20/2024
6600604315		SAN DIEGO	CA		04/10/2023	3.125	788,848		5,192				2,858,381	11/20/2024
6602697986		VENICE	CA		04/10/2023	3.000	1,240,724		6,480				2,532,012	11/20/2024
6600636689		LAKE FOREST	CA		04/10/2023	3.375	466,225		2,807				1,967,613	11/20/2024
6602684745		HOUSTON	TX		07/14/2023	2.750	362,746		4,640				1,769,636	11/20/2024
6601483388		CHICAGO	IL		04/10/2023	3.250	136,860		2,387				1,235,301	11/20/2024
6602689074		STEAMBOAT SPRINGS	CO		07/14/2023	3.125	691,758		4,066				1,640,640	11/20/2024
6601709071		SANTA FE	NM		04/10/2023	3.500	540,432		3,127				1,884,468	11/20/2024
6600838954		DOWNEY	CA		04/10/2023	4.750	801,124		2,770				2,684,959	11/20/2024
PEB1259003719		WELLESLEY	MA		11/17/2017	3.875	559,186		12				1,481,798	11/20/2024
6601690149		DALLAS	TX		07/14/2023	4.000	523,964		3,255				2,032,996	11/20/2024
6601679209		NAVARRE BEACH	FL		04/10/2023	3.875	81,667		1,464				867,275	11/20/2024
6602700400		ORINDA	CA		04/10/2023	3.125	1,324,884		6,584				2,223,902	11/20/2024
6600846122		HOLMES BEACH	FL		04/10/2023	3.750	274,211		2,957				2,132,885	11/20/2024
6602694553		OAK VIEW	CA		04/10/2023	3.250	644,683		3,340				1,600,412	11/20/2024
8197656140		CAPE CORAL	FL		07/14/2023	2.990	99,092		653				387,247	11/20/2024
6601679571		CAMBRIDGE	MA		04/10/2023	3.125	189,918		3,342				2,101,675	11/20/2024
6601708792		KELLER	TX		07/14/2023	3.250	576,242		3,337				1,255,038	11/20/2024
6601726067		MERCER ISLAND	WA		07/14/2023	3.250	1,497,905		8,544				3,029,096	11/20/2024
6601010835		SCOTTSDALE	AZ		04/10/2023	3.125	539,201		880				1,451,186	11/20/2024
8191624867		SUNRISE	FL		07/14/2023	2.875	161,402		1,175				499,655	11/20/2024
6602705508		SCOTTSDALE	AZ		04/10/2023	3.875	713,058		2,774				1,993,799	11/20/2024
6602678424		DENVER	CO		07/14/2023	3.250	550,252		3,139				1,009,767	11/20/2024
PEB1540095063		FRISCO	TX		11/17/2017	4.125	397,605		(181)				1,084,914	11/20/2024
EB1351005922		PLAINVIEW	NY		12/16/2016	3.250	371,372		216				921,841	11/20/2024
6601678094		BROOKLINE	MA		04/10/2023	3.250	132,727		2,817				2,594,868	11/20/2024
6601715482		HERMOSA BEACH	CA		04/10/2023	2.750	1,503,789		8,547				5,471,181	11/20/2024
6601746925		CHESAPEAKE	VA		04/10/2023	3.625	1,159,119		4,999				2,282,762	11/20/2024
6601475806		SAINT LOUIS	MO		04/10/2023	3.875	181,305		921				506,773	11/20/2024
6602690114		SILVERTHORNE	CO		07/14/2023	3.250	457,266		2,582				1,003,761	11/20/2024
6600676180		JACKSONVILLE	FL		04/10/2023	0.000	25,076		710				271,045	11/20/2024
6601477257		SMITHTON	IL		04/10/2023	3.750	65,119		388				250,158	11/20/2024
6602687714		MIRAMAR BEACH	FL		04/10/2023	3.250	544,669		2,700				1,137,026	11/20/2024
8023014619		MIAMI	FL		07/14/2023	4.875	107,259		511				227,600	11/20/2024
8204030106		POMPANO BEACH	FL		07/14/2023	6.375	212,427		510				268,138	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600564816		NEW YORK	NY		04/10/2023	3.500	511,686		2,854				1,461,122	11/20/2024
6600795378		NAPLES	FL		04/10/2023	3.875	593,775		2,473				1,655,514	11/20/2024
6601685842		BEAUX ARTS	WA		07/14/2023	3.000	111,675		5,102				5,987,149	11/20/2024
6601808972		AUSTIN	TX		07/14/2023	3.500	674,257		3,677				1,406,743	11/20/2024
6602696525		LINCOLNSHIRE	IL		04/10/2023	3.000	463,296		2,424				1,044,073	11/20/2024
8195323651		HOLLYWOOD	FL		07/14/2023	3.125	206,918		1,338				559,201	11/20/2024
8201365354		HOMESTEAD	FL		07/14/2023	4.125	225,787		1,090				455,446	11/20/2024
6602698059		LAWRENCE	NY		04/10/2023	2.990	1,359,001		7,149				3,182,966	11/20/2024
6601202010		ATLANTIC BEACH	FL		04/10/2023	0.000	11,399		646				379,163	11/20/2024
6600121831		BEND	OR		07/14/2023	4.125	529,740		2,764				1,639,512	11/20/2024
6602698257		SCOTTSDALE	AZ		04/10/2023	3.000	478,878		2,480				1,686,055	11/20/2024
6602691096		FRANKLIN	TN		04/10/2023	2.500	833,860		6,501				3,159,368	11/20/2024
6601693010		AUSTIN	TX		07/14/2023	3.500	460,365		2,590				1,262,485	11/20/2024
8195331421		ST PETERSBURG	FL		07/14/2023	2.750	142,270		1,020				279,541	11/20/2024
6601730531		ENCINO	CA		04/10/2023	3.375	666,090		3,120				2,118,416	11/20/2024
PEB1596055586		SAN DIEGO	CA		01/11/2018	4.125	625,769		(298)				1,477,993	11/20/2024
6602696582		SAN RAMON	CA		04/10/2023	3.250	716,022		3,491				1,740,706	11/20/2024
6600675935		JACKSONVILLE	FL		04/10/2023	0.000	17,083		521				220,408	05/30/2024
6602691617		DANVILLE	CA		04/10/2023	2.750	665,212		5,122				2,393,699	11/20/2024
6602695246		INDIAN RIVER SHORES	FL		04/10/2023	3.250	492,856		2,388				974,655	11/20/2024
6600847492		SCOTTSDALE	AZ		04/10/2023	3.625	438,844		2,234				1,479,486	11/20/2024
6601724880		WALNUT CREEK	CA		04/10/2023	3.375	710,218		3,329				1,575,764	11/20/2024
6601478479		MARYLAND HEIGHTS	MO		04/10/2023	3.750	55,888		290				205,858	11/20/2024
6602701671		FAIR OAKS	CA		04/10/2023	2.875	610,981		3,301				1,215,310	11/20/2024
6601686949		NEW YORK	NY		04/10/2023	3.875	159,582		2,152				3,801,499	11/20/2024
6600059312		PORTLAND	OR		07/14/2023	2.990	404,966		2,531				886,443	11/20/2024
6602681030		BRADENTON	FL		04/10/2023	3.500	584,510		2,625				1,356,498	11/20/2024
6601488411		BAYSIDE	NY		04/10/2023	3.250	205,499		2,442				1,412,875	11/20/2024
6602675271		CLYDE HILL	WA		07/14/2023	3.000	433,712		2,665				4,977,111	11/20/2024
6601204461		JACKSONVILLE	FL		04/10/2023	0.000	7,870		554				170,551	11/20/2024
6602691526		BOSTON	MA		04/10/2023	2.750	704,821		5,343				2,856,840	11/20/2024
6601692723		BALTIMORE	MD		07/14/2023	3.875	438,544		2,307				2,227,112	11/20/2024
6601683789		SAINT LOUIS	MO		04/10/2023	3.375	120,507		2,646				2,406,579	11/20/2024
6600056870		SAN MATEO	CA		04/10/2023	3.000	476,379		2,581				1,608,068	11/20/2024
6602698398		BOULDER	CO		07/14/2023	3.000	1,213,326		7,290				2,372,784	11/20/2024
6602702174		WINNETKA	IL		04/10/2023	2.875	616,172		3,298				1,187,869	11/20/2024
6601679670		BROOKLYN	NY		04/10/2023	3.000	27,212		1,358				1,725,669	11/20/2024
6601744615		SAINT LOUIS	MO		04/10/2023	3.250	852,656		4,116				1,659,323	11/20/2024
6601724310		VIRGINIA BEACH	VA		04/10/2023	3.250	511,349		2,496				1,111,268	11/20/2024
6602688993		DENVER	CO		07/14/2023	2.750	614,858		3,087				3,291,533	11/20/2024
6600477266		DENVER	CO		07/14/2023	3.875	524,144		2,715				1,350,218	11/20/2024
6601716829		LAKE OSWEGO	OR		07/14/2023	3.000	518,056		3,187				1,102,620	11/20/2024
6601708271		NEWPORT BEACH	CA		04/10/2023	2.750	851,093		6,483				3,498,374	11/20/2024
6601477844		GREAT FALLS	VA		04/10/2023	2.990	294,850		3,619				1,947,806	11/20/2024
6602699347		DENVER	CO		07/14/2023	3.000	664,062		4,132				1,353,523	11/20/2024
6600852468		NASHVILLE	TN		04/10/2023	3.625	523,854		2,333				1,229,209	11/20/2024
6601682799		NEW YORK	NY		04/10/2023	2.875	131,413		2,589				907,046	11/20/2024
6600127234		DEERFIELD BEACH	FL		04/10/2023	3.250	49,339		1,250				1,161,824	11/20/2024
6602676808		LINDON	UT		07/14/2023	2.625	562,180		3,806				2,810,924	11/20/2024
6600676016		JACKSONVILLE	FL		04/10/2023	0.000	1,718		359				233,799	11/20/2024
6600852203		FRANKLIN	TN		04/10/2023	3.750	630,889		2,699				1,680,475	11/20/2024
6601383463		NAPLES	FL		04/10/2023	5.250	48,197		282				349,206	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600861014		CHICAGO	IL		04/10/2023	4.750	85,961		1,550				1,140,535	11/20/2024
6601685933		WELLESLEY	MA		04/10/2023	3.000	299,772		3,521				2,727,575	11/20/2024
3367202889		Jacksonville	FL		07/14/2023	4.750	64,433		369				245,387	11/20/2024
6600680638		JACKSONVILLE	FL		04/10/2023	0.000	33,235		645				173,999	11/20/2024
6600011735		JACKSONVILLE	FL		04/10/2023	0.000	5,071		504				135,350	11/20/2024
6601699090		CORTE MADERA	CA		04/10/2023	3.875	711,608		2,981				1,316,320	11/20/2024
6600676701		JACKSONVILLE	FL		04/10/2023	0.000	23,610		630				183,072	05/30/2024
6602705052		LOS ANGELES	CA		04/10/2023	3.625	902,450		3,810				1,974,505	11/20/2024
8194950931		HOLLYWOOD	FL		07/14/2023	3.125	201,433		1,302				424,430	11/20/2024
6601682815		NEW YORK	NY		04/10/2023	3.250	147,689		3,717				3,841,323	11/20/2024
6602675263		DALLAS	TX		07/14/2023	3.625	916,247		4,733				2,097,060	11/20/2024
6602700301		DALLAS	TX		07/14/2023	2.990	1,006,981		6,022				2,014,575	11/20/2024
8195004426		LAKE WORTH	FL		07/14/2023	2.875	187,256		1,284				484,495	11/20/2024
EB1247002667		DELRAY BEACH	FL		07/17/2015	3.875	346,026		(53)				1,265,076	11/20/2024
EB1596052367		SEATTLE	WA		12/18/2015	4.125	510,317		(227)				1,212,410	11/20/2024
6601740134		AURORA	CO		07/14/2023	3.250	865,277		4,917				1,810,451	11/20/2024
6600839721		SAINT PETERSBURG	FL		04/10/2023	4.875	813,331		2,631				3,237,842	11/20/2024
6600852005		CENTENNIAL	CO		07/14/2023	3.375	712,935		4,046				1,604,878	11/20/2024
6601697045		LAGUNA NIGUEL	CA		04/10/2023	3.125	759,295		4,029				2,055,722	11/20/2024
6602702505		DEL MAR	CA		04/10/2023	2.875	1,100,217		5,884				6,503,138	11/20/2024
6601470856		ATLANTIC BEACH	FL		04/10/2023	0.000	61,737		1,157				522,480	11/20/2024
6602682897		REDMOND	WA		07/14/2023	3.125	853,132		7,186				2,600,681	11/20/2024
6602689884		NEW YORK	NY		04/10/2023	3.375	861,830		4,007				1,713,706	11/20/2024
6601819706		MANHATTAN BEACH	CA		04/10/2023	3.250	719,141		3,550				2,168,980	11/20/2024
6602701143		SAN JOSE	CA		04/10/2023	3.000	853,242		4,491				1,915,502	11/20/2024
6602695949		LOS ANGELES	CA		04/10/2023	3.125	954,464		4,772				2,210,550	11/20/2024
6600478371		JACKSONVILLE	FL		04/10/2023	3.625	573,412		2,635				1,495,846	11/20/2024
6602700715		NEW ROCHELLE	NY		04/10/2023	2.990	659,551		3,406				1,278,392	11/20/2024
6600676776		JACKSONVILLE	FL		04/10/2023	0.000	20,608		786				201,944	11/20/2024
6601811836		SAN DIEGO	CA		04/10/2023	3.375	753,178		3,636				2,165,686	11/20/2024
6600934258		ORINDA	CA		04/10/2023	3.875	700,969		2,890				2,030,316	11/20/2024
6600876889		SAN LEANDRO	CA		04/10/2023	5.375	105,979		891				794,752	11/20/2024
6602674415		VALLEY GLEN	CA		04/10/2023	2.625	858,806		5,086				2,786,146	11/20/2024
8198982494		JACKSONVILLE	FL		07/14/2023	2.990	132,798		885				207,924	11/20/2024
6602676352		BURR RIDGE	IL		04/10/2023	2.750	289,306		11,070				5,210,609	11/20/2024
6600025966		JACKSONVILLE	FL		04/10/2023	0.000	1,492		276				143,840	11/20/2024
6601673814		BOERNE	TX		07/14/2023	3.375	325,074		4,124				1,296,883	11/20/2024
6601472241		PORTLAND	OR		07/14/2023	3.125	133,410		3,104				1,795,953	11/20/2024
6602701093		LA MESA	CA		04/10/2023	3.125	948,838		4,712				1,924,331	11/20/2024
3357215058		Lake Worth	FL		07/14/2023	4.180	53,693		311				303,795	11/20/2024
6601700567		BREWSTER	NY		04/10/2023	3.750	17,674		513				289,633	11/20/2024
108685850		Clearwater	FL		07/14/2023	4.875	117,099		580				379,224	11/20/2024
6602700210		SONOMA	CA		04/10/2023	2.990	595,552		3,086				1,054,127	11/20/2024
8201111539		CAPE CORAL	FL		07/14/2023	2.990	124,191		1,320				367,922	11/20/2024
6601733436		SAN BRUNO	CA		04/10/2023	3.125	750,690		3,805				1,788,364	11/20/2024
6601690115		HOUSTON	TX		07/14/2023	4.250	511,076		4,053				1,742,836	11/20/2024
6601482463		OAKLAND	CA		04/10/2023	2.875	236,627		4,599				5,454,343	11/20/2024
PEB1541041994		LAKE ZURICH	IL		11/17/2017	4.250	404,549		(269)				845,295	11/20/2024
6602681543		PROSPER	TX		07/14/2023	3.250	549,990		3,125				1,099,852	11/20/2024
PH7135056070		TRAFFORD	PA		04/22/2016	3.940	371,683		(83)				1,129,902	11/20/2024
8191129986		PEMBROKE PINES	FL		07/14/2023	2.750	194,815		1,402				450,315	11/20/2024
6600011420		JACKSONVILLE	FL		04/10/2023	0.000	4,224		504				145,018	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600679580		JACKSONVILLE	FL		04/10/2023	0.000	34,898		921				223,045	11/20/2024
PH7132732681		BEDFORD	NY		01/29/2015	3.953	438,339		(110)				1,550,822	11/20/2024
PEB1221074267		SAINT AUGUSTINE	FL		03/21/2018	3.750	211,293		624				1,238,385	11/20/2024
6600935164		EL CAJON	CA		04/10/2023	3.375	795,382		4,090				1,819,452	11/20/2024
6602691518		TUSTIN	CA		04/10/2023	2.750	1,033,419		8,166				2,931,819	11/20/2024
6600489980		SALINAS	CA		04/10/2023	3.750	515,484		2,227				1,360,278	11/20/2024
6602697010		ODESSA	FL		04/10/2023	2.875	475,189		2,556				1,143,297	11/20/2024
6602671148		SAN DIEGO	CA		04/10/2023	2.990	333,593		5,416				4,425,499	11/20/2024
6600021858		JACKSONVILLE	FL		04/10/2023	7.125	24,220		140				282,897	11/20/2024
6601681205		NEW YORK	NY		04/10/2023	3.000	130,101		3,352				3,806,764	11/20/2024
6600677113		JACKSONVILLE	FL		04/10/2023	0.000	22,448		794				212,417	11/20/2024
8201877670		DELRAY BEACH	FL		07/14/2023	5.250	189,982		677				351,620	11/20/2024
6601717157		NEWARK	CA		04/10/2023	3.125	889,260		4,517				1,703,279	11/20/2024
6602679711		EL DORADO HILLS	CA		04/10/2023	3.250	553,079		2,670				1,040,214	11/20/2024
6601809087		TEMECULA	CA		04/10/2023	3.500	519,951		2,409				1,280,732	11/20/2024
8200678538		MARCO ISLAND	FL		07/14/2023	3.875	176,569		908				353,051	11/20/2024
6601680033		NOKESVILLE	VA		04/10/2023	4.000	253,200		2,965				1,130,646	11/20/2024
6602676006		CHICAGO	IL		04/10/2023	2.750	41,265		1,473				1,334,221	11/20/2024
8195224556		HIALEAH	FL		07/14/2023	2.875	201,141		1,370				573,885	11/20/2024
6602685510		FERNANDINA BEACH	FL		04/10/2023	3.250	712,480		3,427				2,615,139	11/20/2024
6602684927		MOORPARK	CA		04/10/2023	3.125	964,695		6,591				2,320,240	11/20/2024
6601811653		RIVIERA BEACH	FL		04/10/2023	3.500	739,845		3,804				2,418,297	11/20/2024
6600852534		SOUTH LAKE	TX		07/14/2023	3.250	390,559		5,182				1,886,482	11/20/2024
6602676345		SAN FRANCISCO	CA		04/10/2023	2.625	754,515		4,483				1,841,736	11/20/2024
6602684430		SAN ANSELMO	CA		04/10/2023	2.875	669,177		3,670				1,871,335	11/20/2024
6602697762		NEWPORT BEACH	CA		04/10/2023	2.750	1,510,311		10,554				6,629,895	11/20/2024
6601683276		DEERFIELD	IL		04/10/2023	3.500	81,639		2,023				1,781,512	11/20/2024
6602691799		HAMPSTEAD	MD		07/14/2023	3.250	104,846		863				230,835	11/20/2024
6602700475		FRANKLIN	TN		04/10/2023	3.125	1,088,294		5,388				2,097,180	11/20/2024
6602705797		WASHINGTON	DC		04/10/2023	3.500	763,030		3,351				1,175,997	11/20/2024
EB1541039088		DEERFIELD	IL		08/19/2016	3.875	756,993		(230)				1,762,052	11/20/2024
6601699173		ROBBINSVILLE	NJ		07/14/2023	3.500	475,144		2,673				1,431,065	11/20/2024
3366359396		Jacksonville	FL		07/14/2023	4.375	66,445		372				130,304	11/20/2024
6602694587		PROVO	UT		07/14/2023	3.250	971,325		5,781				3,224,169	11/20/2024
6601747261		NAPLES	FL		04/10/2023	2.990	873,363		4,575				2,752,945	11/20/2024
6600678277		JACKSONVILLE	FL		04/10/2023	0.000	33,576		942				234,176	11/20/2024
6602687136		WESTWOOD	CA		04/10/2023	2.750	655,581		3,777				1,306,264	11/20/2024
6601678763		BOULDER	CO		07/14/2023	3.625	118,838		3,403				4,481,085	11/20/2024
6602680248		OAKLAND	CA		04/10/2023	2.875	657,290		3,579				3,295,163	11/20/2024
6601746875		LOS GATOS	CA		04/10/2023	2.375	422,685		3,407				3,375,624	11/20/2024
6601684670		LARCHMONT	NY		04/10/2023	3.125	289,464		5,067				2,600,362	11/20/2024
8202837341		FORT MYERS	FL		07/14/2023	5.625	231,151		773				305,802	11/20/2024
6601744482		DIX HILLS	NY		04/10/2023	2.875	773,190		4,195				1,573,850	11/20/2024
6600822933		CHICAGO	IL		04/10/2023	4.250	136,822		1,142				657,394	11/20/2024
6602695873		DENVER	CO		07/14/2023	3.125	903,610		5,313				2,220,058	11/20/2024
3363131004		Delray Beach	FL		07/14/2023	3.875	60,485		786				181,692	11/28/2023
6602685130		WASHINGTON	DC		04/10/2023	2.875	639,714		4,678				1,694,956	11/20/2024
6602696541		MORAGA	CA		04/10/2023	3.625	1,199,887		5,228				2,195,932	11/20/2024
6602691591		TEMPLETON	CA		04/10/2023	3.000	530,738		5,069				3,350,419	11/20/2024
6600676347		JACKSONVILLE	FL		04/10/2023	0.000	17,779		510				226,078	11/20/2024
6601753194		CAMAS	WA		07/14/2023	3.750	499,693		2,482				1,017,132	11/20/2024
6601696286		ESTES PARK	CO		07/14/2023	3.625	231,879		4,514				1,947,983	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602700384		SAN JOSE	CA		04/10/2023	3.375	1,599,181		7,354				2,939,252	11/20/2024
6601245753		ORLANDO	FL		04/10/2023	4.875	53,568		402				259,278	11/20/2024
6602672617		MCKINNEY	TX		07/14/2023	4.250	190,456		1,389				930,976	11/20/2024
EB1793000960		ARLINGTON	VA		07/17/2015	3.875	634,906		(142)				1,406,568	11/20/2024
6602678523		SANTA FE	NM		04/10/2023	3.125	532,899		2,727				1,140,450	11/20/2024
98657935		WEST PALM BEACH	FL		07/14/2023	4.250	78,777		476				384,991	11/20/2024
6602677830		VIRGINIA BEACH	VA		04/10/2023	2.875	576,884		3,163				1,573,256	11/20/2024
6602676824		CAMPBELL	CA		04/10/2023	2.625	703,297		4,205				2,114,360	11/20/2024
6601709675		MARCO ISLAND	FL		04/10/2023	3.000	477,448		3,417				5,168,986	11/20/2024
6600796673		DUARTE	CA		04/10/2023	5.125	290,148		(68)				950,047	11/20/2024
6601681809		WEST LAKE HILLS	TX		07/14/2023	3.250	159,410		4,959				3,096,845	11/20/2024
6602674167		BOSTON	MA		04/10/2023	2.875	627,370		3,444				1,366,506	11/20/2024
6600771122		EAST ELMHURST	NY		04/10/2023	3.750	106,057		1,794				1,660,156	11/20/2024
6600037060		CHASKA	MN		04/10/2023	3.500	513,991		2,445				1,108,505	11/20/2024
6601823070		RENO	NV		04/10/2023	3.000	487,035		3,560				2,939,501	11/20/2024
6601680991		SAINT LOUIS	MO		04/10/2023	3.250	194,111		2,821				1,632,612	11/20/2024
8202642913		JACKSONVILLE	FL		07/14/2023	5.499	115,856		399				215,315	11/20/2024
6602705755		SANTA ROSA BEACH	FL		04/10/2023	3.500	906,562		4,058				2,190,451	11/20/2024
6602698687		ORINDA	CA		04/10/2023	3.625	1,351,575		5,793				2,484,805	11/20/2024
6601697870		BROOKLYN	NY		04/10/2023	3.750	396,024		1,937				1,038,427	11/20/2024
6600680893		JACKSONVILLE	FL		04/10/2023	0.000	38,752		795				200,638	11/20/2024
6601699587		FORT LAUDERDALE	FL		04/10/2023	3.875	619,257		2,640				2,022,266	11/20/2024
6602705250		SAN TAN VALLEY	AZ		04/10/2023	3.125	272,679		4,871				1,451,456	11/20/2024
6601678961		OLD TAPPAN	NJ		07/14/2023	3.125	91,243		2,440				882,833	11/20/2024
6602676139		DUBLIN	CA		04/10/2023	2.750	720,205		4,098				2,046,288	11/20/2024
6600934175		BURLINGAME	CA		04/10/2023	3.500	583,318		6,856				2,749,243	11/20/2024
6602674340		SAN FRANCISCO	CA		04/10/2023	2.625	792,976		4,696				2,058,741	11/20/2024
6601746289		AUSTIN	TX		07/14/2023	3.250	649,821		3,665				3,010,885	11/20/2024
6602685916		LOS ANGELES	CA		04/10/2023	2.750	1,116,222		6,541				3,432,287	11/20/2024
8204239945		MIRAMAR	FL		07/14/2023	6.875	284,520		566				517,713	11/20/2024
6602684448		VALLEY VILLAGE	CA		04/10/2023	2.875	810,242		4,427				1,640,730	11/20/2024
6601204479		JACKSONVILLE	FL		04/10/2023	0.000	11,385		784				170,551	11/20/2024
6600011396		JACKSONVILLE	FL		04/10/2023	0.000	5,224		551				142,913	11/20/2024
8017141702		MIAMI GARDENS	FL		07/14/2023	4.125	151,425		889				393,579	11/20/2024
6601482497		SEATTLE	WA		07/14/2023	2.625	168,060		4,350				2,709,295	11/20/2024
6601750455		LOS ALAMITOS	CA		04/10/2023	3.500	773,609		3,462				1,838,603	11/20/2024
8201299664		MIAMI BEACH	FL		07/14/2023	4.625	188,483		809				309,357	11/20/2024
6601201996		ATLANTIC BEACH	FL		04/10/2023	0.000	11,345		645				203,562	05/30/2024
6601475137		ORO VALLEY	AZ		04/10/2023	3.125	259,202		3,135				1,400,510	11/20/2024
6600845223		TUCSON	AZ		04/10/2023	3.625	319,828		2,611				2,496,839	11/20/2024
6602683044		CLAYTON	CA		04/10/2023	3.125	512,986		2,644				1,203,327	11/20/2024
EB1784003927		SAN JOSE	CA		06/24/2016	3.500	832,566		355				2,200,959	11/20/2024
EB1351005094		NEW YORK	NY		06/24/2016	3.750	821,957		21				2,323,544	11/20/2024
EB1351003762		SOUTH ORANGE	NJ		10/09/2015	3.625	466,235		133				1,368,026	11/20/2024
PH7132483319		KELLER	TX		01/16/2015	4.250	704,041		(265)				2,048,514	11/20/2024
6602684364		SEATTLE	WA		07/14/2023	3.000	726,912		4,408				1,395,293	11/20/2024
6602699321		EUGENE	OR		07/14/2023	3.125	500,796		3,027				970,103	11/20/2024
6601225524		JACKSONVILLE	FL		04/10/2023	0.000	26,350		811				155,676	11/20/2024
6602685346		CHICAGO	IL		04/10/2023	3.000	722,968		3,949				1,757,770	11/20/2024
6602687599		DENVER	CO		07/14/2023	3.250	472,761		2,666				921,831	11/20/2024
6602679018		BEND	OR		07/14/2023	3.125	439,661		2,653				1,350,464	11/20/2024
8200999063		JACKSONVILLE	FL		07/14/2023	3.750	193,491		1,023				305,661	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602675909		PARKLAND	FL		04/10/2023	2.750	620,216		3,719				3,455,368	11/20/2024
6601274407		BRENTWOOD	CA		04/10/2023	2.500	158,753		2,706				754,118	11/20/2024
PH7131930971		PHILADELPHIA	PA		10/24/2014	4.179	359,817		(15)				942,016	11/20/2024
6602696632		SAN RAMON	CA		04/10/2023	3.000	1,079,829		5,599				2,020,220	11/20/2024
6602701168		GLEN RIDGE	NJ		07/14/2023	3.000	728,713		4,411				1,636,156	11/20/2024
6601827501		BOULDER	CO		07/14/2023	2.875	1,340,546		8,529				2,896,786	11/20/2024
PEB1785004746		SAN JOSE	CA		11/18/2016	3.750	535,846		(197)				1,622,955	11/20/2024
6601696815		REDWOOD CITY	CA		04/10/2023	3.375	976,437		4,908				2,190,442	11/20/2024
6600985284		GILBERT	AZ		04/10/2023	4.000	560,187		2,433				1,968,164	11/20/2024
6600025479		JACKSONVILLE	FL		04/10/2023	0.000	934		193				128,192	11/20/2024
6601720391		HOLMES BEACH	FL		04/10/2023	3.500	614,632		2,782				1,437,237	11/20/2024
8198767220		MIAMI	FL		07/14/2023	3.250	257,581		1,578				495,769	11/20/2024
6601487223		KATONAH	NY		04/10/2023	3.250	175,010		2,483				1,042,021	11/20/2024
6601479535		BLOOMFIELD TOWNSHIP	MI		04/10/2023	3.250	254,010		2,650				1,212,252	11/20/2024
8022668278		CAPE CORAL	FL		07/14/2023	4.875	137,951		713				440,011	11/20/2024
8201121397		HIALEAH	FL		07/14/2023	4.375	359,084		1,645				636,688	11/20/2024
6602705417		COPPER MOUNTAIN	CO		07/14/2023	3.875	654,486		3,093				1,360,883	11/20/2024
6601224345		JACKSONVILLE	FL		04/10/2023	0.000	19,337		672				131,504	11/20/2024
6601204032		JACKSONVILLE	FL		04/10/2023	0.000	6,508		626				183,471	11/20/2024
6602684299		CEDAR PARK	TX		07/14/2023	2.875	238,722		1,519				899,856	11/20/2024
6600591447		ATLANTIC BEACH	FL		04/10/2023	3.875	342,126		3,137				1,811,228	11/20/2024
PH7133827191		MANHASSET	NY		08/07/2015	4.089	634,541		(109)				1,822,021	11/20/2024
6601819912		SANTA FE	NM		04/10/2023	3.250	645,223		3,492				1,483,750	11/20/2024
300000023		NORTH FORT MYERS	FL		07/14/2023	0.000	14,495		653				179,814	11/20/2024
6601816777		OXNARD	CA		04/10/2023	3.375	833,436		3,963				2,028,549	11/20/2024
PH7134275929		FREMONT	CA		10/29/2015	4.275	444,696		(50)				1,529,766	11/20/2024
6602705920		EDEN PRAIRIE	MN		04/10/2023	3.250	659,984		3,160				1,128,007	11/20/2024
6602671494		PLANO	TX		07/14/2023	2.990	207,418		2,875				1,170,934	11/20/2024
6602695600		LOS ANGELES	CA		04/10/2023	3.375	1,546,098		7,231				2,862,620	11/20/2024
6600793803		CAMBRIDGE	MA		04/10/2023	3.625	630,101		3,231				2,118,459	11/20/2024
6601698332		IRVINGTON	NY		04/10/2023	3.875	553,587		2,699				1,450,121	11/20/2024
PEB1789005670		LOS ALTOS	CA		03/21/2018	4.125	557,109		196				4,755,701	11/20/2024
PEB1596053852		FORT LAUDERDALE	FL		11/18/2016	3.990	581,824		(477)				1,895,541	11/20/2024
6602672708		LAKEHILLS	TX		07/14/2023	4.250	150,226		1,283				531,768	11/20/2024
8198828035		MIAMI	FL		07/14/2023	3.250	248,477		1,528				484,619	11/20/2024
8198982510		SAINT PETERSBURG	FL		07/14/2023	3.375	177,274		1,049				281,559	11/20/2024
PH7134162812		REDMOND	WA		08/21/2015	3.982	481,620		(17)				1,697,990	11/20/2024
6601742932		NEW YORK	NY		04/10/2023	3.125	709,899		3,757				1,479,731	11/20/2024
6602710839		LONG BEACH	CA		04/10/2023	3.375	734,679		3,329				1,924,187	11/20/2024
6601825356		SCOTTSDALE	AZ		04/10/2023	3.375	508,049		2,407				2,009,369	11/20/2024
6602672807		HIGHLAND PARK	TX		07/14/2023	3.125	190,807		3,788				3,700,589	11/20/2024
6602711852		SCOTTSDALE	AZ		04/10/2023	3.875	579,675		2,243				839,976	11/20/2024
6602705706		LONG GROVE	IL		04/10/2023	4.375	968,072		3,337				1,657,629	11/20/2024
6602695808		RIVER FOREST	IL		04/10/2023	3.000	452,933		2,357				888,994	11/20/2024
6602680842		ALEXANDRIA	VA		04/10/2023	2.875	1,100,261		6,156				2,402,650	11/20/2024
3373136660		LEHIGH ACRES	FL		07/14/2023	4.125	90,468		391				298,240	11/20/2024
6601472191		FORT WORTH	TX		07/14/2023	3.625	223,114		3,304				2,253,008	11/20/2024
6602692318		DAPHNE	AL		07/14/2023	2.750	562,350		5,180				1,988,690	11/20/2024
6602699339		QUOGUE	NY		04/10/2023	3.250	880,051		4,313				1,859,887	11/20/2024
8201217955		FORT MYERS	FL		07/14/2023	3.750	242,743		1,284				639,734	11/20/2024
6601488346		CAMBRIDGE	MA		04/10/2023	3.125	17,764		618				653,958	11/20/2024
6601482752		TIMNATH	CO		07/14/2023	3.125	180,709		4,601				2,460,246	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600792557		MOUNTAIN HOUSE	CA		04/10/2023	3.750	252,446		2,337				1,150,929	11/20/2024
6601204149		JACKSONVILLE	FL		04/10/2023	0.000	8,454		635				174,886	05/30/2024
6600026923		JACKSONVILLE	FL		04/10/2023	0.000	2,714		402				125,795	11/20/2024
6601686238		SUDBURY	MA		04/10/2023	3.375	111,221		2,415				1,768,104	11/20/2024
6602692086		HILLSBORO	OR		07/14/2023	2.990	167,231		1,420				481,262	11/20/2024
6602678465		PORT ARANSAS	TX		07/14/2023	2.875	459,186		3,033				1,175,942	11/20/2024
6601733428		BEDFORD	NY		04/10/2023	2.875	456,316		3,316				1,114,266	11/20/2024
6600934555		DALLAS	TX		07/14/2023	3.875	674,679		3,370				1,513,965	11/20/2024
6602678903		SAN MATEO	CA		04/10/2023	3.125	702,308		3,587				2,337,186	11/20/2024
6601471185		BETHESDA	MD		07/14/2023	2.500	567,381		5,509				2,267,502	11/20/2024
6602678374		HOUSTON	TX		07/14/2023	3.000	671,682		4,110				1,312,330	11/20/2024
6601685198		GREAT NECK	NY		04/10/2023	4.000	137,636		3,299				2,739,621	11/20/2024
6600681347		ORANGE PARK	FL		04/10/2023	4.875	101,072		475				348,029	11/20/2024
6601469221		ATLANTIC BEACH	FL		04/10/2023	0.000	40,687		668				297,389	11/20/2024
6600606336		SAN DIEGO	CA		04/10/2023	3.125	483,413		2,913				2,513,752	11/20/2024
6602696772		POMPANO BEACH	FL		04/10/2023	3.250	949,974		4,569				3,070,597	11/20/2024
6600092446		LOCUST VALLEY	NY		04/10/2023	2.500	500,349		8,504				2,302,364	11/20/2024
6602685494		BOULDER	CO		07/14/2023	3.375	601,774		3,345				1,244,695	11/20/2024
8195320871		PEMBROKE PINES	FL		07/14/2023	2.875	215,306		1,504				489,643	11/20/2024
505339788		HOLLYWOOD	FL		07/14/2023	2.875	72,203		903				396,543	11/20/2024
6602686187		LOS ANGELES	CA		04/10/2023	2.875	673,813		3,797				3,180,919	11/20/2024
6601224881		JACKSONVILLE	FL		04/10/2023	0.000	20,391		647				134,810	11/20/2024
108705898		Plantation	FL		07/14/2023	5.000	32,711		377				175,106	11/20/2024
8202139909		RIVIERA BEACH	FL		07/14/2023	5.250	328,335		1,171				428,089	11/20/2024
6601745794		HARRISON	NY		04/10/2023	3.125	969,928		4,873				2,681,110	11/20/2024
6602702687		OAKLAND	CA		04/10/2023	2.875	685,954		3,673				1,210,061	11/20/2024
6601204511		JACKSONVILLE	FL		04/10/2023	0.000	8,531		564				163,907	11/20/2024
6602682954		NEWARK	CA		04/10/2023	3.250	1,027,146		4,959				1,739,488	11/20/2024
PEB1789004768		MENLO PARK	CA		11/18/2016	3.625	783,214		(133)				3,642,786	11/20/2024
6600729443		JACKSONVILLE	FL		04/10/2023	4.125	382,375		1,574				1,030,070	11/20/2024
6602702331		LOS ANGELES	CA		04/10/2023	3.625	954,751		4,046				1,885,280	11/20/2024
6602676121		CHICAGO	IL		04/10/2023	2.625	716,954		4,357				2,096,736	11/20/2024
504670316		FORT LAUDERDALE	FL		07/14/2023	4.750	95,565		477				363,657	11/20/2024
6600542291		TELLURIDE	CO		07/14/2023	3.750	310,242		2,118				1,269,813	11/20/2024
6602677301		AUSTIN	TX		07/14/2023	2.750	577,665		3,832				1,300,109	11/20/2024
6600926981		SAN JOSE	CA		04/10/2023	4.000	392,179		1,614				1,569,530	11/20/2024
6601713370		WASHINGTON	DC		04/10/2023	3.500	763,679		3,456				1,404,979	11/20/2024
6600490632		MIAMI	FL		04/10/2023	3.250	585,678		2,927				1,903,535	11/20/2024
8195099383		FORT LAUDERDALE	FL		07/14/2023	2.875	204,462		1,469				420,430	11/20/2024
6602673953		OLMOS PARK	TX		07/14/2023	2.625	492,099		4,774				2,429,153	11/20/2024
505167640		RIVIERA BEACH	FL		07/14/2023	4.625	125,767		564				395,679	11/20/2024
6602683952		BONSALL	CA		04/10/2023	3.000	933,308		4,892				2,107,217	11/20/2024
6602694967		SANTA ANA	CA		04/10/2023	3.000	749,682		3,901				1,619,634	11/20/2024
6600676446		JACKSONVILLE	FL		04/10/2023	0.000	31,133		(2,085)				275,400	11/20/2024
6600915349		GLENDALE	CA		04/10/2023	4.500	522,399		2,221				1,479,893	11/20/2024
8195005206		MIAMI	FL		07/14/2023	2.990	261,583		1,782				771,126	11/20/2024
6601680496		HOWARD BEACH	NY		04/10/2023	3.625	31,088		838				1,526,543	11/20/2024
EB1596051479		THOUSAND OAKS	CA		10/12/2016	4.375	754,968		(756)				2,147,158	11/20/2024
6600935099		CHINO HILLS	CA		04/10/2023	3.375	523,506		2,581				1,278,768	11/20/2024
6600569930		OAKLAND GARDENS	NY		04/10/2023	4.250	542,238		2,583				1,304,049	11/20/2024
6601816702		SPRING	TX		07/14/2023	3.250	512,591		3,084				1,076,273	11/20/2024
3371374714		Bonita Springs	FL		07/14/2023	3.500	47,232		584				414,546	11/20/2024

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601485318		LAKE FOREST	IL		04/10/2023	3.500	231,726		2,900				1,151,729	11/20/2024
6602684349		SEATTLE	WA		07/14/2023	3.125	816,019		4,778				1,389,305	11/20/2024
6601486712		SCOTTSDALE	AZ		04/10/2023	2.875	268,469		3,705				2,796,427	11/20/2024
6601825372		EDMOND	OK		04/10/2023	3.500	654,694		3,847				1,571,328	11/20/2024
6601483735		SEATTLE	WA		07/14/2023	3.000	207,538		5,304				3,269,459	11/20/2024
PEB1540095376		COOPER CITY	FL		08/14/2017	4.000	235,254		(184)				1,323,968	11/20/2024
6602696954		PASADENA	CA		04/10/2023	3.000	510,178		2,645				964,003	11/20/2024
6602685536		TUCSON	AZ		04/10/2023	2.750	644,649		3,665				1,453,211	11/20/2024
6602692201		MONROE	WA		07/14/2023	3.125	88,154		819				530,616	11/20/2024
6602698695		HAYWARD	CA		04/10/2023	2.990	1,002,446		5,252				1,963,467	11/20/2024
6602692599		SAN MATEO	CA		04/10/2023	2.875	940,218		6,786				2,698,515	11/20/2024
6601825091		BOULDER	CO		07/14/2023	2.990	851,922		5,266				2,654,888	11/20/2024
PH7133741137		MEDFORD	NJ		08/21/2015	4.000	378,512		(88)				1,022,028	11/20/2024
3375659718		JACKSONVILLE	FL		07/14/2023	3.990	43,544		558				229,672	11/20/2024
6602675743		FORT WORTH	TX		07/14/2023	3.000	399,324		2,480				911,987	11/20/2024
6602704741		CAPE CORAL	FL		04/10/2023	3.750	596,030		2,435				1,173,017	11/20/2024
6600582164		MORRIS PLAINS	NJ		07/14/2023	3.875	326,712		2,111				954,732	11/20/2024
6600795493		SARASOTA	FL		04/10/2023	3.625	855,637		3,838				2,548,367	11/20/2024
6601711143		VANCOUVER	WA		07/14/2023	2.990	473,609		2,925				1,078,428	11/20/2024
6601687384		BROOKLINE	MA		04/10/2023	3.125	59,123		2,047				2,830,788	11/20/2024
6601018135		LOS ANGELES	CA		04/10/2023	3.625	767,794		4,321				2,257,851	11/20/2024
6601698043		NEW YORK	NY		04/10/2023	3.750	457,469		2,726				2,113,045	11/20/2024
504674232		BOYNTON BEACH	FL		07/14/2023	4.375	60,224		332				240,208	11/20/2024
EB1789004889		REDWOOD CITY	CA		12/16/2016	3.375	235,423		14				2,277,138	11/20/2024
6601752709		BROOKLYN	NY		04/10/2023	3.125	638,315		3,196				3,488,230	11/20/2024
6600839135		PROSPECT	KY		04/10/2023	4.125	324,127		2,117				1,870,923	11/20/2024
3362440544		Boca Raton	FL		07/14/2023	4.375	45,853		275				108,567	10/05/2016
6601699645		AUSTIN	TX		07/14/2023	3.250	409,426		2,454				1,131,975	11/20/2024
6601485045		RENO	NV		04/10/2023	3.625	43,149		1,358				1,876,411	11/20/2024
PEB1540095676		BROOKLYN	NY		11/17/2017	4.000	1,034,800		(250)				3,540,463	11/20/2024
6602681212		SAINT LOUIS	MO		04/10/2023	3.375	541,353		2,550				1,090,835	11/20/2024
6602695378		LITTLETON	CO		07/14/2023	3.250	551,343		3,120				1,389,929	11/20/2024
6601483636		LAFAYETTE	CA		04/10/2023	3.000	175,196		4,456				3,590,005	11/20/2024
PEB1369003269		LONGBOAT KEY	FL		11/18/2016	3.750	541,687		(199)				2,370,474	11/20/2024
6602702067		NOVATO	CA		04/10/2023	3.500	886,553		3,908				1,566,753	11/20/2024
6600847922		ST PETERSBURG	FL		04/10/2023	4.125	480,970		1,866				1,260,474	11/20/2024
6600871468		WALPOLE	MA		04/10/2023	5.625	177,254		891				622,627	11/20/2024
6602681139		WESTLAKE VILLAGE	CA		04/10/2023	3.000	621,155		3,265				1,312,255	11/20/2024
6602684836		BAY SHORE	NY		04/10/2023	2.500	816,194		6,450				1,840,694	11/20/2024
6601747063		SHERMAN OAKS	CA		04/10/2023	3.375	897,527		4,486				2,619,771	11/20/2024
6602701648		MILPITAS	CA		04/10/2023	3.125	904,736		4,521				1,738,647	11/20/2024
6601709550		GLEN HEAD	NY		04/10/2023	3.125	854,559		4,373				1,794,375	11/20/2024
3359796248		Boca Raton	FL		07/14/2023	2.990	44,475		628				297,977	11/28/2023
6601673459		SAN ANTONIO	TX		07/14/2023	3.875	307,664		3,243				1,087,439	11/20/2024
8196740794		HOLLYWOOD	FL		07/14/2023	3.250	225,210		1,390				404,629	11/20/2024
6601699876		OCEAN CITY	NJ		07/14/2023	3.750	713,857		3,762				1,172,691	03/09/2020
6601204164		JACKSONVILLE	FL		04/10/2023	0.000	6,814		620				187,072	05/30/2024
8195330605		ROYAL PALM BEACH	FL		07/14/2023	2.999	93,288		620				258,657	11/20/2024
6601719336		SAN DIEGO	CA		04/10/2023	2.990	630,149		3,366				1,945,747	11/20/2024
6601679506		ENGLEWOOD	CO		07/14/2023	3.750	79,774		2,472				2,422,267	11/20/2024
6602699131		FRIDAY HARBOR	WA		07/14/2023	3.000	715,859		4,286				1,954,969	11/20/2024
6601729905		BAINBRIDGE ISLAND	WA		07/14/2023	3.750	670,984		3,437				1,197,288	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1367014513		VISTA	CA		10/12/2016	3.500	481,151		222				2,775,849	11/20/2024
6602677160		BOERNE	TX		07/14/2023	2.875	430,273		2,730				10,309,362	11/20/2024
6602691765		CLARKSBORO	NJ		07/14/2023	3.875	108,151		776				312,731	11/20/2024
6601469346		ATLANTIC BEACH	FL		04/10/2023	0.000	39,688		777				279,887	11/20/2024
6602698356		SAN FRANCISCO	CA		04/10/2023	2.875	1,002,508		5,400				2,325,710	11/20/2024
6602684190		CLE ELUM	WA		07/14/2023	3.250	834,744		4,726				1,613,286	11/20/2024
8195247893		PINELLAS PARK	FL		07/14/2023	2.500	71,505		900				233,131	11/20/2024
6602711423		SANTA CRUZ	CA		04/10/2023	3.625	639,832		2,671				1,842,780	11/20/2024
6602687102		SAN JOSE	CA		04/10/2023	3.875	683,257		2,727				1,258,350	11/20/2024
6600849746		AURORA	CO		07/14/2023	3.750	576,539		3,026				1,314,387	11/20/2024
6600598053		NEWTON	MA		04/10/2023	4.375	398,198		1,583				1,091,967	11/20/2024
6601725259		NEW YORK	NY		04/10/2023	3.500	1,099,870		4,959				2,307,477	11/20/2024
6601816835		KIRKLAND	WA		07/14/2023	3.375	1,582,523		9,228				3,754,183	11/20/2024
6601693325		KINGSTON	WA		07/14/2023	3.500	445,683		2,508				1,514,257	11/20/2024
6601818435		GREAT FALLS	MT		04/10/2023	3.375	402,086		2,719				1,035,800	11/20/2024
6601286732		LEHIGH ACRES	FL		04/10/2023	5.000	205,879		(893)				465,582	11/20/2024
6602687029		ENCINITAS	CA		04/10/2023	3.250	881,477		4,287				1,810,467	11/20/2024
6601827444		BROOKLYN	NY		04/10/2023	3.250	700,841		3,434				2,581,241	11/20/2024
6602705128		FLOWER MOUND	TX		07/14/2023	3.375	473,185		2,550				800,563	11/20/2024
6602688936		HIGHLAND PARK	IL		04/10/2023	2.875	592,709		3,239				2,057,510	11/20/2024
6601482174		SYOSSET	NY		04/10/2023	3.000	120,488		3,973				3,716,643	11/20/2024
6601204297		JACKSONVILLE	FL		04/10/2023	0.000	8,922		652				176,534	11/20/2024
98539935		NAPLES	FL		07/14/2023	4.500	42,106		324				85,849	03/30/2017
6602698307		MOUNTAIN HOUSE	CA		04/10/2023	3.250	643,045		3,105				1,169,966	11/20/2024
6602687060		NEWPORT BEACH	CA		04/10/2023	3.250	950,836		4,648				3,657,446	11/20/2024
6601224410		JACKSONVILLE	FL		04/10/2023	0.000	18,573		636				130,889	11/20/2024
6601680579		NEW YORK	NY		04/10/2023	2.875	162,279		4,194				3,696,177	11/20/2024
8195351207		DEERFIELD BEACH	FL		07/14/2023	3.125	283,210		1,860				631,519	11/20/2024
8202925826		GREENACRES	FL		07/14/2023	5.625	238,131		749				333,961	11/20/2024
6602686021		JERSEY CITY	NJ		07/14/2023	2.750	876,199		5,761				2,725,879	11/20/2024
6600581117		AVENEL	NJ		07/14/2023	4.000	157,802		1,008				458,037	11/20/2024
6601679407		NEW YORK	NY		04/10/2023	3.000	185,627		3,471				1,798,143	11/20/2024
6602696368		OAKLAND	CA		04/10/2023	3.000	780,924		4,074				1,336,124	11/20/2024
6602678358		CENTENNIAL	CO		07/14/2023	3.125	549,168		3,328				1,081,847	11/20/2024
8199155907		WEST PALM BCH	FL		07/14/2023	3.250	271,666		1,658				417,603	11/20/2024
6602689405		BOULDER	CO		07/14/2023	3.000	519,798		3,146				1,763,952	11/20/2024
8201100840		JACKSONVILLE	FL		07/14/2023	4.375	180,371		823				297,523	11/20/2024
6602699966		GOLDEN	CO		07/14/2023	2.875	849,277		5,215				1,603,924	11/20/2024
6601682351		HOUSTON	TX		07/14/2023	4.000	43,812		1,937				1,727,194	11/20/2024
6602694793		DALLAS	TX		07/14/2023	3.250	680,314		3,837				1,492,622	11/20/2024
6600026626		JACKSONVILLE	FL		04/10/2023	0.000	2,405		380				137,018	11/20/2024
6601685891		WELLESLEY HILLS	MA		04/10/2023	3.125	179,893		3,608				3,050,728	11/20/2024
6600849886		SOUTHLAKE	TX		07/14/2023	3.500	1,131,305		6,365				2,816,838	11/20/2024
PEB1540094529		COROLLA	NC		11/18/2016	4.125	470,734		(320)				2,649,344	11/20/2024
8202611899		SUNRISE	FL		07/14/2023	5.250	68,975		242				110,118	11/20/2024
6601481895		STUDIO CITY	CA		04/10/2023	3.125	384,404		7,243				4,556,805	11/20/2024
3372804289		Saint Petersburg	FL		07/14/2023	4.125	37,755		390				210,216	11/20/2024
8199509757		SEMINOLE	FL		07/14/2023	3.375	295,214		1,749				588,086	11/20/2024
8195224693		DAVIE	FL		07/14/2023	2.990	181,390		1,213				439,809	11/20/2024
6602700806		PORT ORCHARD	WA		07/14/2023	3.250	542,447		3,026				970,457	11/20/2024
6601486019		NEW YORK	NY		04/10/2023	3.500	64,872		773				1,275,324	11/20/2024
8190795822		JACKSONVILLE	FL		07/14/2023	2.875	143,633		1,119				403,194	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1541040558		OKLAHOMA CITY	OK		11/18/2016	3.875	444,248		(162)				1,323,497	11/20/2024
6602693738		LOS ANGELES	CA		04/10/2023	3.250	647,959		3,243				1,207,050	11/20/2024
8198902879		FORT MYERS	FL		07/14/2023	3.625	278,187		1,554				484,745	11/20/2024
8195536336		NAPLES	FL		07/14/2023	2.875	191,318		1,311				1,088,442	11/20/2024
6601682278		NASHVILLE	TN		04/10/2023	4.250	90,572		2,244				3,292,263	11/20/2024
6601725390		FRANKLIN	TN		04/10/2023	3.000	713,742		3,752				2,968,532	11/20/2024
6601684126		KINGS POINT	NY		04/10/2023	3.500	124,669		2,728				2,468,638	11/20/2024
PEB1541042494		SEATTLE	WA		01/11/2018	3.990	770,667		(155)				1,441,980	11/20/2024
6601809210		TUCSON	AZ		04/10/2023	2.750	789,122		6,109				2,669,324	11/20/2024
6601204644		JACKSONVILLE	FL		04/10/2023	0.000	9,051		755				144,361	05/30/2024
6601724187		NASHVILLE	TN		04/10/2023	3.000	535,643		2,825				2,513,583	11/20/2024
6600852062		PRESCOTT	AZ		04/10/2023	3.500	547,670		2,559				1,367,449	11/20/2024
8202239430		BOYNTON BEACH	FL		07/14/2023	4.875	241,804		958				369,342	11/20/2024
6601725333		LAGUNA NIGUEL	CA		04/10/2023	3.125	482,253		2,441				1,378,139	11/20/2024
PEB1541042840		DAVIDSON	NC		03/21/2018	4.500	657,420		(281)				1,817,983	11/20/2024
6601687228		NEW YORK	NY		04/10/2023	3.375	106,665		5,246				3,756,923	11/20/2024
6602691187		KEYSTONE	CO		07/14/2023	2.500	631,457		5,887				1,594,860	11/20/2024
6601718460		FORT LAUDERDALE	FL		04/10/2023	2.875	1,370,627		7,555				3,522,793	11/20/2024
6600846379		WINDSOR	CO		07/14/2023	4.125	345,337		2,688				965,125	11/20/2024
6601077297		JESSUP	MD		07/14/2023	4.750	341,312		1,558				681,392	11/20/2024
6600793910		WOODMERE	NY		04/10/2023	3.750	605,187		2,662				2,104,767	11/20/2024
6601727917		BELLAIRE	TX		07/14/2023	2.625	470,331		4,353				1,842,667	11/20/2024
6602700442		LAS VEGAS	NV		04/10/2023	3.375	570,209		2,620				1,180,058	11/20/2024
6601715318		BOCA RATON	FL		04/10/2023	3.375	721,048		4,634				2,151,536	11/20/2024
505419732		DUNEDIN	FL		07/14/2023	2.750	129,637		943				674,419	11/20/2024
EB1222516505		SAN GABRIEL	CA		12/18/2015	4.125	593,449		(163)				1,797,251	11/20/2024
6602691831		KNOXVILLE	TN		04/10/2023	3.000	140,962		1,002				342,232	11/20/2024
6602688985		ARCADIA	CA		04/10/2023	2.750	635,910		3,622				1,542,181	11/20/2024
6600028788		JACKSONVILLE	FL		04/10/2023	0.000	1,337		255				130,201	11/20/2024
6601753400		SCOTTSDALE	AZ		04/10/2023	3.990	708,785		2,724				1,471,721	11/20/2024
8194775921		RIVIERA BEACH	FL		07/14/2023	2.750	95,582		696				283,443	11/20/2024
6600773524		COLLEGE POINT	NY		04/10/2023	3.875	152,711		957				1,031,073	11/20/2024
8194950891		MIAMI GARDENS	FL		07/14/2023	2.990	240,574		1,615				512,892	11/20/2024
6601735340		LULING	TX		07/14/2023	2.750	191,366		1,753				731,174	11/20/2024
6602683762		PORTLAND	OR		07/14/2023	3.125	533,272		3,126				1,030,242	11/20/2024
EB1541039760		PITTSBURGH	PA		12/18/2015	4.000	476,371		(133)				1,156,617	11/20/2024
6602704675		CHELAN	WA		07/14/2023	3.000	476,452		2,832				1,063,982	11/20/2024
6602702117		EL CERRITO	CA		04/10/2023	3.000	742,396		3,822				1,602,377	11/20/2024
6600849373		REDMOND	WA		07/14/2023	3.250	523,606		5,016				1,659,276	11/20/2024
6601383984		ATLANTIC BEACH	FL		04/10/2023	0.000	17,729		646				341,177	11/20/2024
6602690056		CAMBRIDGE	MA		04/10/2023	2.875	633,606		3,418				1,285,831	11/20/2024
EB1789003711		SANTA CRUZ	CA		10/12/2016	3.750	541,091		(152)				1,612,616	11/20/2024
6601823138		BROOKLYN	NY		04/10/2023	3.250	780,826		3,854				2,197,790	11/20/2024
8016946779		HOMESTEAD	FL		07/14/2023	4.500	192,209		985				532,120	11/20/2024
6601024992		HUNTINGTON BEACH	CA		04/10/2023	3.990	890,346		4,165				3,606,189	11/20/2024
6601682088		NEW YORK	NY		04/10/2023	3.625	19,073		464				1,916,354	11/20/2024
6601822866		EDMOND	OK		04/10/2023	3.250	438,078		2,160				945,338	11/20/2024
6601703140		PALM SPRINGS	CA		04/10/2023	2.875	490,252		3,637				1,393,165	11/20/2024
FR125722053		DANVILLE	CA		11/04/2016	3.500	536,150		66				1,549,111	11/20/2024
8200764207		LEHIGH ACRES	FL		07/14/2023	2.999	190,642		1,253				363,231	11/20/2024
6602674399		STILLWATER	MN		04/10/2023	2.750	602,072		3,439				2,038,650	11/20/2024
6602680040		HOUSTON	TX		07/14/2023	2.750	452,170		3,194				1,812,947	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602689835		BRECKENRIDGE	CO		07/14/2023	3.125	1,526,473		8,905				3,963,462	11/20/2024
8201817157		SOUTH PASADENA	FL		07/14/2023	5.125	128,904		478				250,553	11/20/2024
8007320285		HOLLYWOOD	FL		07/14/2023	4.375	67,831		419				234,704	11/20/2024
6601737239		SNOQUALMIE	WA		07/14/2023	3.375	805,218		4,459				1,629,768	11/20/2024
8201830641		HOMESTEAD	FL		07/14/2023	3.125	368,447		2,302				618,518	11/20/2024
6601716068		NEWTON	MA		04/10/2023	3.125	413,424		2,100				1,586,545	11/20/2024
6601722538		CHICAGO	IL		04/10/2023	3.125	1,051,948		5,481				3,219,359	11/20/2024
6602692839		GALVESTON	TX		07/14/2023	2.625	454,382		4,201				1,071,922	11/20/2024
6601709691		BOULDER	CO		07/14/2023	2.875	734,010		4,657				1,552,183	11/20/2024
6600925819		DALLAS	TX		07/14/2023	3.875	863,747		4,529				1,950,771	11/20/2024
6601822593		GRANITE BAY	CA		04/10/2023	3.125	512,410		2,620				1,282,469	11/20/2024
6602674225		KENTFIELD	CA		04/10/2023	2.750	866,599		4,949				2,559,658	11/20/2024
EB1596050604		SAN RAMON	CA		10/09/2015	4.375	1,091,587		(486)				3,291,460	11/20/2024
8195148790		MIAMI	FL		07/14/2023	3.000	265,533		1,771				848,017	11/20/2024
6601816892		LONG LAKE	MN		04/10/2023	3.250	1,336,167		6,571				2,691,319	11/20/2024
8190468463		ST PETERSBURG	FL		07/14/2023	2.625	125,294		935				359,095	11/20/2024
6602679588		RICE	MN		04/10/2023	3.250	893,775		4,315				1,812,233	11/20/2024
6602690122		SAN FRANCISCO	CA		04/10/2023	3.000	503,093		2,650				2,001,362	11/20/2024
6601679183		BROOKLYN	NY		04/10/2023	3.000	294,844		5,716				3,741,647	11/20/2024
6600011677		JACKSONVILLE	FL		04/10/2023	0.000	4,694		493				128,199	11/20/2024
108622077		West Palm Beach	FL		07/14/2023	4.875	25,515		651				281,923	11/20/2024
6602710490		LENEXA	KS		07/14/2023	3.875	532,021		2,822				971,819	11/20/2024
6601714907		EL SEGUNDO	CA		04/10/2023	3.250	722,816		3,641				2,799,209	11/20/2024
6602689157		GLENDORA	CA		04/10/2023	3.250	713,471		3,444				1,791,424	11/20/2024
6602684125		SAN CARLOS	CA		04/10/2023	3.000	837,309		4,371				2,243,597	11/20/2024
6602702653		LA MESA	CA		04/10/2023	3.125	696,019		3,454				1,433,498	11/20/2024
8201051681		LEHIGH ACRES	FL		07/14/2023	4.000	202,834		1,005				302,854	11/20/2024
EB1171013474		SEATTLE	WA		03/24/2016	4.250	499,530		(332)				2,011,387	11/20/2024
6601678060		BRADENTON	FL		04/10/2023	2.875	122,930		3,294				3,741,636	11/20/2024
6602679554		CENTENNIAL	CO		07/14/2023	3.500	472,847		2,561				1,579,588	11/20/2024
EB1540093412		CHANTILLY	VA		11/20/2015	3.875	760,606		(278)				1,933,710	11/20/2024
6600924309		SOUTH SAN FRANCISCO	CA		04/10/2023	4.125	226,646		1,421				881,982	11/20/2024
6600852526		SANTA FE	NM		04/10/2023	3.375	456,869		3,096				1,982,413	11/20/2024
6600039066		CHANTILLY	VA		04/10/2023	3.375	559,059		2,727				1,216,801	11/20/2024
6600849787		NASHVILLE	TN		04/10/2023	3.375	611,013		3,040				2,234,347	11/20/2024
6602676428		MARBLEHEAD	MA		04/10/2023	2.750	568,984		3,238				1,802,553	11/20/2024
6602690544		WESTLAKE VILLAGE	CA		04/10/2023	2.500	1,646,745		11,411				6,798,232	11/20/2024
6601240929		DETROIT	MI		04/10/2023	5.000	136,441		109				453,043	11/20/2024
EB1221062495		JACKSONVILLE BEACH	FL		11/20/2015	3.875	381,442		(139)				1,425,837	11/20/2024
6601471623		SOMERVILLE	MA		04/10/2023	3.000	247,783		3,411				2,137,360	11/20/2024
6601483230		DALLAS	TX		07/14/2023	2.875	334,453		8,806				4,456,166	11/20/2024
6602696343		PARKER	TX		07/14/2023	3.250	807,171		4,536				1,467,582	11/20/2024
6602683119		APACHE JCT	AZ		04/10/2023	3.125	112,570		1,043				936,227	11/20/2024
8204276908		DEERFIELD BEACH	FL		07/14/2023	5.875	333,104		956				529,270	11/20/2024
8200370372		NORTH LAUDERDALE	FL		07/14/2023	3.125	181,647		1,320				379,293	11/20/2024
8025140134		BOYNTON BEACH	FL		07/14/2023	4.125	167,186		912				543,432	11/20/2024
6601742650		MONTE SERENO	CA		04/10/2023	3.125	918,620		4,683				3,268,010	11/20/2024
6601818906		MILLSBORO	DE		04/10/2023	3.125	927,695		4,787				2,091,766	11/20/2024
6601203463		JACKSONVILLE	FL		04/10/2023	0.000	7,143		612				108,972	11/28/2023
6601821827		FALLS CHURCH	VA		04/10/2023	2.625	607,384		4,792				1,870,527	11/20/2024
6602673664		LOS ANGELES	CA		04/10/2023	2.625	1,094,798		6,494				2,574,658	11/20/2024
8194028285		BOYNTON BEACH	FL		07/14/2023	2.625	70,017		514				294,127	11/20/2024

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602705144		SANTA CRUZ	CA		04/10/2023	3.125	460,729		2,273				1,044,244	11/20/2024
6602678119		DENVER	CO		07/14/2023	2.875	550,165		3,986				3,257,766	11/20/2024
6602700079		WESTLAKE VILLAGE	CA		04/10/2023	3.250	715,229		3,415				1,522,255	11/20/2024
6600542374		DEWEY BEACH	DE		04/10/2023	3.500	268,879		3,303				2,112,753	11/20/2024
6600504846		GRANT VALKARIA	FL		04/10/2023	3.875	419,353		2,350				1,730,912	11/20/2024
8190687577		ST PETERSBURG	FL		07/14/2023	2.625	261,455		1,941				611,857	11/20/2024
6601483982		SEATTLE	WA		07/14/2023	3.250	164,709		3,897				1,806,865	11/20/2024
6602702323		PLAYA DEL REY	CA		04/10/2023	2.875	753,814		4,234				2,660,986	11/20/2024
6601488254		ONEONTA	NY		04/10/2023	3.250	6,785		256				419,538	11/20/2024
6601697367		MIDLAND	TX		07/14/2023	3.875	520,549		2,667				1,103,567	11/20/2024
6602678473		AUSTIN	TX		07/14/2023	3.125	982,275		7,388				3,004,381	11/20/2024
8197118257		MIAMI	FL		07/14/2023	3.250	210,313		1,303				569,785	11/20/2024
6600547951		MOUNTAIN VILLAGE	CO		07/14/2023	3.750	745,818		7,569				3,282,107	11/20/2024
8196288502		WEST PALM BEACH	FL		07/14/2023	3.625	114,642		648				240,656	11/20/2024
6601715102		BROOKLYN	NY		04/10/2023	3.250	813,728		3,973				1,505,199	11/20/2024
6602692136		BELLEVUE	NE		04/10/2023	3.000	158,623		1,104				338,951	11/20/2024
6601675629		ANN ARBOR	MI		04/10/2023	3.625	507,366		2,802				1,729,911	11/20/2024
EB1541040757		FAIRFIELD	CT		12/16/2016	3.750	647,453		(256)				1,440,434	11/20/2024
6601738179		AUSTIN	TX		07/14/2023	3.375	692,011		3,824				1,452,011	11/20/2024
8201254626		WEST PALM BEACH	FL		07/14/2023	3.625	117,078		643				237,081	11/20/2024
EB1216002934		CORAL GABLES	FL		06/24/2016	3.750	340,409		9				1,207,120	11/20/2024
6601224782		JACKSONVILLE	FL		04/10/2023	0.000	14,268		744				150,673	11/20/2024
6600679200		JACKSONVILLE	FL		04/10/2023	0.000	36,147		956				229,908	11/20/2024
FR125727854		NEEDHAM	MA		11/04/2016	3.100	206,295		79				1,387,419	11/20/2024
6601696401		SHERMAN OAKS AREA	CA		04/10/2023	3.750	594,880		3,340				1,721,471	11/20/2024
6601223958		JACKSONVILLE	FL		04/10/2023	0.000	9,437		590				157,304	11/20/2024
6602698091		SEATTLE	WA		07/14/2023	2.875	1,054,919		6,548				1,946,377	11/20/2024
6601725218		EDWARDS	CO		07/14/2023	3.125	911,018		5,374				5,953,930	11/20/2024
EB1541039816		TELLURIDE	CO		12/18/2015	4.250	440,035		(389)				2,410,978	11/20/2024
6601749440		BRENTWOOD	TN		04/10/2023	3.375	579,176		2,711				1,258,958	11/20/2024
6601680546		BROOKLYN	NY		04/10/2023	4.125	64,266		1,720				2,201,568	11/20/2024
8201218066		FORT MYERS	FL		07/14/2023	3.750	256,043		1,358				431,382	11/20/2024
6602673797		SAN DIEGO	CA		04/10/2023	2.750	810,892		4,631				3,020,674	11/20/2024
6601468892		JACKSONVILLE	FL		04/10/2023	0.000	33,607		709				178,401	11/20/2024
6601680348		BROOKLYN	NY		04/10/2023	3.125	15,470		727				1,240,424	11/20/2024
6601811760		OAK PARK	IL		04/10/2023	3.125	576,744		3,006				1,343,167	11/20/2024
6602679224		AVALON	NJ		07/14/2023	3.250	770,698		4,961				3,644,730	11/20/2024
6601488767		NEW YORK	NY		04/10/2023	3.250	375,005		4,670				3,073,933	11/20/2024
113046908		Coconut Creek	FL		07/14/2023	5.375	87,153		369				177,528	11/20/2024
6601679639		LIVINGSTON	NJ		07/14/2023	3.125	175,208		2,292				794,376	11/20/2024
6602691906		ROUND ROCK	TX		07/14/2023	2.750	125,358		1,167				452,510	11/20/2024
6602695774		SAN DIEGO	CA		04/10/2023	3.875	839,169		3,340				1,940,341	11/20/2024
8201598548		PALM SPRINGS	FL		07/14/2023	4.500	344,933		1,518				483,234	11/20/2024
6602705748		ZIONSVILLE	IN		04/10/2023	4.250	944,095		3,323				1,507,812	11/20/2024
6600107806		DOBBS FERRY	NY		04/10/2023	3.250	684,595		4,339				1,828,072	11/20/2024
8195239607		OAKLAND PARK	FL		07/14/2023	2.625	282,403		2,063				718,901	11/20/2024
6600026360		JACKSONVILLE	FL		04/10/2023	0.000	1,391		264				144,577	11/20/2024
6601673327		CHICAGO	IL		04/10/2023	3.375	271,030		2,467				1,697,400	11/20/2024
8201207124		JACKSONVILLE	FL		07/14/2023	3.875	243,899		1,251				357,627	11/20/2024
6601708594		FAIRVIEW	TX		07/14/2023	2.875	601,727		5,499				1,802,802	11/20/2024
6601009845		CAPE GIRARDEAU	MO		04/10/2023	3.375	413,689		2,957				1,547,368	11/20/2024
6601754119		BROOKLYN	NY		04/10/2023	3.250	885,182		4,242				4,080,540	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602696160		LAGUNA HILLS	CA		04/10/2023	3.000	1,018,233		5,345				2,248,581	11/20/2024
6602701218		EASTVALE	CA		04/10/2023	2.875	509,803		2,746				1,053,178	11/20/2024
6602698737		HENDERSON	NV		04/10/2023	3.250	541,303		2,604				1,035,260	11/20/2024
6602696459		SUNNYVALE	CA		04/10/2023	3.000	1,062,050		5,527				2,076,160	11/20/2024
6602674175		DALLAS	TX		07/14/2023	2.625	543,007		3,837				2,662,275	11/20/2024
6600107194		BROOKLYN	NY		04/10/2023	4.375	544,091		2,090				1,070,528	11/20/2024
6601483362		CHEVY CHASE	MD		07/14/2023	2.875	173,110		4,180				2,815,900	11/20/2024
6602687862		RIVERSIDE	CA		04/10/2023	3.500	517,380		2,313				1,249,292	11/20/2024
6602676030		FREMONT	CA		04/10/2023	2.750	705,460		4,057				3,091,724	11/20/2024
6600667726		SCOTTSDALE	AZ		04/10/2023	3.875	154,682		785				631,736	11/20/2024
6602701739		CLAYTON	CA		04/10/2023	3.250	758,981		3,658				1,571,410	11/20/2024
6601482802		DALLAS	TX		07/14/2023	3.250	431,814		11,000				6,013,835	11/20/2024
6601804690		SEATTLE	WA		07/14/2023	3.500	502,624		2,741				912,329	11/20/2024
6601286310		POCATELLO	ID		04/10/2023	7.000	43,038		110				181,394	11/20/2024
6601823435		DENVER	CO		07/14/2023	3.250	682,391		3,951				1,539,307	11/20/2024
6601224717		JACKSONVILLE	FL		04/10/2023	0.000	13,651		757				132,498	11/20/2024
6600851817		SCOTTSDALE	AZ		04/10/2023	3.500	764,342		3,539				2,102,636	11/20/2024
6602682020		REDMOND	WA		07/14/2023	3.250	865,483		4,946				1,850,912	11/20/2024
3367203593		Lake Worth	FL		07/14/2023	4.625	119,217		381				362,333	11/20/2024
6601726133		WEST LINN	OR		07/14/2023	3.250	575,319		3,281				1,087,995	11/20/2024
6602688902		EAGLE	ID		04/10/2023	2.625	1,090,502		6,412				2,489,880	11/20/2024
6602704865		PORTLAND	OR		07/14/2023	3.375	510,382		2,766				814,748	11/20/2024
6600679606		JACKSONVILLE	FL		04/10/2023	0.000	42,682		848				221,282	11/20/2024
6602677020		TALLAHASSEE	FL		04/10/2023	2.750	508,125		5,821				3,142,312	11/20/2024
6600838293		SEGUIN	TX		07/14/2023	4.000	245,532		1,298				568,846	11/20/2024
6601487827		CORONA	CA		04/10/2023	3.500	193,171		3,069				1,659,086	11/20/2024
6602671445		PLEASANTON	CA		04/10/2023	2.875	426,955		5,787				2,565,601	11/20/2024
6602695725		PRINCETON	NJ		07/14/2023	3.375	617,352		3,401				1,381,073	11/20/2024
6602706506		LITTLETON	CO		07/14/2023	3.000	746,280		6,012				1,483,722	11/20/2024
6601746446		GOLETA	CA		04/10/2023	3.750	1,020,303		4,216				2,493,346	11/20/2024
6602698992		POWAY	CA		04/10/2023	3.000	899,857		4,666				1,969,206	11/20/2024
PEB1216003388		DAVIE	FL		11/18/2016	3.625	421,916		45				1,252,035	11/20/2024
6602696798		AUSTIN	TX		07/14/2023	3.000	834,579		5,033				1,720,914	11/20/2024
6602675453		POWAY	CA		04/10/2023	3.875	727,450		2,907				1,346,158	11/20/2024
8197374544		HOMESTEAD	FL		07/14/2023	2.750	206,584		1,444				450,895	11/20/2024
6602701721		GRANITE BAY	CA		04/10/2023	3.375	1,048,845		5,172				1,926,890	11/20/2024
EB1351003676		NEW YORK	NY		11/20/2015	3.750	345,029		93				948,318	11/20/2024
6602683572		SAN JOSE	CA		04/10/2023	3.375	812,935		3,788				1,496,536	11/20/2024
PEB1215003188		AVENTURA	FL		11/18/2016	3.750	382,747		(66)				1,445,475	11/20/2024
6601483651		SACRAMENTO	CA		04/10/2023	3.125	220,371		4,264				3,857,002	11/20/2024
6602683887		SANTA CRUZ	CA		04/10/2023	3.000	841,698		4,396				1,394,818	11/20/2024
8200989153		LAUDERHILL	FL		07/14/2023	4.250	146,019		701				320,628	11/20/2024
6602252345		PHOENIX	AZ		04/10/2023	3.500	435,326		3,065				1,021,918	11/20/2024
6602679521		OLYMPIA	WA		07/14/2023	3.500	681,923		3,635				1,341,595	11/20/2024
6602704287		TAMPA	FL		04/10/2023	3.375	904,913		4,315				2,305,333	11/20/2024
6601681411		NEW YORK	NY		04/10/2023	3.375	249,132		5,044				5,875,774	11/20/2024
6601697052		SALT LAKE CITY	UT		07/14/2023	3.500	467,336		2,619				2,574,457	11/20/2024
6600795618		SAN MARTIN	CA		04/10/2023	3.250	995,060		4,950				2,181,672	11/20/2024
6601729848		AUSTIN	TX		07/14/2023	3.000	866,401		5,638				2,542,169	11/20/2024
6602710698		TUCSON	AZ		04/10/2023	4.500	752,341		2,424				1,351,534	11/20/2024
6601697227		DALLAS	TX		07/14/2023	3.250	675,297		4,034				2,197,696	11/20/2024
6601698829		HOUSTON	TX		07/14/2023	3.625	749,223		4,081				2,202,896	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8023855697		MIAMI	FL		07/14/2023	3.875	116,521		721				409,797	11/20/2024
6601204495		JACKSONVILLE	FL		04/10/2023	0.000	8,484		562				163,907	11/20/2024
6601808394		CHICAGO	IL		04/10/2023	3.625	517,003		2,417				1,089,375	11/20/2024
505117893		FORT LAUDERDALE	FL		07/14/2023	3.625	147,908		1,279				456,719	11/20/2024
6600011826		JACKSONVILLE	FL		04/10/2023	0.000	4,922		465				293,052	11/20/2024
PEB1351006742		STATEN ISLAND	NY		11/17/2017	3.750	423,153		133				1,373,493	11/20/2024
6601203174		JACKSONVILLE	FL		04/10/2023	0.000	6,662		580				207,896	11/20/2024
6601681437		AUSTIN	TX		07/14/2023	3.250	209,937		5,771				3,300,456	11/20/2024
6600778366		BROOKLYN	NY		04/10/2023	4.750	310,693		1,468				1,294,979	11/20/2024
6602688027		PLYMOUTH	MN		04/10/2023	3.500	510,570		2,298				974,714	11/20/2024
6601679159		NIWOT	CO		07/14/2023	3.750	121,002		3,462				2,907,328	11/20/2024
6601684738		WELLESLEY	MA		04/10/2023	3.125	228,229		4,342				3,699,006	11/20/2024
6601696179		SACRAMENTO	CA		04/10/2023	3.375	530,648		3,846				2,267,619	11/20/2024
6600107764		NEW YORK	NY		04/10/2023	3.750	364,478		1,988				1,794,286	11/20/2024
EB1789003454		APTOS	CA		06/24/2016	3.875	557,123		(83)				2,387,497	11/20/2024
6602710797		LOS ANGELES	CA		04/10/2023	3.750	997,441		4,075				2,024,664	11/20/2024
6602701374		CARLSBAD	CA		04/10/2023	3.250	640,947		3,084				1,584,873	11/20/2024
6600848508		KANSAS CITY	MO		04/10/2023	3.625	975,855		4,431				2,576,060	11/20/2024
6601747931		LOS ANGELES	CA		04/10/2023	3.375	918,297		4,270				2,445,717	11/20/2024
6600681610		JACKSONVILLE	FL		04/10/2023	0.000	43,466		711				197,807	11/20/2024
6601697805		SEA ISLE CITY	NJ		07/14/2023	3.750	474,772		2,834				1,618,745	11/20/2024
6600676123		JACKSONVILLE	FL		04/10/2023	0.000	24,942		704				271,045	11/20/2024
6600488230		VESTAVIA	AL		07/14/2023	3.375	416,658		2,666				1,043,130	11/20/2024
6600011784		JACKSONVILLE	FL		04/10/2023	0.000	4,699		459				215,972	11/20/2024
6601821389		LONGBOAT KEY	FL		04/10/2023	3.375	479,567		2,286				1,493,620	11/20/2024
6600850926		PORTLAND	OR		07/14/2023	3.875	553,352		2,789				1,052,741	11/20/2024
EB1787004002		PENNGROVE	CA		12/16/2016	3.375	571,690		111				1,649,608	11/20/2024
6602680586		AUSTIN	TX		07/14/2023	3.125	1,141,045		6,706				2,137,706	11/20/2024
6601692384		JUPITER	FL		04/10/2023	4.000	441,068		2,728				1,953,409	11/20/2024
6601818211		LOS ANGELES	CA		04/10/2023	2.500	284,334		4,309				1,510,945	11/20/2024
6602675677		LA JOLLA AREA	CA		04/10/2023	3.250	720,432		5,323				22,204,654	11/20/2024
6601203489		JACKSONVILLE	FL		04/10/2023	0.000	19,905		688				133,521	11/20/2024
6601225185		JACKSONVILLE	FL		04/10/2023	0.000	21,104		677				169,286	11/20/2024
FR125769161		EL CERRITO	CA		12/02/2016	3.450	564,322		65				1,995,537	11/20/2024
6601692871		MANHATTAN BEACH	CA		04/10/2023	3.500	662,269		3,150				3,044,357	11/20/2024
6601478735		DALLAS	TX		07/14/2023	3.750	292,416		3,726				1,990,280	11/20/2024
6601821900		ALBUQUERQUE	NM		04/10/2023	2.875	450,966		2,500				1,095,456	11/20/2024
6601675934		HERMOSA BEACH	CA		04/10/2023	4.125	647,682		2,830				3,367,125	11/20/2024
6602700517		POWAY	CA		04/10/2023	2.990	1,473,207		7,635				2,904,984	11/20/2024
6601049254		SONOMA	CA		04/10/2023	4.250	412,007		2,083				1,237,458	11/20/2024
6600011925		JACKSONVILLE	FL		04/10/2023	0.000	5,011		498				166,985	11/20/2024
EB1400003822		WEST HOLLYWOOD	CA		12/16/2016	3.875	110,548		(68)				1,456,254	11/20/2024
6602671262		GILROY	CA		04/10/2023	3.375	296,423		3,899				2,023,364	11/20/2024
3369104682		Pinellas	FL		07/14/2023	4.750	92,114		477				271,524	11/20/2024
6601716670		MILPITAS	CA		04/10/2023	3.000	710,324		3,750				2,040,634	11/20/2024
6601485961		LANEXA	VA		04/10/2023	3.060	153,347		2,070				872,313	11/20/2024
6602710714		KENT	WA		07/14/2023	3.500	115,772		605				148,000	10/23/2021
6601816959		PEORIA	AZ		04/10/2023	3.250	905,871		4,554				2,077,650	11/20/2024
6602685908		PACIFIC PALISADES	CA		04/10/2023	2.875	1,930,239		10,662				4,776,250	11/20/2024
6602673334		DRAPER	UT		07/14/2023	2.750	510,339		4,713				1,181,824	11/20/2024
6601471052		ATLANTIC BEACH	FL		04/10/2023	0.000	62,983		1,095				352,951	11/20/2024
6602677152		SALT LAKE CITY	UT		07/14/2023	2.625	812,541		5,471				2,347,478	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600768961		FRESH MEADOWS	NY		04/10/2023	3.750	215,697		1,441				1,057,266	11/20/2024
6602692094		WOODBRIDGE	VA		04/10/2023	2.750	143,620		1,089				459,559	11/20/2024
8200449741		JACKSONVILLE	FL		07/14/2023	3.375	321,856		1,888				558,375	11/20/2024
6602688183		GALLATIN	TN		04/10/2023	3.250	756,713		3,679				1,638,338	11/20/2024
6600025743		JACKSONVILLE	FL		04/10/2023	0.000	490		119				103,968	11/20/2024
6601680280		NEW YORK	NY		04/10/2023	3.000	4,385		105				1,100,929	11/20/2024
6601823245		AUSTIN	TX		07/14/2023	3.375	1,500,722		8,419				3,327,602	11/20/2024
8195541264		MIAMI	FL		07/14/2023	3.375	371,903		2,252				891,292	11/20/2024
6601745075		HENDERSON	NV		04/10/2023	3.000	458,258		2,393				910,740	11/20/2024
6601723437		NORTH FALMOUTH	MA		04/10/2023	3.250	143,856		3,682				1,859,293	11/20/2024
EB1171012482		BELLEVUE	WA		12/18/2015	3.875	424,000		(36)				1,562,964	11/20/2024
6601482307		CHESTNUT HILL	MA		04/10/2023	2.875	231,992		4,659				3,729,348	11/20/2024
6600784109		GREAT NECK	NY		04/10/2023	3.250	999,520		6,421				3,148,227	11/20/2024
6602704790		PORTLAND	OR		07/14/2023	3.375	594,639		3,216				994,679	11/20/2024
6602685411		SCOTTSDALE	AZ		04/10/2023	3.125	492,747		2,634				1,611,800	11/20/2024
6602699529		NORCO	CA		04/10/2023	3.500	491,872		2,198				901,552	11/20/2024
6602685486		FORT MYERS	FL		04/10/2023	2.990	632,506		3,350				2,658,851	11/20/2024
PH7133829791		FLOWER MOUND	TX		07/10/2015	3.821	361,234		(21)				1,038,544	11/20/2024
6602687623		WEST LAKE HILLS	TX		07/14/2023	2.875	908,605		5,681				1,678,731	11/20/2024
6601487397		SAN LUIS OBISPO	CA		04/10/2023	3.250	207,504		2,868				1,743,494	11/20/2024
6600471400		HUNTINGTON	NY		04/10/2023	4.125	508,511		2,044				1,181,434	11/20/2024
6600846577		ALBUQUERQUE	NM		04/10/2023	3.875	603,518		2,679				1,587,089	11/20/2024
6601741728		LAKE STEVENS	WA		07/14/2023	3.250	597,272		3,394				1,166,011	11/20/2024
6601708677		MERRICK	NY		04/10/2023	3.250	652,236		3,196				1,363,689	11/20/2024
6602684794		SAN DIEGO	CA		04/10/2023	2.875	546,665		4,711				2,448,989	11/20/2024
8201638409		MARGATE	FL		07/14/2023	4.990	222,348		854				343,457	11/20/2024
6602696384		CHATSWORTH	CA		04/10/2023	2.875	907,398		4,905				2,069,081	11/20/2024
6602711464		LUCAS	TX		07/14/2023	4.250	693,767		2,968				1,073,862	11/20/2024
6601752550		SAN CARLOS	CA		04/10/2023	2.625	647,473		4,889				3,037,968	11/20/2024
6602689215		SIMI VALLEY	CA		04/10/2023	2.875	624,244		3,448				1,814,364	11/20/2024
3374033161		JACKSONVILLE	FL		07/14/2023	4.000	139,988		632				398,157	11/20/2024
8201816673		GREENACRES	FL		07/14/2023	5.250	165,696		596				246,944	11/20/2024
6600024795		JACKSONVILLE	FL		04/10/2023	0.000	627		146				138,042	11/20/2024
6600679176		JACKSONVILLE	FL		04/10/2023	0.000	31,828		888				229,403	11/20/2024
6601821454		ARLINGTON	VA		04/10/2023	2.500	424,637		4,817				2,231,627	11/20/2024
6602681691		LA JOLLA	CA		04/10/2023	3.000	714,618		4,251				2,909,311	11/20/2024
6601683342		BROOKVILLE	NY		04/10/2023	3.250	74,806		2,688				4,496,448	11/20/2024
6601477067		GLENVIEW	IL		04/10/2023	3.250	427,880		4,563				1,654,283	11/20/2024
6600675919		JACKSONVILLE	FL		04/10/2023	0.000	19,950		538				209,040	11/20/2024
EB1725002836		LOS ANGELES	CA		06/24/2016	3.750	317,291		11				1,159,468	11/20/2024
6601487710		WASHOE VALLEY	NV		04/10/2023	3.500	268,584		3,198				2,132,190	11/20/2024
6601211672		BEAR	DE		04/10/2023	6.500	69,387		334				262,398	11/20/2024
6602674563		CHICAGO	IL		04/10/2023	2.500	1,502,392		9,218				4,533,759	11/20/2024
6602682525		HOUSTON	TX		07/14/2023	3.125	503,087		3,009				864,699	11/20/2024
6601690016		SAN ANTONIO	TX		07/14/2023	3.750	302,599		2,591				1,630,962	11/20/2024
6601752220		SPOKANE	WA		07/14/2023	3.750	972,079		4,827				1,746,534	11/20/2024
6602692391		SANTA CLARA	CA		04/10/2023	2.750	400,989		2,978				1,347,292	11/20/2024
EB1144000089		NEW YORK	NY		08/07/2015	3.625	864,650		151				2,507,924	11/20/2024
6601816785		WOODINVILLE	WA		07/14/2023	3.125	688,729		4,185				1,617,266	11/20/2024
6601812065		EL CERRITO	CA		04/10/2023	2.875	338,170		4,435				1,863,598	11/20/2024
6602710813		ROSEVILLE	CA		04/10/2023	3.125	364,133		1,800				1,001,490	11/20/2024
6602676659		SAN DIEGO	CA		04/10/2023	2.750	588,620		3,374				3,063,558	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8201250455		LEHIGH ACRES	FL		07/14/2023	4.250	194,439		919				276,688	11/20/2024
PEB1596053362		KINGS BEACH	CA		11/18/2016	3.875	552,488		(161)				1,786,553	11/20/2024
5512159414		NAPLES	FL		07/14/2023	0.000	21,730		1,091				321,069	11/20/2024
6601688572		LITTLETON	CO		07/14/2023	3.875	689,018		6,833				2,311,348	11/20/2024
6601685479		CLARKSVILLE	MD		07/14/2023	2.875	124,960		4,312				1,613,080	11/20/2024
6601201723		ATLANTIC BEACH	FL		04/10/2023	0.000	6,752		547				397,502	11/20/2024
6601741512		BURLINGAME	CA		04/10/2023	3.500	1,197,589		5,380				2,657,340	11/20/2024
6601805879		NORTH CALDWELL	NJ		07/14/2023	2.990	596,340		3,785				1,662,671	11/20/2024
6601718486		NEWPORT BEACH	CA		04/10/2023	2.875	641,106		3,516				6,241,151	11/20/2024
6602686948		CHICAGO	IL		04/10/2023	2.875	673,368		3,688				1,406,216	11/20/2024
6600934340		FORT LAUDERDALE	FL		04/10/2023	3.500	465,862		2,388				1,468,610	11/20/2024
6600026287		JACKSONVILLE	FL		04/10/2023	0.000	1,353		260				151,691	11/20/2024
6601224360		JACKSONVILLE	FL		04/10/2023	0.000	18,105		627				131,504	11/20/2024
6601680702		ASTORIA	NY		04/10/2023	2.875	77,280		852				1,407,836	11/20/2024
EB1367014476		SAN DIEGO	CA		08/17/2016	3.625	614,487		(114)				1,851,317	11/20/2024
6601481622		SAMMAMISH	WA		07/14/2023	3.250	184,767		4,114				3,559,428	11/20/2024
6602676840		NEWTON	MA		04/10/2023	2.750	900,051		5,097				1,970,245	11/20/2024
6601696302		SARATOGA	CA		04/10/2023	3.625	730,375		5,557				3,863,280	11/20/2024
PH7118677595		MINNETONKA	MN		02/26/2015	4.000	432,415		(137)				1,286,463	11/20/2024
6601735118		BAINBRIDGE ISLAND	WA		07/14/2023	3.250	649,393		3,686				1,459,308	11/20/2024
505250674		DELRAY BEACH	FL		07/14/2023	3.375	154,316		893				399,417	11/20/2024
6601224949		JACKSONVILLE	FL		04/10/2023	0.000	15,195		775				180,707	11/20/2024
6602689256		MONUMENT	CO		07/14/2023	3.000	432,736		2,648				1,496,007	11/20/2024
6601719088		NAPLES	FL		04/10/2023	3.125	468,044		2,387				1,112,823	11/20/2024
6601818500		HOLLYWOOD	FL		04/10/2023	3.500	458,952		2,233				1,176,300	11/20/2024
6600852609		JUPITER	FL		04/10/2023	3.375	820,617		4,014				2,135,017	11/20/2024
6602695113		FAIR OAKS	CA		04/10/2023	3.375	700,764		3,248				1,185,989	11/20/2024
6600720228		SUFFOLK	VA		04/10/2023	3.625	235,471		1,108				458,724	11/20/2024
6601751446		RUSHVILLE	NY		04/10/2023	2.625	410,370		3,092				1,539,256	11/20/2024
6602685817		STUDIO CITY	CA		04/10/2023	3.250	910,392		4,379				2,430,682	11/20/2024
6602679372		HILLSBORO	OR		07/14/2023	2.750	723,739		4,724				1,642,200	11/20/2024
10801866		Lehigh Acres	FL		07/14/2023	0.000	36,589		1,661				299,083	11/20/2024
6600669698		JACKSONVILLE	FL		04/10/2023	6.000	59,278		362				260,986	11/20/2024
PEB1785005454		SANTA CRUZ	CA		08/14/2017	3.990	301,011		(104)				838,580	11/20/2024
6601482687		BURR RIDGE	IL		04/10/2023	3.375	112,997		2,334				1,909,801	11/20/2024
6602697960		SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	1,337,859		8,474				3,542,392	11/20/2024
6602678325		PARRISH	FL		04/10/2023	3.250	758,074		3,585				1,712,454	11/20/2024
6601740357		SAN CARLOS	CA		04/10/2023	3.125	704,854		3,554				2,634,757	11/20/2024
6602686856		AUSTIN	TX		07/14/2023	2.875	784,755		4,961				1,672,088	11/20/2024
6601682831		GREAT NECK	NY		04/10/2023	3.750	221,531		3,540				2,015,534	11/20/2024
6602696251		WALNUT CREEK	CA		04/10/2023	3.250	1,187,468		5,712				2,230,930	11/20/2024
6602696756		CORTE MADERA	CA		04/10/2023	3.375	1,109,339		5,120				1,934,111	11/20/2024
6602705946		WHITE SALMON	WA		07/14/2023	3.375	508,790		2,738				939,599	11/20/2024
6601812164		CARMICHAEL	CA		04/10/2023	3.500	736,878		3,613				1,622,202	11/20/2024
6601383810		PHILLIPSBURG	NJ		07/14/2023	6.750	17,726		202				221,856	11/20/2024
6602705003		DENVER	CO		07/14/2023	3.250	487,306		2,718				887,355	11/20/2024
6601483685		CUPERTINO	CA		04/10/2023	3.250	115,311		3,297				3,458,809	11/20/2024
6602696517		WILMETTE	IL		04/10/2023	3.125	546,634		2,741				1,129,059	11/20/2024
6601733063		ALPINE	CA		04/10/2023	3.750	792,769		3,407				1,576,092	11/20/2024
EB1221066985		JACKSONVILLE	FL		06/24/2016	3.875	491,413		(73)				1,642,982	11/20/2024
EB1540094665		BERNARDSVILLE	NJ		12/16/2016	3.990	649,007		(598)				1,730,142	11/20/2024
6602671643		LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	71,527		3,508				11,706,855	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602705979		VERNAL	UT		07/14/2023	3.250	721,225		4,038				1,203,268	11/20/2024
6601719682		LAS VEGAS	NV		04/10/2023	3.375	568,536		2,680				1,231,240	11/20/2024
6602712926		LEAGUE CITY	TX		07/14/2023	3.250	530,279		4,260				1,097,406	11/20/2024
6601744607		LOS GATOS	CA		04/10/2023	3.125	1,538,331		8,038				3,857,856	11/20/2024
6602679158		HOUSTON	TX		07/14/2023	3.250	494,933		2,834				1,491,711	11/20/2024
6601722256		SEATTLE	WA		07/14/2023	3.000	643,460		3,938				1,935,330	11/20/2024
6602687748		BIG SKY	MT		04/10/2023	4.625	612,593		1,928				3,245,205	11/20/2024
6601714642		AUSTIN	TX		07/14/2023	2.990	842,440		5,169				2,665,647	11/20/2024
6600795527		SPOTSYLVANIA	VA		04/10/2023	3.500	718,991		3,369				1,670,675	11/20/2024
FR125694955		WELLESLEY	MA		09/23/2016	3.500	1,034,072		29				2,973,849	11/20/2024
6601482323		HOUSTON	TX		07/14/2023	2.875	187,134		5,407				2,440,091	11/20/2024
6602694645		GURLEY	AL		07/14/2023	3.250	493,208		2,810				1,048,177	11/20/2024
6601823278		CHICAGO	IL		04/10/2023	2.990	436,284		3,174				1,747,771	11/20/2024
6602698885		SAN JOSE	CA		04/10/2023	3.250	1,092,405		5,255				2,289,198	11/20/2024
6600915471		PHOENIX	AZ		04/10/2023	4.375	499,673		2,148				1,627,094	11/20/2024
6602696467		MOUNTAIN VIEW	CA		04/10/2023	3.000	830,017		4,328				1,531,391	11/20/2024
6602685007		FORT WORTH	TX		07/14/2023	2.875	712,740		6,549				1,746,263	11/20/2024
6602702042		CHUALAR	CA		04/10/2023	2.875	1,021,314		5,544				2,057,466	11/20/2024
8202987102		HOLLYWOOD	FL		07/14/2023	4.875	362,783		1,414				581,967	11/20/2024
6600848425		BRIGHTON	CO		07/14/2023	3.750	425,806		2,235				1,233,854	11/20/2024
PEB1541041914		AUSTIN	TX		11/17/2017	4.375	416,834		(347)				1,203,823	11/20/2024
6601679092		EDGARTOWN	MA		04/10/2023	3.625	125,979		2,629				3,069,239	11/20/2024
EB1353005061		SUMMIT	NJ		07/17/2015	3.625	916,875		158				2,473,793	11/20/2024
6601811489		NEW YORK	NY		04/10/2023	3.250	843,158		4,307				2,390,014	11/20/2024
6602696228		SANTA BARBARA	CA		04/10/2023	3.375	657,945		3,073				2,174,169	11/20/2024
6601808733		WILLIAMSBURG	VA		04/10/2023	3.000	941,348		5,140				2,138,486	11/20/2024
8195184861		WEST PALM BEACH	FL		07/14/2023	2.990	189,217		1,266				404,799	11/20/2024
6600484510		ANNA MARIA	FL		04/10/2023	3.250	359,031		2,581				2,059,071	11/20/2024
8198844541		MIAMI	FL		07/14/2023	3.125	279,087		1,804				531,461	11/20/2024
6602680776		MERIDIAN	ID		04/10/2023	3.000	660,803		3,462				1,329,902	11/20/2024
6602704501		SANTA BARBARA	CA		04/10/2023	3.500	613,014		2,712				2,401,555	11/20/2024
6602678820		DALLAS	TX		07/14/2023	3.000	391,350		4,050				969,072	11/20/2024
6601723056		NEW YORK	NY		04/10/2023	3.125	833,203		4,217				2,346,587	11/20/2024
6601724468		SAN RAMON	CA		04/10/2023	2.625	647,126		5,011				2,032,834	11/20/2024
505408359		POMPANO BEACH	FL		07/14/2023	2.875	161,598		1,037				351,764	11/20/2024
6601482745		AUSTIN	TX		07/14/2023	3.375	86,145		2,757				1,494,112	11/20/2024
8198829612		LANTANA	FL		07/14/2023	3.125	208,187		1,317				438,483	11/20/2024
6600676503		JACKSONVILLE	FL		04/10/2023	0.000	19,523		542				180,558	11/20/2024
6601724872		REHOBOTH BEACH	DE		04/10/2023	2.750	616,073		3,494				2,232,428	11/20/2024
8199229506		CAPE CORAL	FL		07/14/2023	2.990	148,771		988				334,112	11/20/2024
6601719542		SARASOTA	FL		04/10/2023	3.375	543,857		2,554				1,540,854	11/20/2024
8204288663		MIAMI	FL		07/14/2023	5.750	213,858		633				664,393	11/20/2024
8197637406		LAKE WORTH	FL		07/14/2023	3.500	185,827		1,027				368,110	11/20/2024
6600681685		JACKSONVILLE	FL		04/10/2023	0.000	36,958		837				138,605	11/20/2024
6601225482		JACKSONVILLE	FL		04/10/2023	0.000	17,481		556				137,939	11/20/2024
6600852617		LAKEWAY	TX		07/14/2023	3.250	477,322		2,785				1,035,952	11/20/2024
8202026361		WEST PALM BEACH	FL		07/14/2023	5.000	233,142		893				355,990	11/20/2024
6602676105		BROOKLINE	MA		04/10/2023	2.625	744,075		5,795				3,326,529	11/20/2024
EB1382002872		SAN DIEGO	CA		03/24/2016	3.875	513,978		(128)				2,546,853	11/20/2024
8198830729		ESTERO	FL		07/14/2023	3.000	297,173		1,998				800,239	11/20/2024
6602682715		CARLSBAD	CA		04/10/2023	3.000	1,044,095		5,453				2,647,273	11/20/2024
PEB1540093538		PONTE VEDRA	FL		11/18/2016	3.750	418,040		(59)				1,811,262	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8201277037		HIALEAH	FL		07/14/2023	3.750	350,606		1,854				584,230	11/20/2024
6601808576		RIVERSIDE	CA		04/10/2023	3.125	662,113		5,002				2,306,782	11/20/2024
6602701796		VAIL	CO		07/14/2023	3.000	959,801		5,746				3,521,121	11/20/2024
PEB1540095581		TAMPA	FL		11/17/2017	3.990	408,068		(345)				2,977,109	11/20/2024
6601686667		NORWELL	MA		04/10/2023	3.250	140,505		2,925				1,941,130	11/20/2024
6602689223		LAKE FOREST	CA		04/10/2023	3.250	729,273		3,521				2,483,948	11/20/2024
6601827253		VALLEY VIEW	TX		07/14/2023	3.375	701,656		3,915				1,562,917	11/20/2024
6602673383		HOUSTON	TX		07/14/2023	3.125	691,187		6,660				1,794,737	11/20/2024
6602683549		GOLDEN	CO		07/14/2023	3.250	520,443		2,958				983,709	11/20/2024
6602679380		EXCELSIOR	MN		04/10/2023	3.375	742,467		3,479				1,445,941	11/20/2024
8010271570		TAMARAC	FL		07/14/2023	4.250	75,840		467				208,660	11/20/2024
6601673467		LADERA RANCH	CA		04/10/2023	3.500	832,780		7,199				5,428,470	11/20/2024
6601482448		KELLER	TX		07/14/2023	3.250	58,951		2,547				1,610,877	11/20/2024
6602675362		LAKE OSWEGO	OR		07/14/2023	3.875	503,952		2,433				1,010,101	11/20/2024
6602701457		CHULA VISTA	CA		04/10/2023	3.000	474,377		2,451				1,832,814	11/20/2024
6602685544		PEORIA	AZ		04/10/2023	3.375	281,667		1,326				1,258,963	11/20/2024
6602683002		WOODBINE	MD		07/14/2023	3.000	438,388		2,675				930,968	11/20/2024
6601821504		SATELLITE BEACH	FL		04/10/2023	3.500	475,478		2,168				1,220,593	11/20/2024
6601686972		NEW YORK	NY		04/10/2023	3.000	169,331		3,171				1,763,309	11/20/2024
6601808642		LATHROP	CA		04/10/2023	3.375	516,218		2,473				1,122,184	11/20/2024
6601825778		KEMAH	TX		07/14/2023	3.875	522,432		2,611				1,065,322	11/20/2024
6602701572		TOPANGA	CA		04/10/2023	3.000	921,255		4,760				2,107,658	11/20/2024
6602692169		LINDALE	TX		07/14/2023	3.125	115,770		960				283,592	11/20/2024
6602251206		SANTA ANA	CA		04/10/2023	4.625	1,651,635		7,032				3,883,838	11/20/2024
6601473215		WESTMONT	IL		04/10/2023	3.250	180,686		2,197				984,127	11/20/2024
6600684408		LINDENHURST	NY		04/10/2023	5.250	261,399		1,017				764,453	11/20/2024
6601683813		SCARSDALE	NY		04/10/2023	3.125	203,599		4,036				2,473,151	11/20/2024
6602671080		BELLEVUE	WA		07/14/2023	3.125	173,512		4,831				8,122,300	11/20/2024
6600847898		POMPANO BEACH	FL		04/10/2023	3.990	415,962		1,716				876,554	11/20/2024
6601746438		SUGAR LAND	TX		07/14/2023	3.375	589,333		4,225				1,573,884	11/20/2024
6600681305		JACKSONVILLE	FL		04/10/2023	0.000	42,905		807				200,182	11/20/2024
6602691013		FAIR OAKS	CA		04/10/2023	3.750	780,556		3,246				1,339,867	11/20/2024
6600830738		LINCOLN	CA		04/10/2023	4.250	448,058		2,124				1,271,667	11/20/2024
8195162547		CAPE CORAL	FL		07/14/2023	2.750	169,725		1,203				364,066	11/20/2024
6601712844		HOUSTON	TX		07/14/2023	3.125	466,731		2,768				920,689	11/20/2024
6602680537		HOUSTON	TX		07/14/2023	3.250	987,384		5,602				1,925,941	11/20/2024
6600780727		BROOKLYN	NY		04/10/2023	4.750	30,808		1,144				779,625	11/20/2024
6601486746		WESTON	MA		04/10/2023	2.990	129,061		2,781				1,896,233	11/20/2024
6601224527		JACKSONVILLE	FL		04/10/2023	0.000	13,728		740				127,422	05/30/2024
PEB1382003283		TEMECULA	CA		11/18/2016	3.500	1,037,821		73				2,963,215	11/20/2024
6601273953		CHICAGO	IL		04/10/2023	2.500	78,316		1,341				349,099	11/20/2024
PH7118858740		DOWNERS GROVE	IL		07/24/2015	4.000	353,813		(101)				889,652	11/20/2024
6602690213		SAN FRANCISCO	CA		04/10/2023	2.875	749,967		4,142				1,729,749	11/20/2024
6600428418		TRUCKEE	CA		04/10/2023	3.375	320,897		2,362				1,806,266	11/20/2024
6602677954		WINCHESTER	MA		04/10/2023	2.500	526,997		3,222				1,746,041	11/20/2024
6601686352		CHESTNUT HILL	MA		04/10/2023	3.000	208,246		4,259				2,554,723	11/20/2024
6601686170		DEER PARK	IL		04/10/2023	3.250	17,481		1,283				903,701	11/20/2024
6601001966		SPARKS	NV		04/10/2023	3.625	148,204		1,224				581,862	11/20/2024
3374922486		N FORT MYERS	FL		07/14/2023	4.750	44,119		350				259,805	11/20/2024
6602674019		BELLEVUE	WA		07/14/2023	2.875	1,278,503		8,256				3,380,604	11/20/2024
3365464459		Davie	FL		07/14/2023	3.990	70,104		420				354,726	11/20/2024
6602685288		NORTHBROOK	IL		04/10/2023	2.875	652,439		3,591				1,669,265	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602717347		SOUTH PASADENA	CA		04/10/2023	3.375	1,076,371		6,402				3,631,898	11/20/2024
6602692409		CHICAGO	IL		04/10/2023	2.500	345,669		2,713				1,208,071	11/20/2024
6602671205		CUPERTINO	CA		04/10/2023	3.125	345,452		4,407				3,972,496	11/20/2024
6602697556		MIDLOTHIAN	TX		07/14/2023	2.990	429,821		5,072				1,081,704	11/20/2024
EB1795001933		ROCKAWAY	NJ		12/16/2016	3.750	574,773		1				1,416,573	11/20/2024
8202496295		MIRAMAR	FL		07/14/2023	6.124	198,575		532				300,012	11/20/2024
6600935222		WEST LINN	OR		07/14/2023	3.500	694,531		3,817				1,654,808	11/20/2024
6602698943		SAFETY HARBOR	FL		04/10/2023	3.000	498,654		2,576				1,113,075	11/20/2024
6600428772		LOS ANGELES	CA		04/10/2023	3.625	663,883		3,063				4,059,351	11/20/2024
6602683820		OLYMPIC VLY	CA		04/10/2023	3.375	464,717		2,244				1,083,367	11/20/2024
6600011552		JACKSONVILLE	FL		04/10/2023	0.000	4,895		500				142,371	11/20/2024
6601679076		ROCKVILLE CENTRE	NY		04/10/2023	2.500	69,238		1,477				829,911	11/20/2024
6602671502		ORINDA	CA		04/10/2023	2.990	311,625		3,488				3,305,694	11/20/2024
6602674837		WINCHESTER	MA		04/10/2023	2.625	709,451		4,388				3,402,039	11/20/2024
6600852096		HENDERSON	NV		04/10/2023	3.375	1,005,087		4,922				2,617,534	11/20/2024
6602677525		STUART	FL		04/10/2023	3.000	630,273		3,316				1,687,093	11/20/2024
6602699537		STEAMBOAT SPRINGS	CO		07/14/2023	3.125	674,710		3,907				1,433,555	11/20/2024
6602698554		WILDWOOD	MO		04/10/2023	3.000	489,549		2,577				950,513	11/20/2024
6601752485		NEW YORK	NY		04/10/2023	3.125	790,214		3,955				2,100,767	11/20/2024
6602704758		KESWICK	VA		04/10/2023	3.750	535,175		2,178				904,577	11/20/2024
6600681859		JACKSONVILLE	FL		04/10/2023	0.000	54,390		959				181,739	11/20/2024
8023512193		POMPANO BEACH	FL		07/14/2023	5.625	73,530		279				190,491	11/20/2024
6600675125		JACKSONVILLE	FL		04/10/2023	0.000	26,393		838				166,546	11/20/2024
6600935560		HUNTINGTON BEACH	CA		04/10/2023	3.500	1,207,297		6,912				3,519,819	11/20/2024
6601486399		WILMINGTON	DE		04/10/2023	3.125	533,748		7,002				1,403,458	11/28/2023
6601680231		WHITESTONE	NY		04/10/2023	3.000	198,701		2,381				950,850	11/20/2024
6602682319		SACRAMENTO	CA		04/10/2023	3.375	505,660		2,351				1,084,101	11/20/2024
6601680249		SOUTH OZONE PARK	NY		04/10/2023	3.000	208,915		2,565				983,650	11/20/2024
8023552321		JACKSONVILLE	FL		07/14/2023	4.375	83,567		464				175,667	11/20/2024
6601750901		EAGLE	CO		07/14/2023	2.875	516,427		3,352				1,908,165	11/20/2024
6602701408		SAN FRANCISCO	CA		04/10/2023	2.875	1,155,219		6,207				1,939,503	11/20/2024
6600506056		LIGHTHOUSE POINT	FL		04/10/2023	3.250	266,307		3,277				2,363,382	11/20/2024
6601689992		LOS ANGELES	CA		04/10/2023	3.750	228,940		3,255				1,844,277	11/20/2024
6600927674		RENO	NV		04/10/2023	4.625	513,093		1,920				1,307,096	11/20/2024
8201714680		FORT LAUDERDALE	FL		07/14/2023	4.375	220,796		1,003				527,250	11/20/2024
6601825851		CLOVIS	CA		04/10/2023	3.250	555,834		2,889				1,813,155	11/20/2024
6601754044		MONTGOMERY	TX		07/14/2023	3.000	552,285		4,634				1,394,260	11/20/2024
PEB1221068700		SAINT AUGUSTINE	FL		11/18/2016	3.625	448,930		12				1,406,279	11/20/2024
504694156		PEMBROKE PINES	FL		07/14/2023	4.625	164,041		847				537,090	11/20/2024
505388968		SAINT PETERSBURG	FL		07/14/2023	3.320	127,762		765				326,471	11/20/2024
6602704998		SEATTLE	WA		07/14/2023	3.250	541,210		3,019				1,431,167	11/20/2024
EB1787003938		SAN JOSE	CA		12/16/2016	3.625	26,364		52				1,781,183	11/20/2024
6601716423		AUSTIN	TX		07/14/2023	3.125	540,525		4,679				1,163,192	11/20/2024
6602683051		COLDSPRING	TX		07/14/2023	3.125	975,814		6,020				2,009,378	11/20/2024
6602680925		ALLEN	TX		07/14/2023	3.000	829,513		5,017				1,890,654	11/20/2024
6602681634		COVINGTON	WA		07/14/2023	2.875	745,466		4,717				1,958,832	11/20/2024
6600063678		KNOXVILLE	TN		04/10/2023	3.500	404,534		1,965				1,168,223	11/20/2024
8011882831		HALLANDALE BEACH	FL		07/14/2023	4.625	30,766		519				201,113	11/20/2024
6602673656		WALNUT CREEK	CA		04/10/2023	2.750	723,918		4,204				1,817,527	11/20/2024
6600795717		CYPRESS	TX		07/14/2023	2.875	528,118		3,400				1,178,440	11/20/2024
6602676485		REDONDO BEACH	CA		04/10/2023	2.750	1,046,708		6,026				2,799,209	11/20/2024
6601678367		SHERBORN	MA		04/10/2023	3.000	135,688		2,500				1,372,238	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600923707		LIVERMORE	CA		04/10/2023	4.250	537,125		3,329				1,467,369	11/20/2024
6602699925		PORT SAINT LUCIE	FL		04/10/2023	3.625	551,364		2,336				1,146,054	11/20/2024
PH7119133564		LA JOLLA	CA		09/18/2015	3.750	295,227						1,952,940	11/20/2024
6602704303		NAPLES	FL		04/10/2023	3.875	602,877		2,363				1,162,510	11/20/2024
6602689520		ELLICOTT CITY	MD		07/14/2023	2.875	529,272		3,285				1,022,314	11/20/2024
6602695394		FREMONT	CA		04/10/2023	3.250	1,577,342		7,631				2,871,722	11/20/2024
6602672849		CLE ELUM	WA		07/14/2023	4.250	312,150		2,263				2,029,178	11/20/2024
8199390528		DELRAY BEACH	FL		07/14/2023	2.990	219,191		1,429				463,149	11/20/2024
6600457094		SANTA FE	NM		04/10/2023	3.375	247,036		2,291				1,043,230	11/20/2024
8201886836		SAINT PETERSBURG	FL		07/14/2023	5.125	234,366		906				361,863	11/20/2024
8200011263		PINELLAS PARK	FL		07/14/2023	4.125	138,702		667				364,639	11/20/2024
6602684844		SAN DIEGO	CA		04/10/2023	2.875	983,560		7,197				3,868,915	11/20/2024
6602702240		LEANDER	TX		07/14/2023	3.000	534,200		3,187				1,291,759	11/20/2024
6601680843		PITTSFORD	NY		04/10/2023	3.125	295,672		3,458				1,982,773	11/20/2024
6600681867		JACKSONVILLE	FL		04/10/2023	0.000	41,050		756				179,633	11/20/2024
6601750794		LOUISVILLE	KY		04/10/2023	3.000	746,492		5,162				1,807,888	11/20/2024
6600679598		JACKSONVILLE	FL		04/10/2023	0.000	36,678		752				216,611	11/20/2024
6602685759		DOVER	MA		04/10/2023	3.000	952,331		4,956				1,993,627	11/20/2024
6600934316		FREMONT	CA		04/10/2023	3.500	1,042,242		4,844				2,263,856	11/20/2024
6602688456		PLEASANT HILL	CA		04/10/2023	3.625	828,219		3,558				1,439,810	11/20/2024
EB1784004775		BELMONT	CA		12/16/2016	3.500	642,758		(29)				2,555,314	11/20/2024
6601711135		KIRKLAND	WA		07/14/2023	2.750	1,135,656		10,446				4,369,863	11/20/2024
FR125774310		SAN FRANCISCO	CA		12/02/2016	3.450	642,859		79				1,199,986	11/20/2024
6601708289		SANTA BARBARA	CA		04/10/2023	3.000	119,389		2,641				1,896,404	11/20/2024
6602681931		AUSTIN	TX		07/14/2023	3.125	861,108		5,061				1,618,629	11/20/2024
6600793894		BROOKLYN	NY		04/10/2023	3.875	531,106		2,234				1,507,202	11/20/2024
6600932625		GLEN ELLYN	IL		04/10/2023	3.375	405,943		2,867				1,130,694	11/20/2024
6601821421		SANIBEL	FL		04/10/2023	3.000	712,449		5,183				2,722,388	11/20/2024
6600654450		BRONXVILLE	NY		04/10/2023	3.875	425,911		2,655				1,136,048	11/20/2024
6602693191		ABILENE	TX		07/14/2023	3.000	482,286		4,211				1,251,070	11/20/2024
6600675190		JACKSONVILLE	FL		04/10/2023	0.000	24,474		693				314,611	11/20/2024
8197197325		HOMESTEAD	FL		07/14/2023	3.125	299,144		1,910				647,132	11/20/2024
6601224899		JACKSONVILLE	FL		04/10/2023	0.000	15,279		777				134,810	11/20/2024
6601682138		CHICAGO	IL		04/10/2023	3.750	133,181		3,230				2,370,094	11/20/2024
6602688662		COTATI	CA		04/10/2023	3.875	930,371		3,662				1,399,806	11/20/2024
6601827493		GREAT FALLS	VA		04/10/2023	2.750	1,033,686		5,939				2,204,062	11/20/2024
6602705490		PARK CITY	UT		07/14/2023	3.250	886,951		4,929				3,494,165	11/20/2024
6601043372		PALO ALTO	CA		04/10/2023	2.500	799,954		6,406				3,712,045	11/20/2024
6601707018		SARASOTA	FL		04/10/2023	2.990	464,545		2,601				1,306,747	11/20/2024
6602682913		BELLAIRE	TX		07/14/2023	3.250	496,550		2,811				955,172	11/20/2024
6601733790		BRENTWOOD	TN		04/10/2023	2.750	535,745		3,038				1,877,566	11/20/2024
6601720516		NASHVILLE	TN		04/10/2023	3.000	805,601		4,254				1,840,934	11/20/2024
6600025941		JACKSONVILLE	FL		04/10/2023	0.000	4,847		295				145,084	11/20/2024
6602687888		SAN FRANCISCO	CA		04/10/2023	3.875	693,825		2,741				952,865	11/20/2024
6601479485		CHICAGO	IL		04/10/2023	3.500	230,324		2,432				955,740	11/20/2024
6602702620		SALINAS	CA		04/10/2023	2.875	724,208		3,887				1,434,101	11/20/2024
6602705540		FENTON	MI		04/10/2023	3.375	596,737		2,730				1,065,436	11/20/2024
6602701630		KANSAS CITY	MO		04/10/2023	2.875	685,289		3,687				1,292,373	11/20/2024
6600027566		JACKSONVILLE	FL		04/10/2023	0.000	7,967		596				128,750	11/20/2024
6600933482		PHOENIX	AZ		04/10/2023	3.625	488,832		2,208				1,242,111	11/20/2024
6602673680		SAN MARINO	CA		04/10/2023	2.625	817,189		4,839				2,876,560	11/20/2024
505304320		WILTON MANORS	FL		07/14/2023	2.635	153,964		1,837				436,619	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602700632		IRVINE	CA		04/10/2023	2.990	1,159,758		6,011				2,797,095	11/20/2024
6601681569		NORTHFIELD	IL		04/10/2023	3.250	165,749		3,589				3,495,155	11/20/2024
EB1784004861		SAN FRANCISCO	CA		12/16/2016	3.500	590,877		26				1,276,234	11/20/2024
6601684753		BROOKLINE	MA		04/10/2023	2.875	203,438		3,919				2,861,221	11/20/2024
6600493263		FALLS CHURCH	VA		04/10/2023	2.875	529,746		2,984				1,170,984	11/20/2024
6601223974		JACKSONVILLE	FL		04/10/2023	0.000	9,986		604				167,044	11/20/2024
6600676271		JACKSONVILLE	FL		04/10/2023	0.000	25,911		733				259,261	11/20/2024
6600676461		JACKSONVILLE	FL		04/10/2023	0.000	23,293		652				277,965	11/20/2024
6601821520		DIX HILLS	NY		04/10/2023	3.000	614,642		3,281				1,358,245	11/20/2024
6601706424		ST AUGUSTINE	FL		04/10/2023	3.125	515,353		2,627				1,390,473	11/20/2024
6601748624		BOTHELL	WA		07/14/2023	2.750	720,221		6,455				1,888,740	11/20/2024
6601204305		JACKSONVILLE	FL		04/10/2023	0.000	7,732		553				176,534	11/20/2024
6602678226		SANTA BARBARA	CA		04/10/2023	3.000	564,502		2,981				1,677,253	11/20/2024
6601224725		JACKSONVILLE	FL		04/10/2023	0.000	15,296		487				132,498	11/20/2024
6602711761		EAGLE	ID		04/10/2023	3.625	607,393		2,617				1,027,231	11/20/2024
6600011412		JACKSONVILLE	FL		04/10/2023	0.000	4,205		437				109,278	11/20/2024
6601709337		DANVILLE	CA		04/10/2023	3.250	939,276		4,767				2,551,576	11/20/2024
PEB1564001298		PARKER	CO		11/17/2017	3.625	687,662		409				1,715,170	11/20/2024
6602691807		HARRISONBURG	VA		04/10/2023	3.625	87,457		531				208,250	11/20/2024
6601809194		VISTA	CA		04/10/2023	3.500	699,595		3,238				1,906,518	11/20/2024
6602700749		MISSION VIEJO	CA		04/10/2023	2.990	641,872		3,544				1,696,328	11/20/2024
8022180961		LARGO	FL		07/14/2023	4.750	107,624		526				297,798	11/20/2024
6600675950		JACKSONVILLE	FL		04/10/2023	0.000	21,351		633				215,188	11/20/2024
6601486357		ALTADENA	CA		04/10/2023	3.375	253,551		3,208				2,800,871	11/20/2024
6601744532		GREENWOOD VILLAGE	CO		07/14/2023	3.125	492,763		2,885				1,569,838	11/20/2024
6601479550		WASHINGTON	DC		04/10/2023	2.990	471,461		5,170				3,028,030	11/20/2024
6600842295		WATERTOWN	MA		04/10/2023	3.875	127,840		882				878,838	11/20/2024
6601681031		BELLAIRE	TX		07/14/2023	2.875	173,890		4,084				1,879,281	11/20/2024
6600088881		CHICAGO	IL		04/10/2023	4.750	141,348		2,066				910,645	11/20/2024
6602682459		CENTENNIAL	CO		07/14/2023	3.000	525,895		3,221				1,014,943	11/20/2024
6601476952		MILTON	MA		04/10/2023	3.375	268,147		2,828				1,558,296	11/20/2024
50015429		OMAK	WA		07/14/2023	4.500	135,753		581				234,395	02/14/2019
6600140948		JACKSONVILLE BEACH	FL		04/10/2023	3.125	96,205		1,911				1,466,562	11/20/2024
6601204727		JACKSONVILLE	FL		04/10/2023	0.000	7,356		497				144,817	11/20/2024
6602698471		DENVER	CO		07/14/2023	3.500	521,852		2,751				998,630	11/20/2024
6601827345		SHADOW HILLS	CA		04/10/2023	3.375	487,248		2,317				1,497,745	11/20/2024
6600852633		RANCHO PALOS VERDES	CA		04/10/2023	3.875	929,751		3,807				1,981,290	11/20/2024
6602689389		PHOENIX	AZ		04/10/2023	3.375	520,700		2,425				1,084,648	11/20/2024
6601718007		MEDFIELD	MA		04/10/2023	2.875	573,047		3,277				1,813,285	11/20/2024
6601804872		SEATTLE	WA		07/14/2023	3.125	349,729		3,171				1,023,052	11/20/2024
6602699545		SANDY	UT		07/14/2023	2.990	858,325		5,166				3,929,767	11/20/2024
6600994955		WASHINGTON	DC		04/10/2023	3.375	469,531		2,251				1,508,520	11/20/2024
6602685874		MARINA DEL REY	CA		04/10/2023	2.750	711,632		4,110				1,682,739	11/20/2024
8201732798		ROYAL PLM BCH	FL		07/14/2023	3.750	108,759		1,027				592,467	11/20/2024
6600606575		SAN DIEGO	CA		04/10/2023	3.000	1,504,229		9,301				5,918,023	11/20/2024
102373404		LEHIGH ACRES	FL		07/14/2023	4.375	69,397		401				208,372	11/20/2024
6600852039		COUPEVILLE	WA		07/14/2023	3.750	424,277		2,191				922,238	11/20/2024
6602680727		WILLIAMSBURG	VA		04/10/2023	2.875	610,561		3,383				1,336,642	11/20/2024
6601737015		AUSTIN	TX		07/14/2023	3.250	406,021		2,299				1,116,296	11/20/2024
6602686609		SUNNYVALE	CA		04/10/2023	2.875	725,302		3,963				2,210,267	11/20/2024
6601469304		GLENVIEW	IL		04/10/2023	3.250	382,606		2,673				1,318,645	11/20/2024
6602692870		IRVINE	CA		04/10/2023	2.750	233,003		1,766				1,022,226	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602684166		SOUTHLAKE	TX		07/14/2023	3.000	756,426		4,578				2,005,336	11/20/2024
PEB1787004014		LIVERMORE	CA		11/18/2016	3.375	782,421						1,880,022	11/20/2024
8200937164		HIALEAH	FL		07/14/2023	4.875	117,524		472				246,300	11/20/2024
PH7118931331		FAIRFAX	VA		09/26/2014	4.250	451,040		(96)				1,113,977	11/20/2024
PEB1794004229		ARLINGTON	VA		11/17/2017	3.990	771,358		(177)				1,752,384	11/20/2024
3364271533		Gulfport	FL		07/14/2023	4.375	73,140		407				399,377	11/20/2024
6600024662		JACKSONVILLE	FL		04/10/2023	0.000	434		106				126,857	11/20/2024
6600129701		FORT LAUDERDALE	FL		04/10/2023	3.875	542,386		2,862				1,860,642	11/20/2024
6600932880		GENOA	NV		04/10/2023	3.250	555,158		4,588				1,842,667	11/20/2024
6601204198		JACKSONVILLE	FL		04/10/2023	0.000	9,877		700				166,512	05/30/2024
6601225193		JACKSONVILLE	FL		04/10/2023	0.000	17,436		558				161,262	11/20/2024
6600564840		BROOKLYN	NY		04/10/2023	3.875	546,035		2,808				2,695,627	11/20/2024
6601721472		HOLLYWOOD	FL		04/10/2023	3.500	614,523		2,781				1,546,535	11/20/2024
6601045963		HALF MOON BAY	CA		04/10/2023	3.625	620,571		3,319				1,531,081	11/20/2024
6602679174		SOUTHLAKE	TX		07/14/2023	3.750	569,839		2,854				1,243,636	11/20/2024
8199390985		MIAMI	FL		07/14/2023	3.250	242,336		1,526				602,428	11/20/2024
6600792292		STUDIO CITY	CA		04/10/2023	3.875	961,888		4,161				2,130,327	11/20/2024
6602699883		SAINT JOHNS	FL		04/10/2023	3.375	587,292		2,701				1,628,859	11/20/2024
6601022764		FULLERTON	CA		04/10/2023	4.625	213,798		1,069				1,061,899	11/20/2024
6601686592		COMMACK	NY		04/10/2023	2.375	57,917		1,554				1,203,114	11/20/2024
6601753103		DENVER	CO		07/14/2023	3.375	847,191		4,637				1,549,533	11/20/2024
PH7134842876		ARLINGTON	VA		11/13/2015	3.964	449,982		29				1,259,802	11/20/2024
8200720423		MIAMI	FL		07/14/2023	3.625	240,045		1,335				474,574	11/20/2024
6601746420		CAREFREE	AZ		04/10/2023	2.875	465,923		2,528				1,547,438	11/20/2024
6600011008		JACKSONVILLE	FL		04/10/2023	0.000	9,081		569				135,988	11/20/2024
6601686394		SETAUKET	NY		04/10/2023	3.750	62,312		908				746,448	11/20/2024
6601697060		LAFAYETTE	CA		04/10/2023	3.375	748,308		3,751				2,002,136	11/20/2024
6601708420		BOTHELL	WA		07/14/2023	2.750	722,173		4,730				2,025,992	11/20/2024
6601479667		DRAPER	UT		07/14/2023	3.875	88,595		3,354				2,067,717	11/20/2024
6601698779		AUSTIN	TX		07/14/2023	4.000	462,574		2,287				1,839,231	11/20/2024
504895165		MIAMI	FL		07/14/2023	5.500	156,192		581				507,057	11/20/2024
6602679877		MILTON	MA		04/10/2023	3.375	773,593		3,611				1,599,920	11/20/2024
EB1540094368		INDIALANTIC	FL		08/19/2016	4.000	634,265		(278)				1,911,358	11/20/2024
6601286021		SCHERERVILLE	IN		04/10/2023	6.875	118,109		329				506,044	11/20/2024
6601488429		NEEDHAM	MA		04/10/2023	3.292	193,548		2,297				1,311,654	11/20/2024
6600024225		JACKSONVILLE	FL		04/10/2023	0.000	361		92				151,420	11/20/2024
6602689652		SEAL BEACH	CA		04/10/2023	2.875	683,260		3,680				1,474,994	11/20/2024
6602676618		SEATTLE	WA		07/14/2023	2.875	619,134		3,928				2,150,542	11/20/2024
6601808667		ROCKVILLE	MD		07/14/2023	3.500	906,004		4,941				1,969,558	11/20/2024
PEB1354016435		JERSEY CITY	NJ		06/13/2017	3.875	552,501		(56)				1,265,036	11/20/2024
8200460413		PALM BEACH GARDENS	FL		07/14/2023	3.250	228,304		1,378				656,930	11/20/2024
6601697862		CONCORD	MA		04/10/2023	3.750	517,445		2,601				1,646,693	11/20/2024
8201540766		FORT LAUDERDALE	FL		07/14/2023	2.990	361,009		2,303				617,803	11/20/2024
6600675729		JACKSONVILLE	FL		04/10/2023	0.000	16,534		512				208,217	11/20/2024
6602695907		ANDOVER	MA		04/10/2023	3.000	822,696		4,320				1,672,493	11/20/2024
6600852294		PARK CITY	UT		07/14/2023	3.500	824,286		4,530				2,104,943	11/20/2024
6601469049		ATLANTIC BEACH	FL		04/10/2023	0.000	41,282		677				272,129	11/20/2024
6600850694		FORT LAUDERDALE	FL		04/10/2023	3.500	1,277,367		6,650				4,306,542	11/20/2024
6602698620		EL DORADO HILLS	CA		04/10/2023	2.875	708,595		3,803				1,331,021	11/20/2024
6601098368		HOUSTON	TX		07/14/2023	5.000	344,280		2,205				1,936,093	11/20/2024
6601383752		CHATHAM TOWNSHIP	NJ		07/14/2023	6.500	119,151		1,095				1,012,049	11/20/2024
6602689637		TRABUCO CANYON	CA		04/10/2023	3.000	780,919		4,064				1,776,063	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601487546		SAINT JAMES	NY		04/10/2023	3.375	398,733		4,982				2,288,011	11/20/2024
8199345129		TARPON SPRINGS	FL		07/14/2023	3.000	117,205		1,364				426,877	11/20/2024
6601709220		SAN JOSE	CA		04/10/2023	3.000	716,556		3,797				1,496,915	11/20/2024
6602676923		CHICAGO	IL		04/10/2023	2.875	751,218		4,120				1,802,841	11/20/2024
6602671650		REDDING	CA		04/10/2023	2.875	448,029		5,032				1,801,254	11/20/2024
6601687137		NEW YORK	NY		04/10/2023	3.000	268,684		5,660				2,011,297	11/20/2024
PEB1028559327		MOORPARK	CA		11/17/2017	4.125	368,512		(166)				824,573	11/20/2024
8022662706		MIAMI GARDENS	FL		07/14/2023	4.875	88,087		840				525,583	11/20/2024
FR125716923		NEWTON	MA		11/18/2016	3.450	677,265		90				1,735,342	11/20/2024
PH7135399710		SUMMIT	NJ		01/15/2016	3.768	587,779		(6)				2,152,547	11/20/2024
6602680768		LIBERTYVILLE	IL		04/10/2023	3.375	484,778		2,268				999,921	11/20/2024
6601685131		NEWBURGH	NY		04/10/2023	3.375	108,447		2,381				1,405,611	11/20/2024
6601000745		FREDERICK	MD		07/14/2023	3.875	63,543		1,400				524,195	11/20/2024
6602686492		WASHINGTON	DC		04/10/2023	2.875	1,007,377		5,613				2,107,469	11/20/2024
6602705441		SPRING HILL	TN		04/10/2023	3.875	542,532		2,117				931,484	11/20/2024
6601469072		ATLANTIC BEACH	FL		04/10/2023	0.000	46,042		759				292,375	11/20/2024
6601683284		BROOKVILLE	NY		04/10/2023	3.625	121,029		2,952				5,647,877	11/20/2024
6602676881		SAN FRANCISCO	CA		04/10/2023	2.625	988,211		5,831				2,253,578	11/20/2024
6602693803		MURRIETA	CA		04/10/2023	3.250	835,168		4,209				1,755,456	11/20/2024
6602677723		CARPINTERIA	CA		04/10/2023	2.750	836,404		4,796				1,957,999	11/20/2024
6601491902		WASHINGTON	DC		04/10/2023	3.575	370,740		3,311				1,367,573	11/20/2024
6602681782		DENVER	CO		07/14/2023	3.250	785,438		4,505				1,534,298	11/20/2024
6602698869		BLUFFDALE	UT		07/14/2023	3.500	540,655		2,860				1,085,391	11/20/2024
EB1380002340		MOUNTAIN LAKES	NJ		12/18/2015	3.875	533,834		(41)				1,642,413	11/20/2024
6602704477		WESTON	FL		04/10/2023	3.500	491,828		2,185				1,280,991	11/20/2024
6601486894		CHINO HILLS	CA		04/10/2023	3.250	170,385		2,202				1,291,347	11/20/2024
6602688647		TOMS RIVER	NJ		07/14/2023	3.625	258,302		1,317				1,314,490	11/20/2024
PEB1540095405		SUGAR LAND	TX		11/17/2017	4.000	538,541		(94)				1,275,751	11/20/2024
505423164		POMPANO BEACH	FL		07/14/2023	4.750	170,383		696				388,640	11/20/2024
6600850868		PLANO	TX		07/14/2023	3.250	636,765		5,569				1,688,212	11/20/2024
6602704410		SAMMAMISH	WA		07/14/2023	3.625	1,402,734		7,228				2,905,784	11/20/2024
PEB1596053737		PINECREST	FL		11/18/2016	4.000	501,013		(405)				1,687,107	11/20/2024
6601225094		JACKSONVILLE	FL		04/10/2023	0.000	12,728		682				152,684	11/20/2024
6602681527		PLEASANTON	CA		04/10/2023	3.250	962,061		4,662				2,123,609	11/20/2024
6600851197		NASHVILLE	TN		04/10/2023	3.500	877,664		4,085				2,152,235	11/20/2024
6602700509		SAN FRANCISCO	CA		04/10/2023	3.250	770,857		3,681				1,631,510	11/20/2024
6602688928		LOS ANGELES	CA		04/10/2023	2.875	1,815,324		9,907				5,212,274	11/20/2024
6602680941		SANFORD	FL		04/10/2023	3.250	757,665		3,659				1,641,364	11/20/2024
6600931221		SANTA ROSA	CA		04/10/2023	3.375	599,029		4,321				1,841,690	11/20/2024
6601741967		LAKE ARROWHEAD	CA		04/10/2023	3.125	600,887		3,394				1,696,519	11/20/2024
125062510		NAPLES	FL		07/14/2023	0.000	25,301		857				224,009	11/20/2024
6602696707		CHICAGO	IL		04/10/2023	3.125	563,838		2,814				1,337,038	11/20/2024
EB1784002217		SAN FRANCISCO	CA		09/25/2015	3.875	425,494		(69)				1,206,175	11/20/2024
6602674506		DEDHAM	MA		04/10/2023	3.000	631,180		3,345				1,475,488	11/20/2024
6602673474		SAN FRANCISCO	CA		04/10/2023	2.750	698,394		4,068				1,722,745	11/20/2024
EB1541040520		FOUNTAIN HILLS	AZ		10/12/2016	3.625	784,047		226				3,259,247	11/20/2024
EB1541039743		FREDERICKSBURG	TX		12/18/2015	4.000	465,892		(130)				1,299,094	11/20/2024
6602677558		CASTLE ROCK	WA		07/14/2023	2.500	585,796		4,068				1,413,120	11/20/2024
6600849332		SCOTTSDALE	AZ		04/10/2023	3.500	453,843		2,186				1,326,045	11/20/2024
6602700129		CHANDLER	AZ		04/10/2023	3.250	473,640		2,262				833,898	11/20/2024
6601809301		ARRINGTON	TN		04/10/2023	3.125	649,488		3,352				1,615,091	11/20/2024
8203209676		ROYAL PLM BCH	FL		07/14/2023	5.625	81,367		255				126,174	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601678755		BELLEVUE	WA		07/14/2023	3.125	100,359		2,824				3,607,205	11/20/2024
6601477422		BELLEVUE	WA		07/14/2023	3.250	122,647		5,027				4,047,904	11/20/2024
6602677681		PENNGROVE	CA		04/10/2023	2.875	712,516		3,967				1,557,485	11/20/2024
10801833		Fort Myers	FL		07/14/2023	0.000	37,340		1,420				276,319	11/20/2024
6601728840		FORT WORTH	TX		07/14/2023	3.375	454,621		2,512				1,353,936	11/20/2024
6600848722		COLORADO SPRINGS	CO		07/14/2023	3.375	477,015		4,133				1,456,764	11/20/2024
6602680750		DENVER	CO		07/14/2023	3.000	664,976		4,040				1,299,136	11/20/2024
8024066850		SUNRISE	FL		07/14/2023	4.750	180,079		887				369,254	11/20/2024
EB1784004040		CORTE MADERA	CA		08/17/2016	3.625	572,310		(103)				1,851,328	11/20/2024
6600040684		BOTHELL	WA		07/14/2023	3.250	813,938		4,767				2,158,768	11/20/2024
6601204826		JACKSONVILLE	FL		04/10/2023	0.000	12,146		724				171,606	11/20/2024
6602693167		CLAREMONT	CA		04/10/2023	2.875	847,167		6,010				1,998,544	11/20/2024
7002372187		JACKSONVILLE	FL		07/14/2023	5.250	80,625		353				264,807	11/20/2024
6602683903		DENVER	CO		07/14/2023	3.375	538,621		2,967				1,017,227	11/20/2024
6600064643		NASHVILLE	TN		04/10/2023	3.625	933,198		4,221				2,530,655	11/20/2024
6601719914		KENT	WA		07/14/2023	2.750	407,001		3,731				1,020,032	11/20/2024
6601482893		VIENNA	VA		04/10/2023	2.875	176,316		3,376				2,014,804	11/20/2024
6601723031		SAN BRUNO	CA		04/10/2023	2.750	422,480		5,904				2,014,524	11/20/2024
6602693712		NAPLES	FL		04/10/2023	2.625	539,504		4,177				2,394,842	11/20/2024
6601679902		DENVER	CO		07/14/2023	3.375	74,037		2,523				1,691,405	11/20/2024
6600839713		ALPINE	UT		07/14/2023	4.500	702,949		3,270				1,744,005	11/20/2024
8199520196		PLANTATION	FL		07/14/2023	2.990	166,862		1,098				474,333	11/20/2024
8201833883		POMPANO BEACH	FL		07/14/2023	5.375	172,740		596				301,319	11/20/2024
6601735365		CAVE CREEK	AZ		04/10/2023	3.625	2,024,697		8,744				4,706,996	11/20/2024
6600777921		BROOKLYN	NY		04/10/2023	4.625	356,799		1,746				1,159,773	11/20/2024
8198793188		HIALEAH	FL		07/14/2023	3.500	309,441		1,783				587,790	11/20/2024
PH7133871447		NORTH CALDWELL	NJ		08/07/2015	4.071	418,927		(112)				1,395,774	11/20/2024
6602680479		DOUBLE OAK	TX		07/14/2023	3.625	457,460		2,359				1,222,825	11/20/2024
6602688472		SANTA CLARITA	CA		04/10/2023	3.875	1,102,702		4,340				1,783,264	11/20/2024
6601383653		SANTA ISABEL	PR		04/10/2023	7.000	26,375		138				75,700	04/05/2001
6602696442		ALAMEDA	CA		04/10/2023	3.250	734,647		3,534				1,401,097	11/20/2024
6601811471		ENGLEWOOD	CO		07/14/2023	3.375	551,734		3,345				1,534,570	11/20/2024
6600679333		JACKSONVILLE	FL		04/10/2023	0.000	35,937		954				225,317	11/20/2024
6601204743		JACKSONVILLE	FL		04/10/2023	0.000	8,803		222				142,838	11/20/2024
6602679109		CLYDE HILL	WA		07/14/2023	3.250	1,148,511		6,527				4,420,017	11/20/2024
EB1596051978		SEATTLE	WA		12/18/2015	4.125	512,740		(249)				1,521,228	11/20/2024
6601727958		OWASSO	OK		04/10/2023	3.125	658,824		3,368				1,847,550	11/20/2024
6602684604		SOUTHAMPTON	NY		04/10/2023	3.375	968,124		4,518				3,223,805	11/20/2024
6601749911		SANTA FE	NM		04/10/2023	2.625	437,269		3,643				1,983,913	11/20/2024
6600425521		JUPITER	FL		04/10/2023	3.625	44,905		785				1,072,423	11/20/2024
6602679083		LAGUNA BEACH	CA		04/10/2023	3.750	803,408		3,512				2,151,130	11/20/2024
6602676394		MANHASSET	NY		04/10/2023	2.750	686,906		3,909				2,584,199	11/20/2024
6602674571		SAN DIEGO	CA		04/10/2023	2.750	663,005		3,773				2,627,866	11/20/2024
6602687946		BEND	OR		07/14/2023	4.250	866,412		3,812				1,655,326	11/20/2024
6601745620		LOS ANGELES	CA		04/10/2023	3.250	979,739		4,730				3,870,116	11/20/2024
6602671353		MCKINNEY	TX		07/14/2023	3.000	61,295		840				371,897	11/20/2024
6601682153		NEW YORK	NY		04/10/2023	3.625	167,064		3,971				2,811,547	11/20/2024
6601827220		RENO	NV		04/10/2023	3.500	914,338		4,185				2,493,426	11/20/2024
8195202563		PEMBROKE PNES	FL		07/14/2023	2.750	156,174		1,104				399,488	11/20/2024
6600935289		FRESNO	CA		04/10/2023	3.125	543,651		4,026				1,949,791	11/20/2024
6602684075		BENICIA	CA		04/10/2023	2.875	702,756		3,808				1,264,617	11/20/2024
6601673772		MARCO ISLAND	FL		04/10/2023	3.875	370,172		3,287				2,045,835	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600676982		JACKSONVILLE	FL		04/10/2023	0.000	24,032		846				292,908	11/20/2024
6600871336		FEDERAL WAY	WA		07/14/2023	4.500	216,968		(693)				514,758	11/20/2024
6602680388		SAN DIEGO	CA		04/10/2023	3.125	473,544		2,390				1,754,183	11/20/2024
6601486696		CARMICHAEL	CA		04/10/2023	3.375	185,683		2,349				1,205,169	11/20/2024
6601719625		DRIFTWOOD	TX		07/14/2023	3.250	927,490		5,310				1,886,456	11/20/2024
8017224399		HOLLYWOOD	FL		07/14/2023	4.875	200,190		997				538,988	11/20/2024
6602701283		NICHOLASVILLE	KY		04/10/2023	3.000	458,778		2,682				1,668,911	11/20/2024
PEB1567001879		FORT COLLINS	CO		11/18/2016	3.875	641,694		(228)				1,634,886	11/20/2024
8201648358		DEERFIELD BEACH	FL		07/14/2023	4.250	204,923		961				382,831	11/20/2024
6602699560		NICHOLASVILLE	KY		04/10/2023	3.250	603,669		2,885				1,307,689	11/20/2024
6602682335		CLE ELUM	WA		07/14/2023	3.125	484,860		2,850				988,634	11/20/2024
6600935552		INDIAN WELLS	CA		04/10/2023	3.375	876,733		4,201				2,135,895	11/20/2024
8199386218		FORT MYERS	FL		07/14/2023	2.875	296,332		1,991				1,408,062	11/20/2024
8199348594		LEHIGH ACRES	FL		07/14/2023	3.250	221,337		1,351				372,502	11/20/2024
6602683861		HAYWARD	CA		04/10/2023	3.000	747,936		3,940				1,480,458	11/20/2024
6600676586		JACKSONVILLE	FL		04/10/2023	0.000	30,347		819				302,917	11/20/2024
6601734137		BOSTON	MA		04/10/2023	2.875	668,023		3,720				4,087,597	11/20/2024
EB1223010671		COCOA BEACH	FL		12/18/2015	3.990	207,605		(94)				1,154,941	11/20/2024
6600921495		MAMMOTH LAKES	CA		04/10/2023	4.750	426,066		1,460				1,318,060	11/20/2024
6600026774		JACKSONVILLE	FL		04/10/2023	0.000	2,475		384				162,671	11/20/2024
6602688035		AUSTIN	TX		07/14/2023	3.750	527,389		2,620				981,245	11/20/2024
6601724864		SAN JOSE	CA		04/10/2023	3.000	608,539		3,201				2,535,774	11/20/2024
6600468224		SAN RAFAEL	CA		04/10/2023	3.875	178,729		2,454				3,016,490	11/20/2024
6601817130		HIGHLANDS RANCH	CO		07/14/2023	2.875	527,949		3,355				1,514,272	11/20/2024
6601753533		CYPRESS	TX		07/14/2023	2.375	532,753		5,085				1,958,614	11/20/2024
6602700970		DANVILLE	CA		04/10/2023	3.125	888,045		4,413				2,064,441	11/20/2024
6600025552		JACKSONVILLE	FL		04/10/2023	0.000	899		195				149,870	11/20/2024
6601699330		LAKESIDE	MT		04/10/2023	3.750	509,426		2,226				1,567,328	11/20/2024
8009999862		HOLLYWOOD	FL		07/14/2023	3.750	92,235		716				491,383	11/20/2024
6602686450		SAN JOSE	CA		04/10/2023	2.875	649,536		3,583				2,937,083	11/20/2024
6602674514		MORGAN HILL	CA		04/10/2023	2.750	912,673		5,301				2,887,871	11/20/2024
6601704981		TUCSON	AZ		04/10/2023	2.750	451,679		3,448				1,313,034	11/20/2024
6601683243		LIVINGSTON	NJ		07/14/2023	3.625	153,396		4,392				3,770,201	11/20/2024
6601826032		OAKLAND	CA		04/10/2023	2.990	494,209		2,637				1,521,237	11/20/2024
PEB1541042447		TOMS RIVER	NJ		01/11/2018	3.990	697,040		(142)				1,931,557	11/20/2024
6602701937		LAGUNA BEACH	CA		04/10/2023	3.000	659,963		3,448				3,161,356	11/20/2024
6602696186		ROSLYN	NY		04/10/2023	3.000	874,475		4,552				1,828,841	11/20/2024
6601704676		RIVIERA BEACH	FL		04/10/2023	2.875	491,244		2,704				1,202,576	11/20/2024
6602674209		SAN JOSE	CA		04/10/2023	2.625	931,188		5,495				2,809,665	11/20/2024
6600786971		HOLLIS	NY		04/10/2023	4.125	486,482		2,359				1,259,330	11/20/2024
6601823369		LITTLETON	CO		07/14/2023	2.875	655,283		6,161				1,639,374	11/20/2024
6601712950		SCOTTSDALE	AZ		04/10/2023	3.500	545,139		2,477				1,361,047	11/20/2024
6601481374		NEW YORK	NY		04/10/2023	3.000	64,927		1,457				1,317,339	11/20/2024
504876211		HOLLYWOOD	FL		07/14/2023	4.508	40,109		433				157,627	11/20/2024
6602711001		CARMEL VALLEY	CA		04/10/2023	3.500	992,716		4,328				2,014,690	11/20/2024
6600011990		JACKSONVILLE	FL		04/10/2023	0.000	6,336		574				143,272	11/20/2024
6601383455		NAPLES	FL		04/10/2023	3.500	60,582		231				337,363	11/20/2024
6602673920		SAN DIEGO	CA		04/10/2023	2.750	648,696		3,695				2,657,577	11/20/2024
6602693795		BALTIMORE	MD		07/14/2023	3.125	137,045		1,136				319,588	11/20/2024
6601820209		SANTA CLARA	CA		04/10/2023	3.500	514,117		2,353				2,128,623	11/20/2024
PH7119108293		LAKE BLUFF	IL		01/29/2015	4.000	619,324		(134)				1,432,612	11/20/2024
6601031096		SAN FRANCISCO	CA		04/10/2023	3.750	480,247		2,538				2,221,092	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601710046		CHEVY CHASE	MD		07/14/2023	3.125	1,497,159		8,898				4,359,023	11/20/2024
6602698422		LAS VEGAS	NV		04/10/2023	3.125	502,066		2,524				991,282	11/20/2024
505405588		CAPE CORAL	FL		07/14/2023	3.221	340,084		2,008				721,326	11/20/2024
6601713206		ARLINGTON	VA		04/10/2023	2.750	538,516		4,072				1,975,271	11/20/2024
6601698209		SPRINGFIELD	VA		04/10/2023	3.750	593,484		2,915				1,462,636	11/20/2024
6600848441		PACIFICA	CA		04/10/2023	3.625	1,156,133		5,249				2,895,417	11/20/2024
6602676584		KENSINGTON	CA		04/10/2023	2.500	694,690		5,527				1,990,065	11/20/2024
6600521774		LONGWOOD	FL		04/10/2023	4.875	620,477		2,052				1,424,781	11/20/2024
6600979170		BROOKLYN	NY		04/10/2023	3.250	366,099		3,191				1,641,441	11/20/2024
6601477372		GREAT FALLS	VA		04/10/2023	3.000	340,844		4,170				2,809,860	11/20/2024
6602710946		SEVERNA PARK	MD		07/14/2023	4.125	562,848		2,449				927,672	11/20/2024
6601029074		SAN FRANCISCO	CA		04/10/2023	4.000	423,528		2,173				955,904	11/20/2024
504695446		NAPLES	FL		07/14/2023	4.875	139,059		697				522,220	11/20/2024
6601050096		DALY CITY	CA		04/10/2023	4.125	219,363		1,027				1,047,901	11/20/2024
6602682707		ALTADENA	CA		04/10/2023	3.250	731,403		3,544				1,612,544	11/20/2024
6602682053		NAMPA	ID		04/10/2023	3.250	269,977		1,316				861,482	11/20/2024
8202134768		MIAMI	FL		07/14/2023	5.375	377,057		1,296				531,301	11/20/2024
6602678234		WASHINGTON	DC		04/10/2023	2.875	760,788		4,142				1,861,894	11/20/2024
504894438		MIAMI	FL		07/14/2023	5.232	136,529		547				369,252	11/20/2024
6602690411		PARK CITY	UT		07/14/2023	3.250	1,153,075		6,504				3,255,949	11/20/2024
6602683911		HILLSBORO	OR		07/14/2023	3.125	338,071		4,879				889,080	11/20/2024
6601471706		DEERFIELD	IL		04/10/2023	3.375	401,920		5,869				2,299,613	11/20/2024
6601480285		VIRGINIA BEACH	VA		04/10/2023	3.375	204,257		2,695				1,527,455	11/20/2024
6600934704		BOW	WA		07/14/2023	3.625	521,000		2,785				1,197,079	11/20/2024
6602705243		DENVER	CO		07/14/2023	3.625	575,211		2,949				924,907	11/20/2024
6601819607		WATSONVILLE	CA		04/10/2023	2.875	505,714		3,779				1,385,563	11/20/2024
6600848995		CHICAGO	IL		04/10/2023	3.500	525,839		2,472				1,503,742	11/20/2024
6601741769		REMSENBURG	NY		04/10/2023	3.000	571,646		2,997				1,574,705	11/20/2024
6601737395		ORO VALLEY	AZ		04/10/2023	3.250	860,688		4,225				1,850,104	11/20/2024
6601745463		BOCA RATON	FL		04/10/2023	3.250	534,898		2,670				1,236,646	11/20/2024
6600679028		JACKSONVILLE	FL		04/10/2023	0.000	19,804		828				174,727	11/20/2024
6601483149		PIEDMONT	CA		04/10/2023	3.875	6,538		294				3,682,558	11/20/2024
6602682012		SAN FRANCISCO	CA		04/10/2023	3.125	892,841		4,513				1,390,890	11/20/2024
6601204768		JACKSONVILLE	FL		04/10/2023	0.000	8,094		499				142,838	11/20/2024
6602685726		CORAL GABLES	FL		04/10/2023	3.250	1,738,246		8,392				5,371,420	11/20/2024
6601492223		VANCOUVER	WA		07/14/2023	3.500	28,787		711				1,267,064	11/20/2024
6601225425		JACKSONVILLE	FL		04/10/2023	0.000	14,057		676				180,195	11/20/2024
6602681014		GRAND JUNCTION	CO		07/14/2023	3.625	745,594		3,897				1,405,432	11/20/2024
6601703611		TUSCALOOSA	AL		07/14/2023	3.375	762,911		4,264				1,529,289	11/20/2024
6602673862		LOS ANGELES	CA		04/10/2023	2.625	1,100,933		6,519				3,724,287	11/20/2024
6600011529		JACKSONVILLE	FL		04/10/2023	0.000	4,397		441				114,919	11/20/2024
6601737957		BLOOMFLD HLS	MI		04/10/2023	2.875	381,956		5,547				1,903,007	11/20/2024
EB1221070134		ATLANTIC BEACH	FL		12/16/2016	3.500	423,830		17				1,571,967	11/20/2024
6601693101		SAN ANSELMO	CA		04/10/2023	3.750	814,245		3,563				2,196,818	11/20/2024
6601729830		LLOYD HARBOR	NY		04/10/2023	2.750	443,445		3,316				2,523,861	11/20/2024
6601698217		BROOKLYN	NY		04/10/2023	3.750	475,299		2,626				1,106,196	11/20/2024
6601203182		JACKSONVILLE	FL		04/10/2023	0.000	6,330		584				207,896	11/20/2024
6602687912		LAKEWOOD	CO		07/14/2023	3.375	556,792		3,042				903,181	11/20/2024
PEB1367015141		SAN DIEGO	CA		11/18/2016	3.500	567,352		146				1,756,334	11/20/2024
6602696285		LOS ANGELES	CA		04/10/2023	3.250	1,508,526		7,256				2,853,050	11/20/2024
6602702612		GREAT NECK	NY		04/10/2023	3.000	758,109		3,903				1,880,284	11/20/2024
6602673730		CUPERTINO	CA		04/10/2023	2.625	829,296		4,911				2,763,739	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602698984		AUSTIN	TX		07/14/2023	3.625	757,094		3,845				1,308,266	11/20/2024
6600675836		JACKSONVILLE	FL		04/10/2023	0.000	29,491		863				231,918	11/20/2024
6602677939		ARLINGTON	VA		04/10/2023	2.625	887,271		5,614				2,755,645	11/20/2024
8023076300		JACKSONVILLE	FL		07/14/2023	4.990	129,430		623				384,803	11/20/2024
6602694546		SPRING BRANCH	TX		07/14/2023	3.000	532,812		3,249				1,365,199	11/20/2024
6601819888		CARLSBAD	CA		04/10/2023	2.875	389,407		2,886				1,205,378	11/20/2024
6600793027		NEWPORT NEWS	VA		04/10/2023	3.500	184,355		2,294				1,517,416	11/20/2024
6601749010		NEW YORK	NY		04/10/2023	2.875	460,723		2,527				2,143,713	11/20/2024
PEB1785005793		REDWOOD CITY	CA		03/21/2018	3.875	495,702		460				1,163,553	11/20/2024
6602696764		LARCHMONT	NY		04/10/2023	3.125	896,157		4,469				1,901,782	11/20/2024
6602701002		MOUNTAIN HOUSE	CA		04/10/2023	2.875	780,853		4,184				1,419,901	11/20/2024
6600990375		RANCHO SANTA FE	CA		04/10/2023	3.500	559,044		2,639				3,388,096	11/20/2024
6600067687		JACKSONVILLE	FL		04/10/2023	3.500	388,116		2,115				1,485,675	11/20/2024
6601725952		PISMO BEACH	CA		04/10/2023	2.875	678,484		3,738				1,876,235	11/20/2024
6602698331		PETALUMA	CA		04/10/2023	3.250	1,060,828		5,115				1,909,641	11/20/2024
6600851262		ARGYLE	TX		07/14/2023	3.500	356,627		3,388				1,775,434	11/20/2024
6600011958		JACKSONVILLE	FL		04/10/2023	0.000	3,630		425				214,465	11/20/2024
8027175022		PLANTATION	FL		07/14/2023	3.875	163,502		939				346,587	11/20/2024
6602682145		GILBERT	AZ		04/10/2023	3.250	490,719		2,379				1,091,311	11/20/2024
3399888772		Lehigh Acres	FL		07/14/2023	5.250	67,700		421				300,057	11/20/2024
6602701176		LAKEWOOD RCH	FL		04/10/2023	3.125	1,035,845		5,204				2,372,718	11/20/2024
3362203876		Clearwater	FL		07/14/2023	4.250	62,595		462				326,327	11/20/2024
6602673888		CUPERTINO	CA		04/10/2023	2.625	1,067,345		6,323				3,983,036	11/20/2024
6601687491		KENNEDYVILLE	MD		07/14/2023	3.375	27,658		1,424				2,204,644	11/20/2024
6602686484		ALPINE MEADOWS	CA		04/10/2023	2.990	638,455		3,369				1,892,330	11/20/2024
6602683960		TUALATIN	OR		07/14/2023	3.125	534,883		3,185				1,067,578	11/20/2024
6601040873		BURLINGAME	CA		04/10/2023	3.875	500,146		2,486				1,981,271	11/20/2024
6602691849		VALENCIA	CA		04/10/2023	2.750	111,749		840				693,238	11/20/2024
6602683895		ALAMEDA	CA		04/10/2023	3.125	656,848		3,404				1,363,264	11/20/2024
EB1352004398		HOBOKEN	NJ		06/24/2016	3.750	313,845		14				1,220,380	11/20/2024
6602688704		BERTHOUD	CO		07/14/2023	2.750	708,807		4,534				1,984,368	11/20/2024
6602693902		CAVE CREEK	AZ		04/10/2023	2.750	533,691		3,833				1,303,887	11/20/2024
6602685767		SAINT PETERSBURG	FL		04/10/2023	3.125	866,849		4,390				1,896,947	11/20/2024
6601675926		PARK CITY	UT		07/14/2023	3.875	464,290		2,735				3,834,074	11/20/2024
6602692912		NOVATO	CA		04/10/2023	2.750	262,528		2,035				1,113,450	11/20/2024
EB1787003346		DANVILLE	CA		06/24/2016	3.750	338,859		9				1,996,533	11/20/2024
6602675008		BEND	OR		07/14/2023	3.750	690,908		6,760				1,382,023	11/20/2024
6601678029		NEWTON	MA		04/10/2023	3.125	126,206		2,631				2,653,803	11/20/2024
6602705318		BROKEN BOW	OK		04/10/2023	3.375	584,285		2,667				1,333,287	11/20/2024
6601697904		NEW YORK	NY		04/10/2023	3.750	492,069		2,427				1,268,053	11/20/2024
6600676024		JACKSONVILLE	FL		04/10/2023	0.000	19,970		645				245,203	11/20/2024
6602696434		VALLEY VILLAGE	CA		04/10/2023	3.125	1,075,107		5,414				2,044,895	11/20/2024
6601476721		SPRING BRANCH	TX		07/14/2023	2.990	344,863		4,822				1,434,304	11/20/2024
PEB1540095404		MOUNTAINSIDE	NJ		03/21/2018	4.125	806,899		265				1,885,703	11/20/2024
6601684167		EASTON	MD		07/14/2023	3.875	141,955		4,271				3,142,921	11/20/2024
6600732249		CASTLE PINES	CO		07/14/2023	3.875	445,282		2,594				1,221,625	11/20/2024
6602704774		RANCHO CUCAMONGA	CA		04/10/2023	3.375	966,266		4,477				1,575,029	11/20/2024
6601681783		HOUSTON	TX		07/14/2023	3.750	109,021		3,142				2,419,795	11/20/2024
6601708974		PHOENIX	AZ		04/10/2023	3.250	469,187		2,299				1,195,646	11/20/2024
6601486860		JACKSON	WY		04/10/2023	3.125	390,610		5,194				2,486,913	11/20/2024
6602682269		SAN FRANCISCO	CA		04/10/2023	3.000	764,412		4,021				1,279,035	11/20/2024
6602678960		PHOENIX	AZ		04/10/2023	3.125	549,476		2,781				2,842,250	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602683275		DAVIS	CA		04/10/2023	3.000	557,048		2,979				1,035,378	11/20/2024
6602678093		BEND	OR		07/14/2023	2.750	631,056		4,118				1,465,530	11/20/2024
6601007898		SEDONA	AZ		04/10/2023	3.250	677,490		3,406				2,282,480	11/20/2024
6602674977		HUNTS POINT	WA		07/14/2023	2.625	1,465,078		9,972				4,159,959	11/20/2024
6602711357		RENO	NV		04/10/2023	4.000	775,536		2,880				1,388,993	11/20/2024
3364974851		Palm Harbor	FL		07/14/2023	3.625	78,668		417				361,334	11/20/2024
EB1784002358		EMERALD HILLS	CA		07/17/2015	3.750	525,913		(21)				2,514,128	11/20/2024
6601808618		VIRGINIA BEACH	VA		04/10/2023	3.375	509,135		2,450				1,057,694	11/20/2024
6602671197		LOS ALTOS	CA		04/10/2023	3.125	213,807		3,430				4,727,015	11/20/2024
6602704899		KIRKLAND	WA		07/14/2023	2.875	834,139		5,141				1,545,676	11/20/2024
6602698802		FAIR OAKS	CA		04/10/2023	3.250	570,671		2,825				1,045,548	11/20/2024
6601729798		SANTA BARBARA	CA		04/10/2023	2.990	785,074		4,143				2,818,368	11/20/2024
EB1351002305		EAST MEADOW	NY		07/30/2015	4.000	317,613		(36)				1,028,836	11/20/2024
6600790015		PAEONIAN SPRINGS	VA		04/10/2023	4.875	1,046,072		3,475				2,666,888	11/20/2024
6601673616		SAN FRANCISCO	CA		04/10/2023	3.625	467,196		3,915				2,507,281	11/20/2024
6601035816		SAN FRANCISCO	CA		04/10/2023	3.750	638,338		2,942				943,028	11/20/2024
8199411379		SUNRISE	FL		07/14/2023	3.250	230,110		1,404				445,532	11/20/2024
6602701259		AUSTIN	TX		07/14/2023	2.875	725,030		4,501				1,294,695	11/20/2024
6600677212		JACKSONVILLE	FL		04/10/2023	0.000	38,848		933				285,295	11/20/2024
6601823427		YARROW POINT	WA		07/14/2023	3.125	691,133		5,980				3,243,358	11/20/2024
6600533902		NAPLES	FL		04/10/2023	4.000	444,897		2,232				2,332,069	11/20/2024
6601483875		LIVERMORE	CA		04/10/2023	3.000	182,496		2,448				2,538,793	11/20/2024
6601819755		DUBLIN	CA		04/10/2023	3.250	657,445		3,267				1,584,929	11/20/2024
8204121710		JACKSONVILLE	FL		07/14/2023	6.625	264,233		581				364,283	11/20/2024
8197557073		NAPLES	FL		07/14/2023	3.000	173,871		1,143				652,873	11/20/2024
6602688696		MANHATTAN BEACH	CA		04/10/2023	3.250	991,467		4,751				4,664,873	11/20/2024
6600655507		OLD BRIDGE	NJ		07/14/2023	2.000	409,237		3,047				931,676	11/20/2024
6602700988		LOS ANGELES	CA		04/10/2023	2.750	786,608		4,367				1,677,578	11/20/2024
6602686641		WABAN	MA		04/10/2023	2.625	544,303		4,185				2,033,463	11/20/2024
6601712117		EL CAJON	CA		04/10/2023	2.750	668,722		5,066				2,232,405	11/20/2024
6602704709		LEESBURG	VA		04/10/2023	3.250	753,253		3,671				1,358,216	11/20/2024
6601816850		MESA	AZ		04/10/2023	3.500	870,702		4,179				2,062,980	11/20/2024
6602686732		MILPITAS	CA		04/10/2023	2.875	915,685		5,003				1,824,217	11/20/2024
6600010554		ATLANTIC BEACH	FL		04/10/2023	0.000	3,960		410				362,217	11/20/2024
6601741645		REDWOOD CITY	CA		04/10/2023	3.375	1,289,986		6,021				2,418,022	11/20/2024
6602700228		ENCINO	CA		04/10/2023	3.125	1,581,459		7,831				4,723,457	11/20/2024
6602689298		WINCHESTER	MA		04/10/2023	3.250	967,097		4,669				1,892,368	11/20/2024
6602695501		TARZANA	CA		04/10/2023	3.500	1,008,292		4,495				1,844,289	11/20/2024
6600935149		HERMOSA BEACH	CA		04/10/2023	3.375	1,105,461		5,317				4,002,795	11/20/2024
EB1216003667		MIAMI	FL		12/16/2016	3.375	888,014		265				4,586,304	11/20/2024
6601678631		WOODINVILLE	WA		07/14/2023	3.125	302,498		3,998				2,576,460	11/20/2024
6600934563		GRASS VALLEY	CA		04/10/2023	3.625	448,183		2,053				982,617	11/20/2024
6601728238		HOUSTON	TX		07/14/2023	3.500	773,586		4,155				1,497,910	11/20/2024
6602698893		WINDSOR	CA		04/10/2023	2.875	1,191,537		6,467				2,709,010	11/20/2024
6601693259		PALM DESERT	CA		04/10/2023	3.250	1,142,167		6,241				4,433,926	11/20/2024
6600024399		JACKSONVILLE	FL		04/10/2023	0.000	794		171				131,204	11/20/2024
6602692375		AVILA BEACH	CA		04/10/2023	2.875	396,328		2,860				942,368	11/20/2024
6601683425		GLENVIEW	IL		04/10/2023	3.250	132,600		2,871				1,768,153	11/20/2024
6602691898		HUMBLE	TX		07/14/2023	2.750	108,651		1,006				276,422	11/20/2024
6601812032		UNION CITY	CA		04/10/2023	3.125	624,422		3,255				1,510,620	11/20/2024
6600845355		JACKSONVILLE BEACH	FL		04/10/2023	3.500	511,017		2,459				2,098,422	11/20/2024
6602711621		EUGENE	OR		07/14/2023	3.875	591,491		2,842				974,547	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600674045		WASHINGTON	DC		04/10/2023	4.125	635,169		3,458				1,688,730	11/20/2024
6602682509		EVERSON	WA		07/14/2023	3.250	443,322		3,012				1,438,269	11/20/2024
6602679869		DALLAS	TX		07/14/2023	3.250	746,592		4,242				1,891,947	11/20/2024
6602692482		MENLO PARK	CA		04/10/2023	2.500	683,268		5,355				2,621,281	11/20/2024
6601687277		NEW YORK	NY		04/10/2023	3.000	44,180		1,305				1,301,953	11/20/2024
6601744839		SOUTHLAKE	TX		07/14/2023	2.750	667,395		5,969				2,330,526	11/20/2024
6600846734		DALLAS	TX		07/14/2023	3.750	472,343		2,636				1,238,445	11/20/2024
6601698928		AUSTIN	TX		07/14/2023	3.500	641,947		3,712				2,310,561	11/20/2024
6602673490		FORT LEE	NJ		07/14/2023	2.875	434,046		3,080				1,937,357	11/20/2024
6601698852		PARKER	CO		07/14/2023	3.375	500,766		2,910				1,476,844	11/20/2024
6601203257		JACKSONVILLE	FL		04/10/2023	0.000	6,000		527				128,473	11/20/2024
6600852021		IRVING	TX		07/14/2023	3.500	604,050		3,325				1,493,353	11/20/2024
6602705672		MOUNT JULIET	TN		04/10/2023	3.375	627,556		2,865				1,094,288	11/20/2024
6600831959		HUNTS POINT	WA		07/14/2023	3.750	856,089		5,405				3,054,030	11/20/2024
6602676568		WESTWOOD	MA		04/10/2023	2.625	535,090		4,182				2,979,400	11/20/2024
6601683979		SAINT LOUIS	MO		04/10/2023	3.125	75,408		2,293				1,755,082	11/20/2024
6601139089		TEMPE	AZ		04/10/2023	2.000	137,966		1,201				624,499	11/20/2024
PEB1786003653		PALO ALTO	CA		11/18/2016	3.875	561,353		(195)				6,587,011	11/20/2024
6601754143		BROOKLYN	NY		04/10/2023	3.125	473,313		2,362				2,085,235	11/20/2024
6601687020		NEW YORK	NY		04/10/2023	3.375	194,286		4,220				3,601,909	11/20/2024
6602710631		SUN VALLEY	NV		04/10/2023	3.625	223,750		951				372,618	11/20/2024
3365404480		Palm Harbor	FL		07/14/2023	3.750	90,172		577				374,618	11/20/2024
6602704600		BEND	OR		07/14/2023	3.500	836,836		4,389				1,609,300	11/20/2024
6601482299		MENLO PARK	CA		04/10/2023	3.000	335,702		6,503				4,424,048	11/20/2024
6602704493		CHARLOTTESVILLE	VA		04/10/2023	3.250	567,302		2,695				1,178,455	11/20/2024
6601020040		SCOTTSDALE	AZ		04/10/2023	3.875	394,124		1,950				1,471,286	11/20/2024
6602701523		PORTLAND	OR		07/14/2023	3.500	702,728		3,689				1,238,979	11/20/2024
3380892745		SAINT PETERSBURG	FL		07/14/2023	3.990	121,307		709				409,431	11/20/2024
6602677459		DENVER	CO		07/14/2023	2.500	926,471		6,470				2,738,035	11/20/2024
6601681817		HOUSTON	TX		07/14/2023	3.750	113,053		3,263				3,136,772	11/20/2024
6602678283		PALOS VERDES ESTATES	CA		04/10/2023	2.750	718,737		4,065				2,381,446	11/20/2024
6601680645		CONCORD	MA		04/10/2023	3.750	113,430		2,563				1,970,008	11/20/2024
6602700681		SANTA ROSA	CA		04/10/2023	3.250	584,103		2,789				1,028,913	11/20/2024
6602705466		RIVERSIDE	CA		04/10/2023	3.750	869,386		3,525				1,782,082	11/20/2024
6602674480		PEORIA	AZ		04/10/2023	2.750	404,918		5,501				2,098,851	11/20/2024
6601819789		LOS ALTOS	CA		04/10/2023	2.875	1,426,330		10,583				5,105,363	11/20/2024
6602676766		RAVENSDALE	WA		07/14/2023	2.875	902,127		5,724				2,194,844	11/20/2024
6601224402		JACKSONVILLE	FL		04/10/2023	0.000	15,692		590				130,889	11/20/2024
6602689546		SANTA BARBARA	CA		04/10/2023	3.250	735,005		3,606				1,709,387	11/20/2024
6601823534		NAPLES	FL		04/10/2023	3.500	1,962,051		9,119				6,356,307	11/20/2024
6600679002		JACKSONVILLE	FL		04/10/2023	0.000	35,025		746				228,695	11/20/2024
6601472019		MILL VALLEY	CA		04/10/2023	3.625	353,749		4,591				4,333,409	11/20/2024
6602701358		SAN RAMON	CA		04/10/2023	2.875	1,049,914		5,655				2,380,207	11/20/2024
6602674159		EDEN PRAIRIE	MN		04/10/2023	2.750	474,396		2,702				1,185,224	11/20/2024
8008268842		BOCA RATON	FL		07/14/2023	4.125	90,903		575				313,691	11/20/2024
EB1784004962		SAN FRANCISCO	CA		12/16/2016	3.625	421,663		(81)				781,644	11/20/2024
6602693159		OCEAN CITY	NJ		07/14/2023	2.625	1,090,599		9,859				3,821,829	11/20/2024
6601471136		JACKSONVILLE	FL		04/10/2023	0.000	50,187		866				264,571	11/20/2024
PEB1784004521		SAN FRANCISCO	CA		11/18/2016	3.375	675,166		356				1,290,471	11/20/2024
6602699990		AUSTIN	TX		07/14/2023	3.000	511,385		3,050				968,214	11/20/2024
6601686881		NEW YORK	NY		04/10/2023	3.000	125,271		2,294				4,084,857	11/20/2024
6602710466		VACAVILLE	CA		04/10/2023	4.750	261,974		783				402,782	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601571802		MONSEY	NY		04/10/2023	3.875	1,084,179		5,198				3,189,850	11/20/2024
6601305458		JACKSONVILLE	FL		04/10/2023	0.000	36,017		993				342,509	05/30/2024
6601473314		BLOOMINGTON	IN		04/10/2023	3.500	206,505		2,359				1,896,596	11/20/2024
6601224386		JACKSONVILLE	FL		04/10/2023	0.000	18,314		626				130,889	11/20/2024
8028530797		MIAMI	FL		07/14/2023	3.250	127,014		848				618,863	11/20/2024
6602688076		BURLINGAME	CA		04/10/2023	2.750	1,530,104		8,646				2,930,495	11/20/2024
6601693473		BRENTWOOD	TN		04/10/2023	3.750	507,969		2,235				1,596,947	11/20/2024
6601682765		NEW YORK	NY		04/10/2023	3.000	17,829		1,411				6,047,419	11/20/2024
6602711928		SAN FRANCISCO	CA		04/10/2023	3.375	968,849		4,405				2,245,253	11/20/2024
6601686790		GREAT FALLS	VA		04/10/2023	3.375	36,728		1,563				2,393,784	11/20/2024
6601693465		LOS ANGELES	CA		04/10/2023	3.500	541,044		2,555				3,101,493	11/20/2024
5512156539		N FT MYERS	FL		07/14/2023	0.000	37,367		1,451				248,886	11/20/2024
6600025321		JACKSONVILLE	FL		04/10/2023	0.000	629		143				148,571	11/20/2024
6601696708		LODI	CA		04/10/2023	3.625	882,426		4,033				2,013,078	11/20/2024
6602711910		SAN FRANCISCO	CA		04/10/2023	4.000	796,407		2,946				1,528,683	11/20/2024
8022588460		TAMARAC	FL		07/14/2023	4.625	166,875		520				358,967	11/20/2024
EB1352003934		SETAUKET	NY		11/20/2015	3.875	404,074		(136)				828,458	11/20/2024
6601713388		KEWADIN	MI		04/10/2023	2.500	169,732		1,360				798,205	11/20/2024
6601822965		PHOENIX	AZ		04/10/2023	3.250	407,388		4,756				1,650,987	11/20/2024
6602688498		PORTLAND	OR		07/14/2023	3.000	443,830		2,667				809,432	11/20/2024
6601677468		PLANO	TX		07/14/2023	3.875	398,972		3,623				1,613,336	11/20/2024
8195498832		ST. PETERSBURG	FL		07/14/2023	2.750	241,921		1,732				524,435	11/20/2024
8195761442		JACKSONVILLE	FL		07/14/2023	2.875	145,753		999				264,449	11/20/2024
6601001693		CAMBRIDGE	MA		04/10/2023	3.750	429,851		1,921				1,046,409	11/20/2024
6602677822		SAN DIEGO	CA		04/10/2023	2.750	640,900		3,799				2,095,191	11/20/2024
8196750504		FORT MYERS	FL		07/14/2023	3.500	227,498		1,326				539,520	11/20/2024
PEB1541042324		BODEGA BAY	CA		11/17/2017	4.375	751,554		(680)				1,646,160	11/20/2024
6601827600		LIVERMORE	CA		04/10/2023	2.990	462,602		2,468				1,460,079	11/20/2024
6601680520		BROOKLYN	NY		04/10/2023	3.250	256,453		4,323				2,167,882	11/20/2024
EB1793001664		DARIEN	CT		12/16/2016	3.375	521,416		101				1,147,237	11/20/2024
PEB1541043016		NASHVILLE	TN		03/21/2018	4.125	1,418,513		466				4,322,641	11/20/2024
6602696814		UPTON	MA		04/10/2023	3.125	525,242		2,647				1,033,752	11/20/2024
6601720235		LOS GATOS	CA		04/10/2023	3.000	883,063		4,663				2,436,780	11/20/2024
6601696088		AUSTIN	TX		07/14/2023	3.250	594,619		5,811				3,009,970	11/20/2024
6601703926		SANTA FE	NM		04/10/2023	2.990	446,552		2,371				1,027,686	11/20/2024
6601742221		PARK CITY	UT		07/14/2023	3.250	677,672		3,851				2,115,370	11/20/2024
EB1541040502		DOWNERS GROVE	IL		08/19/2016	3.750	569,513		(79)				1,411,126	11/20/2024
6602691955		CHATTANOOGA	TN		04/10/2023	3.375	97,903		636				257,035	11/20/2024
6602711449		PARKER	CO		07/14/2023	3.250	503,860		2,779				842,319	11/20/2024
6601699678		PROSPER	TX		07/14/2023	3.625	393,246		2,145				1,093,113	11/20/2024
6602683184		REDONDO BEACH	CA		04/10/2023	2.875	919,897		5,008				2,411,822	11/20/2024
EB1541039074		SANTA ROSA BEACH	FL		09/25/2015	3.990	371,975		(143)				2,507,619	11/20/2024
6601469452		ATLANTIC BEACH	FL		04/10/2023	0.000	50,878		978				218,556	11/20/2024
6602684778		CHICAGO	IL		04/10/2023	2.625	541,807		4,158				1,764,310	11/20/2024
8201658657		BOYNTON BEACH	FL		07/14/2023	4.125	478,569		1,826		2,899		898,872	11/20/2024
6602684208		BOISE	ID		04/10/2023	3.250	972,542		4,780				1,817,337	11/20/2024
505385174		TAMARAC	FL		07/14/2023	2.990	170,844		1,072				378,203	11/20/2024
6602698315		PALM SPRINGS	CA		04/10/2023	3.375	453,326		2,103				1,156,694	11/20/2024
6600919317		ENCINITAS	CA		04/10/2023	4.375	1,132,626		4,576				2,710,165	11/20/2024
112921887		Bonita Springs	FL		07/14/2023	4.750	73,921		388				313,946	11/20/2024
6602697432		SAN JOSE	CA		04/10/2023	3.000	679,899		4,827				2,583,281	11/20/2024
6601678995		BROOKLYN	NY		04/10/2023	3.375	49,632		1,930				3,974,701	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601731919		LOS ANGELES	CA		04/10/2023	2.875	477,872		2,611				983,711	11/20/2024
6602705599		HOUSTON	TX		07/14/2023	3.375	697,153		3,796				1,412,488	11/20/2024
6601820365		PALOS VERDES ESTATES	CA		04/10/2023	3.250	659,550		3,244				1,956,936	11/20/2024
6600441494		SCOTTS VALLEY	CA		04/10/2023	3.125	737,629		5,851				3,481,950	11/20/2024
6602701465		DENVER	CO		07/14/2023	2.875	465,956		2,884				1,017,768	11/20/2024
6600980822		CHICO	CA		04/10/2023	3.875	146,694		1,029				752,603	11/20/2024
6601682898		NEW YORK	NY		04/10/2023	2.875	23,985		720				727,990	11/20/2024
PH7132735130		WASHINGTON	DC		01/16/2015	3.938	572,423		(72)				1,514,532	11/20/2024
6600925223		REDWOOD CITY	CA		04/10/2023	3.625	401,720		2,849				2,533,128	11/20/2024
6602673813		LIVERMORE	CA		04/10/2023	2.750	702,671		4,013				1,777,194	11/20/2024
6600024894		JACKSONVILLE	FL		04/10/2023	7.000	10,472		133				263,342	11/20/2024
6602693878		RIALTO	CA		04/10/2023	2.990	109,699		804				404,601	11/20/2024
6601224626		JACKSONVILLE	FL		04/10/2023	0.000	13,803		755				131,570	11/20/2024
6602684612		GARDEN CITY	NY		04/10/2023	3.125	714,105		3,588				1,650,453	11/20/2024
6601733394		SAN JOSE	CA		04/10/2023	2.375	578,307		4,694				5,187,782	11/20/2024
6601486274		AUSTIN	TX		07/14/2023	3.063	285,107		4,632				1,581,261	11/20/2024
6602698125		WESTFIELD	NJ		07/14/2023	3.375	916,772		5,105				2,607,014	11/20/2024
6602687219		SAN DIEGO	CA		04/10/2023	3.250	828,003		4,012				1,814,905	11/20/2024
PEB1400005055		CEDAR RAPIDS	IA		11/17/2017	3.750	367,239		139				822,039	11/20/2024
6601709162		SAN JOSE	CA		04/10/2023	3.125	653,871		3,334				1,880,005	11/20/2024
EB1171010808		SEATTLE	WA		07/17/2015	3.750	44,368		(17)				1,537,534	11/20/2024
6600025750		JACKSONVILLE	FL		04/10/2023	0.000	1,471		275				140,855	11/20/2024
6602671122		KIRKLAND	WA		07/14/2023	3.625	102,183		3,009				2,474,380	11/20/2024
6600994872		ROCHESTER HILLS	MI		04/10/2023	3.000	538,217		2,916				1,649,521	11/20/2024
6601383679		BARCELONETA	PR		04/10/2023	7.000	26,313		135				75,100	01/10/2002
6600789900		NORTHRIDGE	CA		04/10/2023	4.750	545,810		1,958				1,256,257	11/20/2024
PH7118593339		GROTON	MA		12/29/2014	4.125	397,518		(83)				1,106,161	11/20/2024
6600011842		JACKSONVILLE	FL		04/10/2023	0.000	5,033		456				210,432	11/20/2024
6601710616		BROOKLYN	NY		04/10/2023	3.250	1,030,879		5,051				2,111,065	11/20/2024
6602700947		OVERLAND PARK	KS		07/14/2023	2.875	597,268		3,670				1,193,397	11/20/2024
6601711911		GLENDALE	NY		04/10/2023	3.250	423,748		2,190				954,379	11/20/2024
6600555459		KEY LARGO	FL		04/10/2023	3.125	547,540		3,683				2,777,405	11/20/2024
6601224766		JACKSONVILLE	FL		04/10/2023	0.000	14,872		783				132,828	11/20/2024
6601272781		VERNON HILLS	IL		04/10/2023	4.375	54,370		688				371,890	11/20/2024
6602687813		LEHI	UT		07/14/2023	3.250	917,281		5,221				1,748,281	11/20/2024
6602679828		CYPRESS	TX		07/14/2023	3.500	433,778		2,312				886,275	11/20/2024
6601686923		NEW YORK	NY		04/10/2023	3.125	291,709		4,753				3,078,163	11/20/2024
6601697672		SHERMAN OAKS	CA		04/10/2023	3.875	641,965		2,892				1,936,541	11/20/2024
6601741355		SCOTTSDALE	AZ		04/10/2023	3.375	599,933		2,829				1,385,632	11/20/2024
6602681584		VICTORIA	TX		07/14/2023	3.500	530,719		2,938				1,117,554	11/20/2024
8199142252		HIALEAH	FL		07/14/2023	3.375	301,803		1,896				539,679	11/20/2024
6601693846		SACRAMENTO	CA		04/10/2023	4.375	424,790		3,053				1,741,147	11/20/2024
6602705524		SCOTTSDALE	AZ		04/10/2023	3.875	686,971		2,672				1,219,962	11/20/2024
6601735076		FALLBROOK	CA		04/10/2023	2.625	598,585		3,507				1,782,931	11/20/2024
PEB1221068567		FERNANDINA BEACH	FL		11/18/2016	3.625	374,961		14				1,546,639	11/20/2024
6601710715		KEY BISCAYNE	FL		04/10/2023	3.000	541,118		2,868				1,479,551	11/20/2024
PEB1564001096		DENVER	CO		11/18/2016	3.750	423,197		(150)				1,063,856	11/20/2024
6601682930		HOUSTON	TX		07/14/2023	3.750	71,656		2,251				1,523,402	11/20/2024
6602680057		LIVERMORE	CA		04/10/2023	3.750	805,191		3,353				1,815,345	11/20/2024
6601203406		JACKSONVILLE	FL		04/10/2023	0.000	6,313		533				201,727	11/20/2024
6602673755		SAN JOSE	CA		04/10/2023	2.625	755,781		4,484				2,144,380	11/20/2024
6601679225		GLEN COVE	NY		04/10/2023	3.625	37,619		975				502,121	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602681865		SACRAMENTO	CA		04/10/2023	3.125	596,396		2,996				1,215,928	11/20/2024
6601204271		JACKSONVILLE	FL		04/10/2023	0.000	7,165		699				172,523	05/30/2024
6601695825		SOUTHWEST RANCHES	FL		04/10/2023	3.500	549,857		3,970				2,382,610	11/20/2024
PEB1540093879		MARVIN	NC		11/18/2016	3.625	501,787		49				1,553,896	11/20/2024
PEB1596056279		FORESTHILL	CA		03/21/2018	4.250	465,776		45				1,133,593	11/20/2024
6601383968		ATLANTIC BEACH	FL		04/10/2023	0.000	25,075		918				341,988	11/20/2024
6602673425		GREENWOOD VLG	CO		07/14/2023	3.250	619,367		5,732				2,412,946	11/20/2024
6600795410		SAN MARINO	CA		04/10/2023	3.250	743,558		3,721				2,638,838	11/20/2024
6602684455		SEATTLE	WA		07/14/2023	2.750	666,600		4,376				1,507,470	11/20/2024
8191872696		JACKSONVILLE	FL		07/14/2023	2.750	158,809		1,143				374,046	11/20/2024
8196972877		WEST PALM BCH	FL		07/14/2023	2.990	179,946		1,222				495,801	11/20/2024
6600177726		SAINT AUGUSTINE	FL		04/10/2023	4.000	306,985		2,245				1,217,910	11/20/2024
6601680587		OAKLAND GARDENS	NY		04/10/2023	3.625	42,202		955				1,766,758	11/20/2024
6601713396		VALLEY VILLAGE	CA		04/10/2023	3.125	733,688		3,757				1,702,135	11/20/2024
6602696723		SAN JOSE	CA		04/10/2023	3.500	1,076,813		4,818				2,921,354	11/20/2024
6600636366		NORWOOD	NJ		07/14/2023	3.625	451,645		3,010				1,466,725	11/20/2024
6601714485		LOGAN	UT		07/14/2023	2.875	577,069		3,648				1,205,496	11/20/2024
6601712331		PARK CITY	UT		07/14/2023	3.125	1,365,597		8,159				3,565,156	11/20/2024
6601818674		SAINT LOUIS	MO		04/10/2023	2.750	458,349		2,637				868,742	11/20/2024
6601225334		JACKSONVILLE	FL		04/10/2023	0.000	14,201		663				143,930	11/20/2024
6601805853		AUSTIN	TX		07/14/2023	2.750	541,236		3,584				1,217,230	11/20/2024
6602681238		LINCOLN	CA		04/10/2023	2.875	609,143		3,648				1,385,596	11/20/2024
PEB1596055990		PHOENIX	AZ		03/21/2018	4.000	354,403		290				1,116,441	11/20/2024
6601729947		NEW YORK	NY		04/10/2023	2.750	629,884		3,572				2,164,075	11/20/2024
PEB1784006269		SANTA CLARA	CA		03/21/2018	3.990	504,929		325				1,777,398	11/20/2024
6601703348		MORGAN HILL	CA		04/10/2023	3.125	656,332		3,358				1,841,087	11/20/2024
8197517077		HIALEAH	FL		07/14/2023	2.750	170,322		1,190				415,790	11/20/2024
6602689124		DENVER	CO		07/14/2023	3.125	727,056		4,242				1,730,842	11/20/2024
6602678804		SANTA BARBARA	CA		04/10/2023	3.125	1,106,627		5,580				3,393,805	11/20/2024
6602702125		PACIFICA	CA		04/10/2023	2.875	936,355		5,008				1,495,717	11/20/2024
6600011867		JACKSONVILLE	FL		04/10/2023	0.000	6,262		570				156,909	11/20/2024
6601680165		BROOKLYN	NY		04/10/2023	3.375	47,317		777				1,003,774	11/20/2024
8023682872		NAPLES	FL		07/14/2023	4.750	138,780		870				355,456	11/20/2024
6601740217		BUMPASS	VA		04/10/2023	3.375	911,643		4,265				1,806,082	11/20/2024
8194872675		MIROMAR LAKES	FL		07/14/2023	2.875	179,507		1,269				2,267,753	11/20/2024
6602693829		EL MIRAGE	AZ		04/10/2023	3.375	126,993		813				343,448	11/20/2024
8200781593		MIAMI	FL		07/14/2023	3.875	345,500		1,769				619,674	11/20/2024
6601719286		PORT ST JOE	FL		04/10/2023	3.375	518,565		2,438				1,237,442	11/20/2024
6602683853		SEATTLE	WA		07/14/2023	2.625	413,755		2,769				1,326,465	11/20/2024
EB1541040031		MAGNOLIA	TX		12/18/2015	4.000	447,488		(124)				1,199,815	11/20/2024
8195299728		FT LAUDERDALE	FL		07/14/2023	2.750	135,918		968				322,325	11/20/2024
6602686294		PALM SPRINGS	CA		04/10/2023	2.750	1,127,733		6,461				2,965,713	11/20/2024
6600846403		RANCHO CUCAMONGA	CA		04/10/2023	3.750	423,161		2,817				1,671,681	11/20/2024
6601733493		EAST MEADOW	NY		04/10/2023	2.875	475,470		2,598				1,067,806	11/20/2024
6602673946		FREMONT	CA		04/10/2023	2.625	717,727		4,250				2,653,419	11/20/2024
6602675750		DANVILLE	CA		04/10/2023	2.750	833,990		4,797				2,220,203	11/20/2024
6602677426		WEST LAKE HILLS	TX		07/14/2023	2.500	558,486		3,879				1,791,074	11/20/2024
6601472159		PORTLAND	OR		07/14/2023	3.375	191,544		3,005				1,435,244	11/20/2024
6602688555		TUCSON	AZ		04/10/2023	3.750	570,289		2,375				1,086,089	11/20/2024
6601474866		SAINT LOUIS	MO		04/10/2023	4.125	108,381		540				360,993	11/20/2024
FR125697446		WELLESLEY	MA		10/07/2016	3.450	613,249		85				2,325,021	11/20/2024
6601711754		SAN DIEGO	CA		04/10/2023	3.250	812,303		4,002				1,899,797	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601821751		NEW SMYRNA BEACH	FL		04/10/2023	2.625	352,931		2,790				2,553,041	11/20/2024
8194828241		CAPE CORAL	FL		07/14/2023	2.750	111,378		787				296,130	11/20/2024
6601745877		MADEIRA BEACH	FL		04/10/2023	2.875	629,746		4,657				1,501,181	11/20/2024
8195744050		MIAMI	FL		07/14/2023	2.875	133,701		1,042				429,990	11/20/2024
6602696236		NEW YORK	NY		04/10/2023	3.250	978,677		4,771				3,543,827	11/20/2024
6601686758		CORONA	NY		04/10/2023	3.250	75,435		707				295,509	11/20/2024
6601710004		RENO	NV		04/10/2023	2.625	618,477		4,825				3,519,687	11/20/2024
8198743665		FT LAUDERDALE	FL		07/14/2023	3.375	322,294		1,958				704,920	11/20/2024
6602677277		AUSTIN	TX		07/14/2023	2.625	528,890		3,598				1,644,220	11/20/2024
6601687566		SAN JOSE	CA		04/10/2023	4.000	386,601		2,562				1,834,764	11/20/2024
6601225227		JACKSONVILLE	FL		04/10/2023	0.000	22,564		720				146,686	11/20/2024
6600676636		JACKSONVILLE	FL		04/10/2023	0.000	17,276		760				199,753	11/20/2024
6600646621		SAN FRANCISCO	CA		04/10/2023	4.125	667,059		3,096				2,957,673	11/20/2024
6601305482		JACKSONVILLE	FL		04/10/2023	0.000	22,595		882				261,864	11/20/2024
8201089156		MIAMI	FL		07/14/2023	3.625	279,889		1,528				550,828	11/20/2024
6602701184		EAGLEVILLE	TN		04/10/2023	3.625	657,260		2,817				1,339,066	11/20/2024
8028289615		HOMESTEAD	FL		07/14/2023	4.875	159,426		722				476,808	11/20/2024
6600059205		PHOENIX	AZ		04/10/2023	3.000	475,240		2,553				1,146,420	11/20/2024
6602677574		GRASS VALLEY	CA		04/10/2023	2.750	763,311		4,348				1,655,353	11/20/2024
6602671718		SAN JOSE	CA		04/10/2023	3.250	319,447		3,375				1,873,046	11/20/2024
6602679687		VACAVILLE	CA		04/10/2023	2.875	441,525		2,453				813,460	11/20/2024
6600839101		BOULDER	CO		07/14/2023	4.750	1,158,663		5,135				3,225,813	11/20/2024
6602699768		FRANKLIN	TN		04/10/2023	3.375	719,632		3,309				1,392,635	11/20/2024
8196769679		MIAMI	FL		07/14/2023	2.990	110,792		736				200,000	04/27/2021
PH7119015258		NORTHBOROUGH	MA		10/24/2014	4.250	240,001		(108)				1,058,276	11/20/2024
8201116490		SAINT PETERSBURG	FL		07/14/2023	3.625	131,083		716				648,867	11/20/2024
6601224089		JACKSONVILLE	FL		04/10/2023	0.000	13,225		747				155,555	11/20/2024
8202949969		FLORIDA CITY	FL		07/14/2023	4.990	226,481		874				351,948	11/20/2024
6602694017		SAN DIEGO	CA		04/10/2023	2.500	1,372,296		10,419				5,829,697	11/20/2024
6601062265		SAN JOSE	CA		04/10/2023	4.375	1,406,674		5,514				4,043,013	11/20/2024
PEB1541042729		SANTE FE	NM		03/21/2018	3.990	404,172		277				1,162,274	11/20/2024
505388248		OPA LOCKA	FL		07/14/2023	3.159	175,905		1,073				408,350	11/20/2024
8199450576		TAMARAC	FL		07/14/2023	3.250	190,924		1,161				373,048	11/20/2024
6602676022		SAN JOSE	CA		04/10/2023	2.750	758,489		4,332				2,603,708	11/20/2024
6602701200		BELLINGHAM	WA		07/14/2023	3.125	603,995		3,511				1,161,077	11/20/2024
8202685040		WESTON	FL		07/14/2023	5.374	111,105		388				334,338	11/20/2024
6602675826		DIABLO	CA		04/10/2023	2.875	1,113,166		6,154				3,195,674	11/20/2024
6600851965		NAPERVILLE	IL		04/10/2023	3.375	452,849		2,287				1,049,836	11/20/2024
6602699610		LOS GATOS	CA		04/10/2023	3.250	941,718		4,496				2,185,469	11/20/2024
6601709097		POULSBO	WA		07/14/2023	3.000	843,410		5,338				1,719,505	11/20/2024
6600035247		PHOENIX	AZ		04/10/2023	3.500	477,699		2,301				1,561,406	11/20/2024
102032638		FORT LAUDERDALE	FL		07/14/2023	4.750	51,603		274				1,830,433	11/20/2024
8201063561		MIAMI	FL		07/14/2023	3.750	384,597		2,038				829,663	11/20/2024
6601722892		SAN JOSE	CA		04/10/2023	3.125	795,673		4,051				1,447,539	11/20/2024
6602683564		SARATOGA	CA		04/10/2023	3.125	1,172,438		5,933				3,363,325	11/20/2024
6602690379		NASHVILLE	TN		04/10/2023	3.250	847,852		4,078				2,005,182	11/20/2024
505289697		MIAMI GARDENS	FL		07/14/2023	5.254	63,440		400				316,210	11/20/2024
6601696716		SAN JOSE	CA		04/10/2023	3.375	678,327		3,346				1,567,417	11/20/2024
6600484478		EDMOND	OK		04/10/2023	3.375	508,082		2,675				1,644,873	11/20/2024
6601750877		ESCONDIDO	CA		04/10/2023	3.250	682,540		3,285				1,445,758	11/20/2024
8201707792		KENNETH CITY	FL		07/14/2023	5.500	84,314		282				136,752	11/20/2024
EB1787002827		CASTRO VALLEY	CA		08/07/2015	3.875	428,377		(3)				1,657,400	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601479659		CHICAGO	IL		04/10/2023	3.625	238,079		2,142				1,316,492	11/20/2024
8197133858		WELLINGTON	FL		07/14/2023	3.125	211,082		1,368				540,458	11/20/2024
6600845157		DALLAS	TX		07/14/2023	3.500	340,131		3,056				1,191,288	11/20/2024
6601204610		JACKSONVILLE	FL		04/10/2023	0.000	9,990		651				149,826	11/20/2024
3362363207		Cape Coral	FL		07/14/2023	3.875	84,978		527				302,863	11/20/2024
6602673516		REDDING	CA		04/10/2023	2.875	400,631		3,096				994,750	11/20/2024
6602676311		CUPERTINO	CA		04/10/2023	2.750	732,399		4,187				2,657,852	11/20/2024
6601204370		JACKSONVILLE	FL		04/10/2023	0.000	9,318		659				168,067	05/30/2024
6600509936		SATELLITE BEACH	FL		04/10/2023	3.750	130,192		927				582,665	11/20/2024
6600637414		LOS ANGELES	CA		04/10/2023	3.990	164,896		1,891				1,036,503	11/20/2024
EB1351005791		ARLINGTON	VA		12/16/2016	3.625	544,425		(59)				1,079,253	11/20/2024
6602694686		MILLBRAE	CA		04/10/2023	3.125	1,177,097		5,913				2,895,004	11/20/2024
8198566925		HOMESTEAD	FL		07/14/2023	3.375	281,015		1,673				562,155	11/20/2024
6602698505		PORTLAND	OR		07/14/2023	2.875	687,145		4,242				1,266,512	11/20/2024
6600843467		OCEANSIDE	CA		04/10/2023	4.250	647,843		2,705				1,705,271	11/20/2024
6601809657		BAINBRIDGE IS	WA		07/14/2023	3.125	1,316,263		7,911				3,802,637	11/20/2024
8200536241		TARPON SPRINGS	FL		07/14/2023	3.490	215,760		1,228				342,278	11/20/2024
PEB1540095771		STATEN ISLAND	NY		03/21/2018	3.875	1,013,233		966				3,932,262	11/20/2024
6600675521		JACKSONVILLE	FL		04/10/2023	0.000	16,517		623				208,829	11/20/2024
6600679846		JACKSONVILLE	FL		04/10/2023	4.500	62,656		119				230,323	05/30/2024
6602700897		NORTH TUSTIN	CA		04/10/2023	3.250	756,553		3,612				1,799,270	11/20/2024
6602679000		SAN JOSE	CA		04/10/2023	3.500	672,346		3,020				1,743,290	11/20/2024
6600934597		PORTLAND	OR		07/14/2023	3.750	484,394		2,502				1,002,063	11/20/2024
6602676261		WINCHESTER	MA		04/10/2023	2.750	837,820		4,768				2,770,557	11/20/2024
6602673185		SEA ISLE CITY	NJ		07/14/2023	2.500	564,135		5,532				2,183,787	11/20/2024
8199560526		PINELLAS PARK	FL		07/14/2023	2.750	203,341		1,416				436,191	11/20/2024
8195099360		DAVIE	FL		07/14/2023	3.375	136,451		829				342,686	11/20/2024
6602687268		SAN JOSE	CA		04/10/2023	2.625	1,130,161		6,622				2,977,520	11/20/2024
PEB1541040724		HOUSTON	TX		11/18/2016	3.875	395,450		(195)				843,548	11/20/2024
6602687474		OWINGS MILLS	MD		07/14/2023	2.500	711,829		6,636				1,597,877	11/20/2024
6601008938		EUGENE	OR		07/14/2023	3.250	90,606		2,733				868,581	11/20/2024
6600681065		JACKSONVILLE	FL		04/10/2023	0.000	40,508		806				206,219	11/20/2024
6601721340		HALF MOON BAY	CA		04/10/2023	3.375	1,060,793		4,988				1,966,695	11/20/2024
6602679943		AUSTIN	TX		07/14/2023	3.250	648,119		3,683				1,183,273	11/20/2024
6600770934		OZONE PARK	NY		04/10/2023	3.500	20,559		567				808,735	11/20/2024
6601682377		RIVER FOREST	IL		04/10/2023	3.000	48,366		1,681				1,768,924	11/20/2024
6602682517		LOS ANGELES	CA		04/10/2023	3.000	685,010		3,625				1,852,911	11/20/2024
6602685775		EASTHAM	MA		04/10/2023	3.250	441,307		2,539				1,002,410	11/20/2024
6602698646		MOUNTAIN HOUSE	CA		04/10/2023	3.000	762,013		3,937				1,369,190	11/20/2024
6602698786		HOUSTON	TX		07/14/2023	3.125	580,422		3,386				995,697	11/20/2024
6601734319		THE VILLAGES	FL		04/10/2023	2.500	540,488		4,271				1,865,960	11/20/2024
PEB1357001231		BOSTON	MA		11/18/2016	3.250	733,671		490				2,068,079	11/20/2024
6601224469		JACKSONVILLE	FL		04/10/2023	0.000	13,833		762				130,889	11/20/2024
PEB1027558076		MOUNT JULIET	TN		11/17/2017	3.990	545,316		(110)				1,509,321	11/20/2024
6602678648		SCOTTSDALE	AZ		04/10/2023	3.375	589,604		2,752				1,317,680	11/20/2024
6600943861		HYATTSVILLE	MD		07/14/2023	4.250	55,862		1,114				389,705	11/20/2024
6601673251		BENTON HARBOR	MI		04/10/2023	3.500	271,554		2,391				1,269,963	11/20/2024
6601820993		MARATHON	FL		04/10/2023	3.000	908,414		4,843				2,227,545	11/20/2024
6601694042		PARKLAND	FL		04/10/2023	3.750	354,672		2,473				1,187,534	11/20/2024
6601808550		MIAMI	FL		04/10/2023	3.375	513,276		2,450				1,461,315	11/20/2024
6600011479		JACKSONVILLE	FL		04/10/2023	0.000	6,704		570				210,594	11/20/2024
6600026527		JACKSONVILLE	FL		04/10/2023	0.000	1,669		287				132,328	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602681980		MIDDLEBURY	IN		04/10/2023	3.125	449,619		2,267				904,372	11/20/2024
6601721639		DENVER	CO		07/14/2023	2.875	492,896		3,269				1,139,593	11/20/2024
6600012113		JACKSONVILLE	FL		04/10/2023	0.000	5,944		526				210,432	11/20/2024
6601745612		WASHINGTON	DC		04/10/2023	3.250	853,321		4,120				1,524,787	11/20/2024
505332890		LAKE WORTH	FL		07/14/2023	2.875	280,077		2,298				861,956	11/20/2024
8201793164		MIAMI GARDENS	FL		07/14/2023	4.875	269,441		1,130				494,212	11/20/2024
6602689777		SAN FRANCISCO	CA		04/10/2023	3.000	640,368		3,340				976,687	11/20/2024
6600000308		CORAL SPRINGS	FL		04/10/2023	5.375	34,568		271				613,220	11/20/2024
6601825521		KNOXVILLE	TN		04/10/2023	3.250	647,557		3,187				1,614,292	11/20/2024
6600676479		JACKSONVILLE	FL		04/10/2023	0.000	25,279		822				307,965	11/20/2024
6602695733		GRANITE BAY	CA		04/10/2023	3.500	606,868		2,726				1,130,611	11/20/2024
6601710988		HOUSTON	TX		07/14/2023	2.875	663,486		6,004				1,347,541	11/20/2024
PEB1596055708		HAYWARD	CA		01/11/2018	3.990	468,279		(84)				937,379	11/20/2024
6602675800		WARREN	NJ		07/14/2023	2.875	422,188		4,612				2,015,393	11/20/2024
6602699396		KILDEER	IL		04/10/2023	3.375	515,111		2,383				1,192,421	11/20/2024
6600912304		WEST HOLLYWOOD	CA		04/10/2023	4.000	463,932		2,385				1,715,591	11/20/2024
8201218282		POMPANO BEACH	FL		07/14/2023	4.500	251,748		1,205				405,686	11/20/2024
6601224592		JACKSONVILLE	FL		04/10/2023	0.000	18,273		622				135,598	05/30/2024
6602675891		SAN JOSE	CA		04/10/2023	2.750	647,799		3,700				2,294,566	11/20/2024
6601712505		SEATTLE	WA		07/14/2023	3.125	807,962		4,785				1,547,601	11/20/2024
6601699660		LUCAS	TX		07/14/2023	3.750	390,791		2,072				1,005,906	11/20/2024
6602692672		CHINO HILLS	CA		04/10/2023	3.250	599,253		4,175				1,726,632	11/20/2024
6600923699		CONCORD	CA		04/10/2023	4.125	199,939		1,274				794,641	11/20/2024
6602698596		SUGAR LAND	TX		07/14/2023	2.875	468,248		2,907				912,146	11/20/2024
6601676312		GOLDEN	CO		07/14/2023	4.571	353,223		1,640				1,221,078	11/20/2024
EB1171012511		SNOHOMISH	WA		12/18/2015	3.990	695,695		(16)				1,814,907	11/20/2024
6601724765		NAPLES	FL		04/10/2023	2.750	521,633		2,968				1,303,094	11/20/2024
6602689504		ROSLYN	NY		04/10/2023	2.875	858,738		4,625				2,105,624	11/20/2024
6600680661		JACKSONVILLE	FL		04/10/2023	0.000	31,254		617				187,156	11/20/2024
6602698265		MOUNTAIN HOUSE	CA		04/10/2023	3.250	460,560		2,265				841,691	11/20/2024
6601733907		SAN DIEGO	CA		04/10/2023	3.375	661,350		3,112				1,764,100	11/20/2024
6602676519		WEST LONG BRANCH	NJ		07/14/2023	2.750	838,910		5,464				2,857,908	11/20/2024
6602705110		LYNDEN	WA		07/14/2023	3.875	507,730		2,398				810,993	11/20/2024
6601485615		NAPLES	FL		04/10/2023	3.500	269,647		3,374				3,915,866	11/20/2024
6602699214		DALLAS	TX		07/14/2023	3.000	696,185		4,158				1,371,958	11/20/2024
6602682343		ESCONDIDO	CA		04/10/2023	3.000	677,832		3,553				1,537,214	11/20/2024
6602705185		WASHINGTON	DC		04/10/2023	3.750	833,136		3,391				1,247,189	11/20/2024
6601697250		PASADENA	CA		04/10/2023	3.500	696,706		3,404				1,594,267	11/20/2024
PEB1352005531		FIRE ISLAND PINES	NY		03/21/2018	3.750	574,614		736				1,402,655	11/20/2024
6601678672		JAMAICA PLAIN	MA		04/10/2023	3.500	33,395		836				1,195,775	11/20/2024
8202827672		JACKSONVILLE	FL		07/14/2023	5.250	115,159		404				140,550	11/20/2024
3361659622		Naples	FL		07/14/2023	4.250	42,498		248				99,732	09/12/2016
6600529041		BOCA RATON	FL		04/10/2023	3.625	507,832		2,820				1,936,546	11/20/2024
6602689926		PRESCOTT VALLEY	AZ		04/10/2023	3.500	528,636		2,360				1,068,229	11/20/2024
8201684428		MIAMI	FL		07/14/2023	5.500	352,281		1,191				500,388	11/20/2024
6602683846		ALBANY	CA		04/10/2023	3.250	1,075,616		5,212				1,962,687	11/20/2024
PH7119119472		LOS GATOS	CA		04/24/2015	4.000	818,811		(342)				3,945,368	11/20/2024
6602681329		BUCKEYE	AZ		04/10/2023	3.375	537,483		2,505				1,072,279	11/20/2024
8197087396		PALM HARBOR	FL		07/14/2023	3.500	136,256		794				337,283	11/20/2024
6601693135		LAGUNA NIGUEL	CA		04/10/2023	3.375	687,418		3,645				2,773,594	11/20/2024
6601690123		TERRELL HILLS	TX		07/14/2023	4.250	576,100		3,421				2,424,212	11/20/2024
6601825133		CARLSBAD	CA		04/10/2023	3.750	801,057		3,388				2,328,630	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602695261		MOUNTAIN HOUSE	CA		04/10/2023	3.250	452,390		2,184				818,819	11/20/2024
8195952780		ATLANTIC BEACH	FL		07/14/2023	3.000	273,467		1,824				580,143	11/20/2024
6600053703		THOMPSONS STATION	TN		04/10/2023	3.500	482,043		2,338				1,457,906	11/20/2024
504693511		FORT LAUDERDALE	FL		07/14/2023	4.625	65,395		336				179,916	11/20/2024
6601696542		PLEASANTON	CA		04/10/2023	3.500	703,237		3,332				1,770,918	11/20/2024
6601482026		ELMHURST	IL		04/10/2023	3.250	126,398		2,397				1,114,231	11/20/2024
6601708784		GOLDEN	CO		07/14/2023	3.500	860,792		4,641				2,521,793	11/20/2024
6601682807		LAKE FOREST	IL		04/10/2023	3.375	72,776		2,836				1,007,187	11/20/2024
6601809517		SOUTH LAKE TAHOE	CA		04/10/2023	3.625	537,837		2,388				1,128,680	11/20/2024
6601698605		AVALON	NJ		07/14/2023	3.875	390,519		2,253				1,432,587	11/20/2024
6602690106		HUNTINGTON BEACH	CA		04/10/2023	3.000	840,549		4,493				2,112,358	11/20/2024
6600026337		JACKSONVILLE	FL		04/10/2023	0.000	1,425		260				146,443	11/20/2024
6601677732		BAYSIDE	NY		04/10/2023	3.875	150,794		1,436				1,403,750	11/20/2024
6601471110		JACKSONVILLE	FL		04/10/2023	0.000	95,207		1,660				255,676	11/20/2024
6601703215		CORONA DEL MAR	CA		04/10/2023	2.500	919,335		7,416				4,288,436	11/20/2024
8198795120		NAPLES	FL		07/14/2023	3.250	184,019		1,127				421,415	11/20/2024
8191724780		MIAMI	FL		07/14/2023	3.500	182,709		1,098				491,022	11/20/2024
6601487801		EAST ISLIP	NY		04/10/2023	3.750	8,738		547				2,345,521	11/20/2024
PEB1221067205		JACKSONVILLE BEACH	FL		11/18/2016	3.625	252,070		46				1,142,400	11/20/2024
6602701655		SAN DIEGO	CA		04/10/2023	3.000	613,909		3,172				1,589,009	11/20/2024
6601698282		NEW YORK	NY		04/10/2023	3.875	936,362		4,574				3,077,026	11/20/2024
6601224675		JACKSONVILLE	FL		04/10/2023	0.000	19,886		633				132,498	11/20/2024
6602680636		SANTA BARBARA	CA		04/10/2023	3.000	719,443		3,771				2,450,372	11/20/2024
6601808923		NEW BRAUNFELS	TX		07/14/2023	3.500	766,229		4,196				1,605,571	11/20/2024
6601715722		WEST HILLS	CA		04/10/2023	2.875	664,566		3,644				1,736,826	11/20/2024
6601737809		WESTBOROUGH	MA		04/10/2023	2.625	442,646		3,394				1,083,342	11/20/2024
6602712231		DEL MAR	CA		04/10/2023	3.125	1,591,012		7,793				4,890,475	11/20/2024
6601696906		LOS ANGELES	CA		04/10/2023	3.125	757,163		4,022				3,145,313	11/20/2024
FR125690953		LEXINGTON	MA		09/09/2016	3.450	489,787		51				1,527,513	11/20/2024
6601225110		JACKSONVILLE	FL		04/10/2023	0.000	15,608		775				171,768	11/20/2024
6602695402		PONTE VEDRA	FL		04/10/2023	3.375	584,005		2,806				1,172,873	11/20/2024
6600425661		MONTGOMERY	TX		07/14/2023	3.875	132,219		1,446				640,563	11/20/2024
6602679539		EL DORADO HILLS	CA		04/10/2023	3.500	669,224		3,018				1,165,159	11/20/2024
6602691914		HOUSTON	TX		07/14/2023	2.750	127,114		1,175				305,591	11/20/2024
6601469338		ATLANTIC BEACH	FL		04/10/2023	0.000	44,201		865				284,943	11/20/2024
8202608399		CAPE CORAL	FL		07/14/2023	5.500	211,459		694				319,352	11/20/2024
6601704940		NEW YORK	NY		04/10/2023	2.875	648,522		3,582				1,523,674	11/20/2024
6600542895		TELLURIDE	CO		07/14/2023	3.375	791,244		12,100				5,477,917	11/20/2024
6602701820		EAGLE	ID		04/10/2023	3.500	868,839		3,844				1,499,826	11/20/2024
6602698372		MOUNTAIN HOUSE	CA		04/10/2023	2.875	498,054		2,707				908,286	11/20/2024
6602694876		OAKLAND	MI		04/10/2023	3.125	439,633		2,266				1,061,976	11/20/2024
6601679282		WHITESTONE	NY		04/10/2023	3.250	215,625		2,195				1,311,145	11/20/2024
6602682277		GLEN ELLYN	IL		04/10/2023	3.000	497,714		2,609				1,046,553	11/20/2024
6600479056		CARMEL BY THE SEA	CA		04/10/2023	3.750	1,153,772		5,294				3,230,615	11/20/2024
6601743203		MAMMOTH LAKES	CA		04/10/2023	2.990	151,171		1,059				441,607	11/20/2024
EB1725002907		COSTA MESA	CA		03/24/2016	4.000	641,283		(258)				1,677,120	11/20/2024
6602676287		SUNNYVALE	CA		04/10/2023	2.750	630,255		3,932				2,555,502	11/20/2024
6601678052		NEWTON	MA		04/10/2023	3.750	77,142		2,064				2,317,899	11/20/2024
EB1786003970		SAN MATEO	CA		12/16/2016	3.750	793,621		(327)				2,453,549	11/20/2024
6602702406		CANYON COUNTRY	CA		04/10/2023	3.000	722,079		3,720				1,284,917	11/20/2024
6602674365		ALAMO	CA		04/10/2023	2.625	999,379		5,953				3,421,486	11/20/2024
8202744273		DEERFIELD BEACH	FL		07/14/2023	5.490	357,294		1,171				516,812	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602700145		YORBA LINDA	CA		04/10/2023	2.990	683,569		3,533				1,685,463	11/20/2024
6601483073		ELMHURST	IL		04/10/2023	4.000	124,690		2,134				1,633,149	11/20/2024
6602702554		PARKLAND	FL		04/10/2023	3.250	538,473		2,678				1,374,802	11/20/2024
6601685990		PLAINVIEW	NY		04/10/2023	2.875	140,879		2,789				1,441,576	11/20/2024
6601204529		JACKSONVILLE	FL		04/10/2023	0.000	11,358		716				152,770	11/20/2024
6602690023		BEND	OR		07/14/2023	3.000	456,138		2,741				2,780,344	11/20/2024
6602705847		LOS ANGELES	CA		04/10/2023	3.875	899,188		3,493				1,472,318	11/20/2024
6601683441		IRVINGTON	NY		04/10/2023	3.000	230,988		4,969				2,803,144	11/20/2024
6601818724		LAS VEGAS	NV		04/10/2023	2.990	527,863		2,905				1,714,118	11/20/2024
6600026840		JACKSONVILLE	FL		04/10/2023	0.000	6,718		584				152,266	11/20/2024
102063815		JACKSONVILLE	FL		07/14/2023	4.625	70,874		245				283,456	11/20/2024
6601712067		WELLFLEET	MA		04/10/2023	3.125	1,287,420		6,563				3,087,902	11/20/2024
6601476960		SAINT LOUIS	MO		04/10/2023	3.750	113,135		594				372,798	11/20/2024
6602695279		CARLSBAD	CA		04/10/2023	3.250	1,073,236		5,193				2,104,189	11/20/2024
6601692822		SEAL BEACH	CA		04/10/2023	3.625	597,724		2,735				1,923,122	11/20/2024
6601703231		CONCORD	CA		04/10/2023	3.250	552,124		2,715				1,386,716	11/20/2024
6601737619		DEWEY BEACH	DE		04/10/2023	3.500	886,527		3,991				1,739,005	11/20/2024
6602699552		LAGUNA HILLS	CA		04/10/2023	3.250	1,966,870		9,391				4,365,819	11/20/2024
6600794975		SAN JOSE	CA		04/10/2023	3.750	695,934		3,029				1,418,582	11/20/2024
6601214320		VIDOR	TX		07/14/2023	6.750	50,975		418				232,031	11/20/2024
6601678870		NEW YORK	NY		04/10/2023	3.125	140,907		2,883				2,569,381	11/20/2024
6601684928		ROCKVILLE CENTRE	NY		04/10/2023	3.625	30,684		1,216				1,740,586	11/20/2024
6600676214		JACKSONVILLE	FL		04/10/2023	0.000	22,125		634				256,378	11/20/2024
6601811919		FONTANA	CA		04/10/2023	3.500	411,550		1,931				1,057,072	11/20/2024
8024066185		HOLLYWOOD	FL		07/14/2023	4.625	93,331		489				434,897	11/20/2024
6601685560		ROSLYN HEIGHTS	NY		04/10/2023	2.875	206,192		3,874				1,741,784	11/20/2024
6600026220		JACKSONVILLE	FL		04/10/2023	0.000	1,073		222				142,138	11/20/2024
6601686675		NEW YORK	NY		04/10/2023	3.250	321,171		7,525				7,584,591	11/20/2024
6602704352		CORONA	CA		04/10/2023	3.750	504,916		2,063				976,930	11/20/2024
6602684414		DALLAS	TX		07/14/2023	2.750	443,692		2,885				1,187,401	11/20/2024
EB1541040302		PLANO	TX		06/24/2016	4.125	692,219		(379)				2,473,868	11/20/2024
8017746123		MIRAMAR	FL		07/14/2023	4.750	166,357		855				483,790	11/20/2024
6601686873		MCLEAN	VA		04/10/2023	2.875	590,824		6,785				2,772,253	11/20/2024
6601475566		SANTA CLARA	CA		04/10/2023	3.250	361,714		4,075				3,056,633	11/20/2024
8195606829		MIAMI	FL		07/14/2023	2.625	82,410		600				262,939	05/30/2024
6601708305		BERTHOUD	CO		07/14/2023	3.250	572,644		3,711				1,696,331	11/20/2024
6602701895		PINECREST	FL		04/10/2023	3.500	2,316,904		10,251				5,307,418	11/20/2024
6600680539		JACKSONVILLE	FL		04/10/2023	0.000	38,051		963				216,803	11/20/2024
6601749044		SEDONA	AZ		04/10/2023	3.250	692,496		3,359				1,487,179	11/20/2024
6601825422		PARKLAND	FL		04/10/2023	3.125	470,036		3,288				2,377,439	11/20/2024
6601487371		MANHATTAN BEACH	CA		04/10/2023	3.500	180,107		2,375				2,555,535	11/20/2024
6601697375		MCLEAN	VA		04/10/2023	4.000	649,785		2,625				1,904,403	11/20/2024
6600681628		JACKSONVILLE	FL		04/10/2023	0.000	41,648		779				188,388	11/20/2024
6600669763		JACKSONVILLE	FL		04/10/2023	6.125	36,090		169				133,643	11/20/2024
6602698851		BLOOMFIELD HILLS	MI		04/10/2023	2.990	702,441		3,667				1,403,493	11/20/2024
8200213338		PINELLAS PARK	FL		07/14/2023	3.875	260,388		1,345				379,189	11/20/2024
6601692087		DAVIDSONVILLE	MD		07/14/2023	4.500	636,234		2,324				1,416,687	11/20/2024
6601703280		SACRAMENTO	CA		04/10/2023	2.750	398,875		3,045				1,000,750	11/20/2024
EB1540092773		MCKEES ROCK	PA		09/25/2015	3.875	170,359		(62)				937,665	11/20/2024
6602702489		SEATTLE	WA		07/14/2023	3.125	857,323		4,947				1,425,550	11/20/2024
6600039801		READING	MA		04/10/2023	2.875	573,255		4,773				1,640,981	11/20/2024
6602675396		SOLANA BEACH	CA		04/10/2023	3.500	490,956		2,213				1,685,630	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8195104919		BOYNTON BEACH	FL		07/14/2023	2.875	212,760		1,541				565,316	11/20/2024
PEB1540095181		ALLENDALE	NJ		08/14/2017	4.250	599,818		(448)				1,525,285	11/20/2024
6601811851		BANNOCKBURN	IL		04/10/2023	3.500	605,513		3,051				1,819,840	11/20/2024
6600679184		JACKSONVILLE	FL		04/10/2023	0.000	36,777		760				224,127	11/20/2024
6601804989		PARADISE VALLEY	AZ		04/10/2023	3.375	1,130,372		5,376				3,294,534	11/20/2024
6600679416		JACKSONVILLE	FL		04/10/2023	0.000	39,695		823				224,239	11/20/2024
EB1144000106		NEW YORK	NY		06/24/2016	3.990	184,293		(98)				1,181,037	11/20/2024
6602690155		CHICAGO	IL		04/10/2023	3.000	476,533		2,471				1,047,923	11/20/2024
6602711035		FRANKLIN	TN		04/10/2023	3.625	804,319		3,466				2,106,016	11/20/2024
6601682203		BROOKVILLE	NY		04/10/2023	2.875	120,571		3,549				3,678,713	11/20/2024
6600448044		LAKE FOREST PARK	WA		07/14/2023	3.000	140,591		2,788				946,197	11/20/2024
6601204446		JACKSONVILLE	FL		04/10/2023	0.000	8,059		558				170,551	11/20/2024
6602711969		LOS ANGELES	CA		04/10/2023	3.750	591,421		2,371				1,423,129	11/20/2024
6602698448		TROPHY CLUB	TX		07/14/2023	2.875	538,118		3,323				1,098,986	11/20/2024
6602676642		SAN JOSE	CA		04/10/2023	2.750	905,110		5,510				2,659,782	11/20/2024
8025018849		NAPLES	FL		07/14/2023	4.375	204,639		1,071				941,576	11/20/2024
6602676410		BROOKLINE	MA		04/10/2023	2.750	727,410		4,285				2,543,817	11/20/2024
6600434945		SAN DIEGO	CA		04/10/2023	3.500	456,789		2,148				1,197,476	11/20/2024
6601740951		NASHVILLE	TN		04/10/2023	3.375	1,285,534		5,992				3,579,222	11/20/2024
6601743278		SANTA FE	NM		04/10/2023	2.875	574,270		3,115				1,550,464	11/20/2024
6602671726		SCOTTSDALE	AZ		04/10/2023	2.875	316,838		3,585				1,749,395	11/20/2024
8202449212		TARPON SPRINGS	FL		07/14/2023	5.500	248,680		820				315,494	11/20/2024
6601740464		CHICAGO	IL		04/10/2023	2.875	1,074,527		5,850				2,167,056	11/20/2024
6601709105		CORONADO	CA		04/10/2023	2.500	946,521		7,563				4,462,354	11/20/2024
6601724591		LONE TREE	CO		07/14/2023	2.875	554,653		3,743				1,687,236	11/20/2024
6602689470		RIVER FOREST	IL		04/10/2023	3.375	657,972		3,048				2,047,752	11/20/2024
6600849365		COLLEYVILLE	TX		07/14/2023	3.625	722,437		3,904				1,778,389	11/20/2024
6602696392		MISSION VIEJO	CA		04/10/2023	3.125	921,523		4,613				1,921,019	11/20/2024
6601696955		FAIRFIELD	CA		04/10/2023	4.000	456,492		1,865				936,216	11/20/2024
6601225219		JACKSONVILLE	FL		04/10/2023	0.000	25,933		876				155,259	11/20/2024
6601709964		CRESTED BUTTE	CO		07/14/2023	3.125	904,321		5,361				2,039,064	11/20/2024
6601482224		LONG BEACH	CA		04/10/2023	2.875	119,804		2,426				2,865,331	11/20/2024
6602675172		SCOTTSDALE	AZ		04/10/2023	3.000	675,292		3,553				2,449,383	11/20/2024
6600681271		JACKSONVILLE	FL		04/10/2023	0.000	39,359		946				199,399	11/20/2024
6601736199		LINCOLN	NE		04/10/2023	3.000	473,274		2,478				1,126,940	11/20/2024
6602672864		NAPERVILLE	IL		04/10/2023	3.990	393,638		2,373				1,490,002	11/20/2024
6601750133		TIJERAS	NM		04/10/2023	3.375	490,053		2,270				912,178	11/20/2024
6602680990		WOODINVILLE	WA		07/14/2023	3.125	964,151		5,646				2,020,590	11/20/2024
6602691278		LEXINGTON	KY		04/10/2023	2.500	579,456		4,488				1,782,018	11/20/2024
8201392230		PALM BEACH GARDENS	FL		07/14/2023	4.375	439,424		2,005				613,800	11/20/2024
6601708560		GLENDALE	CA		04/10/2023	3.000	824,360		4,369				1,742,142	11/20/2024
6600012022		JACKSONVILLE	FL		04/10/2023	0.000	6,205		570				137,484	11/20/2024
8195686819		MIAMI	FL		07/14/2023	2.990	151,960		1,012				435,520	11/20/2024
6602699511		LAS VEGAS	NV		04/10/2023	2.990	704,263		3,895				2,882,221	11/20/2024
6601752352		BELLAIRE	TX		07/14/2023	3.500	742,938		3,929				2,307,097	11/20/2024
6600675471		JACKSONVILLE	FL		04/10/2023	0.000	21,814		687				192,275	11/20/2024
6601684282		NORTHBROOK	IL		04/10/2023	3.000	332,761		8,037				2,504,278	11/20/2024
8024046416		MIAMI	FL		07/14/2023	4.500	110,918		568				403,674	11/20/2024
6600037292		TULSA	OK		04/10/2023	3.500	641,845		3,041				1,485,830	11/20/2024
6600831488		FULSHEAR	TX		07/14/2023	4.125	1,256,543		7,163				3,434,040	11/20/2024
6602702513		CARLSBAD	CA		04/10/2023	3.000	1,052,735		5,432				2,071,794	11/20/2024
6602704832		SHORELINE	WA		07/14/2023	3.625	523,211		2,647				1,174,755	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600694290		DEL MAR	CA		04/10/2023	2.625	489,452		4,633				2,832,935	11/20/2024
PEB1596054934		NORTHRIDGE	CA		08/14/2017	4.375	664,576		(605)				1,520,424	11/20/2024
6600038191		HALF MOON BAY	CA		04/10/2023	3.500	986,516		4,637				2,652,200	11/20/2024
6602694470		NAPLES	FL		04/10/2023	3.375	735,168		3,420				3,667,598	11/20/2024
6600934894		NEWCASTLE	CA		04/10/2023	3.000	480,428		3,536				1,952,421	11/20/2024
6602685296		QUEEN CREEK	AZ		04/10/2023	2.875	473,822		2,902				1,193,515	11/20/2024
6602682111		FRUITA	CO		07/14/2023	3.250	599,367		3,468				1,409,694	11/20/2024
6602699370		CLAREMONT	CA		04/10/2023	3.250	713,773		3,547				1,351,956	11/20/2024
6601709014		SARASOTA	FL		04/10/2023	3.375	867,861		4,096				2,058,448	11/20/2024
6601742015		VAIL	CO		07/14/2023	3.250	656,096		3,735				1,661,060	11/20/2024
6601203356		JACKSONVILLE	FL		04/10/2023	0.000	6,231		571				204,152	11/20/2024
6601679845		BROOKLYN	NY		04/10/2023	3.000	164,917		3,483				1,250,341	11/20/2024
6601751115		VALLEJO	CA		04/10/2023	2.625	426,947		2,489				825,371	11/20/2024
6602689603		SAN JOSE	CA		04/10/2023	2.875	845,138		4,552				1,710,675	11/20/2024
6601749481		PORTLAND	OR		07/14/2023	2.625	520,363		4,736				1,339,641	11/20/2024
8202219123		FORT MYERS	FL		07/14/2023	5.000	339,210		1,299				616,285	11/20/2024
6600935024		BLACK DIAMOND	WA		07/14/2023	3.375	1,079,376		5,966				2,535,958	11/20/2024
6602682434		LAKE BARRINGTON	IL		04/10/2023	3.125	477,117		2,397				1,016,720	11/20/2024
505295916		WEST PALM BEACH	FL		07/14/2023	3.625	111,722		605				303,022	11/20/2024
PEB1216003634		MIAMI	FL		11/18/2016	3.625	334,722		(123)				1,716,295	11/20/2024
6601728907		KATY	TX		07/14/2023	3.000	734,188		4,460				1,747,562	11/20/2024
EB1221062749		PONTE VEDRA BEACH	FL		09/25/2015	3.875	522,610		(85)				1,719,357	11/20/2024
6601823203		SAN FRANCISCO	CA		04/10/2023	3.000	659,760		3,522				1,808,476	11/20/2024
6602699198		LAS VEGAS	NV		04/10/2023	2.875	906,339		4,902				2,374,370	11/20/2024
8027775518		LANTANA	FL		07/14/2023	4.875	171,905		863				438,957	11/20/2024
6601486621		LAKE MARY	FL		04/10/2023	2.990	195,716		2,629				1,886,637	11/20/2024
6601485789		TETON VILLAGE	WY		04/10/2023	3.500	386,586		4,838				3,396,009	11/20/2024
6602678853		SAN JOSE	CA		04/10/2023	3.375	585,681		2,747				1,325,576	11/20/2024
EB1369002397		SARASOTA	FL		07/17/2015	3.625	388,048		64				2,094,587	11/20/2024
EB1795001225		UPPER MONTCLAIR	NJ		07/17/2015	3.750	352,985		16				1,166,370	11/20/2024
EB1352004188		QUIOGUE	NY		12/18/2015	3.875	789,146		(60)				5,553,509	11/20/2024
6601818484		SANTA CLARA	CA		04/10/2023	3.000	779,641		4,147				2,261,816	11/20/2024
505382421		CAPE CORAL	FL		07/14/2023	2.875	196,792		1,266				387,440	11/20/2024
6602702588		SAN JOSE	CA		04/10/2023	2.875	811,507		4,340				1,354,182	11/20/2024
6600793274		BELLEVUE	WA		07/14/2023	3.875	1,058,222		8,837				8,424,063	11/20/2024
PEB1541042455		BRENTWOOD	TN		01/11/2018	4.000	435,909		(85)				1,246,940	11/20/2024
8191396248		WEST PALM BCH	FL		07/14/2023	2.625	200,067		1,499				380,422	11/20/2024
6601739102		JUPITER	FL		04/10/2023	2.875	674,343		3,712				1,656,982	11/20/2024
6601726828		SANIBEL	FL		04/10/2023	3.375	615,533		3,129				1,544,998	11/20/2024
8197451387		BOCA RATON	FL		07/14/2023	3.250	119,347		1,109				270,000	06/18/2021
6601723650		MESA	AZ		04/10/2023	3.250	865,285		4,258				1,868,777	11/20/2024
6601688077		PLANO	TX		07/14/2023	4.125	344,223		3,417				1,218,122	11/20/2024
6602710607		ROUND ROCK	TX		07/14/2023	3.250	265,193		1,479				437,961	11/20/2024
6601811893		SAN DIEGO	CA		04/10/2023	3.250	1,068,873		5,349				2,479,426	11/20/2024
6601097907		COLLEYVILLE	TX		07/14/2023	4.750	456,598		3,048				2,157,956	11/20/2024
6601815688		EAST MARION	NY		04/10/2023	3.375	657,499		3,115				1,693,289	11/20/2024
6601686626		FRANKLIN SQUARE	NY		04/10/2023	2.875	2,236		114				743,597	11/20/2024
6601473058		DALLAS	TX		07/14/2023	3.750	420,124		5,747				2,710,543	11/20/2024
6601708396		OKLAHOMA CITY	OK		04/10/2023	3.250	670,162		3,316				1,509,579	11/20/2024
6602676477		CHICAGO	IL		04/10/2023	2.750	572,803		3,260				1,770,647	11/20/2024
6602688209		GUNNISON	CO		07/14/2023	3.625	509,564		2,598				1,405,940	11/20/2024
6601680389		BROOKLYN	NY		04/10/2023	3.250	305,782		4,211				4,300,941	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602683739		SALT LAKE CITY	UT		07/14/2023	3.125	727,477		4,295				1,405,618	11/20/2024
PEB1540093740		COHASSET	MA		11/18/2016	3.875	723,534		(462)				1,881,663	11/20/2024
6601472936		SANTA ANA	CA		04/10/2023	3.375	141,937		3,026				2,874,986	11/20/2024
6602687870		SCOTTSDALE	AZ		04/10/2023	3.375	712,180		3,297				1,323,844	11/20/2024
6600482415		SAN DIEGO	CA		04/10/2023	3.500	657,528		3,117				3,747,407	11/20/2024
6600011727		JACKSONVILLE	FL		04/10/2023	0.000	5,138		507				142,576	11/20/2024
8202161985		MARGATE	FL		07/14/2023	5.250	180,472		644				346,038	11/20/2024
6602696475		MALIBU	CA		04/10/2023	3.125	771,945		3,951				1,777,827	11/20/2024
6600841586		AUSTIN	TX		07/14/2023	4.990	979,837		4,464				2,277,717	11/20/2024
6601476853		ELLISVILLE	MO		04/10/2023	3.750	115,245		609				322,862	11/20/2024
6601468983		ATLANTIC BEACH	FL		04/10/2023	0.000	43,431		878				266,856	11/20/2024
EB1785003246		LOS ANGELES	CA		03/24/2016	3.990	427,748		(169)				1,181,985	11/20/2024
6601225243		JACKSONVILLE	FL		04/10/2023	0.000	13,441		658				143,156	11/20/2024
6601481754		WESTWOOD	MA		04/10/2023	2.875	158,417		3,224				2,459,831	11/20/2024
6602699164		PORTLAND	OR		07/14/2023	3.000	588,069		3,521				1,035,599	11/20/2024
6601489807		SAN BERNARDINO	CA		04/10/2023	3.375	57,355		662				680,339	11/20/2024
6601224816		JACKSONVILLE	FL		04/10/2023	0.000	18,838		632				134,208	11/20/2024
6602688241		WESTCHESTER	CA		04/10/2023	3.500	1,133,025		5,032				2,959,848	11/20/2024
6600012006		JACKSONVILLE	FL		04/10/2023	0.000	5,252		510				214,465	11/20/2024
6601742510		WESTLAKE	TX		07/14/2023	3.250	1,315,866		7,500				3,661,390	11/20/2024
6602695329		SOUTH SAN FRANCISCO	CA		04/10/2023	3.125	817,737		4,093				1,403,402	11/20/2024
6601682872		NEW YORK	NY		04/10/2023	3.375	132,535		2,561				2,465,715	11/20/2024
6601731547		PASADENA	CA		04/10/2023	3.500	1,231,895		5,767				3,226,646	11/20/2024
6600911785		SANTA MONICA	CA		04/10/2023	3.375	457,619		5,845				6,765,500	11/20/2024
8200873055		WEST PALM BEACH	FL		07/14/2023	3.250	135,968		898				323,626	11/20/2024
6601682294		NEW YORK	NY		04/10/2023	3.250	351,052		6,580				2,925,067	11/20/2024
6602687243		EL SEGUNDO	CA		04/10/2023	2.750	995,688		5,668				2,764,179	11/20/2024
6601685081		WILDWOOD	MO		04/10/2023	3.750	209,437		2,957				1,504,137	11/20/2024
EB1357000975		SOUTHBOROUGH	MA		08/19/2016	3.500	789,060		189				2,150,204	11/20/2024
6601058347		MORGAN HILL	CA		04/10/2023	3.875	464,308		2,457				1,532,582	11/20/2024
PH7118585004		HARVARD	MA		10/10/2014	4.250	419,393		(114)				1,203,229	11/20/2024
6602682814		SALT LAKE CITY	UT		07/14/2023	3.250	706,753		4,322				1,439,994	11/20/2024
6602693787		MURRAY	UT		07/14/2023	2.750	319,155		2,856				706,564	11/20/2024
6601721928		SAN RAFAEL	CA		04/10/2023	3.375	632,396		2,974				1,696,883	11/20/2024
6601686204		HARVARD	MA		04/10/2023	2.875	127,127		2,504				1,378,304	11/20/2024
6601687145		SAINT CHARLES	IL		04/10/2023	4.125	46,023		1,243				1,370,906	11/20/2024
6600040551		INDIANAPOLIS	IN		04/10/2023	2.990	704,906		3,802				1,750,140	11/20/2024
6601286609		CAPE MAY COURT HOUSE	NJ		07/14/2023	4.250	333,315		59				617,618	11/20/2024
6600477829		LAS VEGAS	NV		04/10/2023	3.250	631,748		3,271				1,581,264	11/20/2024
6601682757		BROOKLYN	NY		04/10/2023	2.875	11,426		465				474,810	11/20/2024
6602676527		WINCHESTER	MA		04/10/2023	2.750	730,897		4,159				1,957,877	11/20/2024
6602679273		DAVIS	CA		04/10/2023	3.125	515,345		2,872				1,150,673	11/20/2024
6602687839		RANCHO MIRAGE	CA		04/10/2023	4.500	511,589		1,700				1,035,453	11/20/2024
6600932054		MOUNTAIN HOUSE	CA		04/10/2023	3.500	163,400		1,133				771,288	11/20/2024
6602673326		WHITEFISH	MT		04/10/2023	2.750	506,476		3,815				3,012,252	11/20/2024
6602676758		SARATOGA	CA		04/10/2023	2.625	999,042		5,937				3,497,263	11/20/2024
6602702141		SAN DIEGO	CA		04/10/2023	2.875	873,931		4,674				1,747,819	11/20/2024
8001782573		NORTH MIAMI BEACH	FL		07/14/2023	5.375	81,405		442				369,011	11/20/2024
6602687144		SAN DIEGO	CA		04/10/2023	2.875	758,742		4,150				2,503,796	11/20/2024
6602685569		POWAY	CA		04/10/2023	3.250	650,944		3,166				1,904,813	11/20/2024
505373854		HOLLYWOOD	FL		07/14/2023	2.875	374,376		2,402				912,732	11/20/2024
6602712892		BROOKLYN	NY		04/10/2023	2.500	1,729,912		13,134				6,114,855	11/20/2024

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602681790		PHOENIX	AZ		04/10/2023	3.000	888,396		4,635				1,693,097	11/20/2024
6602700046		SAN DIEGO	CA		04/10/2023	3.000	855,591		4,471				1,823,402	11/20/2024
6602674522		WALNUT CREEK	CA		04/10/2023	2.625	586,448		3,656				1,607,292	11/20/2024
6602683929		PLEASANTON	CA		04/10/2023	3.250	1,003,067		4,860				1,850,158	11/20/2024
EB1216003216		SOUTH MIAMI	FL		08/19/2016	3.990	475,884		(203)				1,968,650	11/20/2024
505268377		HIALEAH	FL		07/14/2023	4.535	246,816		1,081				525,432	11/20/2024
8198836907		OAKLAND PARK	FL		07/14/2023	3.125	223,666		1,409				496,781	11/20/2024
6601678946		MERCER ISLAND	WA		07/14/2023	2.875	87,026		3,232				2,413,877	11/20/2024
EB1994000187		LAFAYETTE HILL	PA		09/18/2015	4.125	526,581		(202)				1,488,346	11/20/2024
6602672559		ROYSE CITY	TX		07/14/2023	5.750	88,009		518				469,567	11/20/2024
6600984741		NEWPORT BEACH	CA		04/10/2023	3.125	835,654		4,308				1,827,995	11/20/2024
6601686071		WESTON	MA		04/10/2023	3.375	28,891		1,270				2,530,704	11/20/2024
6600851619		FAIR OAKS RANCH	TX		07/14/2023	3.250	634,849		5,878				2,379,680	11/20/2024
6600562760		LONG ISLAND CITY	NY		04/10/2023	3.625	489,738		2,689				1,327,922	11/20/2024
PEB1249003049		NORTH VENICE	FL		11/18/2016	3.750	54,056		(29)				1,569,955	11/20/2024
6602700665		EAGLE	ID		04/10/2023	2.990	1,391,736		7,187				4,424,436	11/20/2024
6602677715		TAMPA	FL		04/10/2023	2.875	578,084		3,159				1,726,150	11/20/2024
3358763768		Miami	FL		07/14/2023	4.375	21,641		312				452,140	11/20/2024
8204306189		LAKE WORTH	FL		07/14/2023	6.625	218,079		478				306,210	11/20/2024
6600991001		SAN DIEGO	CA		04/10/2023	3.625	410,985		1,902				1,237,025	11/20/2024
6601741496		SEATTLE	WA		07/14/2023	3.500	1,550,033		8,261				3,051,806	11/20/2024
8201061928		CAPE CORAL	FL		07/14/2023	4.250	275,949		1,305				388,686	11/20/2024
6602682467		HURRICANE	UT		07/14/2023	3.375	523,858		2,884				1,009,924	11/20/2024
6602696921		SANTA BARBARA	CA		04/10/2023	3.000	757,446		3,928				1,679,765	11/20/2024
8198806197		MIAMI	FL		07/14/2023	3.500	206,656		1,521				689,165	11/20/2024
EB1222530332		CEDAR HILL	TX		07/17/2015	3.875	851,970		346		96,796		1,977,627	11/20/2024
6601014837		CARDIFF BY THE SEA	CA		04/10/2023	3.875	489,918		2,616				2,227,088	11/20/2024
6602700111		SANTA MARIA	CA		04/10/2023	2.990	560,635		2,910				1,159,459	11/20/2024
6600850918		BRENTWOOD	TN		04/10/2023	3.500	802,076		3,742				2,132,673	11/20/2024
6600026246		JACKSONVILLE	FL		04/10/2023	0.000	763		172				142,238	11/20/2024
6601696732		ENCINITAS	CA		04/10/2023	3.375	528,495		2,637				1,583,134	11/20/2024
6601204289		JACKSONVILLE	FL		04/10/2023	6.875	19,237		(5,981)				172,523	05/30/2024
6601726851		BAINBRIDGE IS	WA		07/14/2023	2.990	634,466		4,172				3,144,876	11/20/2024
6602710433		FORT MYERS BEACH	FL		04/10/2023	4.375	439,883		1,498				692,855	11/20/2024
6601477646		CLARKSVILLE	MD		07/14/2023	2.990	359,674		4,933				1,963,932	11/20/2024
PEB1596053567		LA SELVA BEACH	CA		11/18/2016	3.875	846,252		(259)				2,321,394	11/20/2024
6601469312		ATLANTIC BEACH	FL		04/10/2023	0.000	33,376		657				280,899	11/20/2024
6600794553		VIRGINIA BEACH	VA		04/10/2023	3.375	529,956		3,703				1,377,701	11/20/2024
6601214692		BROOKLYN	NY		04/10/2023	4.250	266,552		1,072				581,546	11/20/2024
EB1564000618		DENVER	CO		08/07/2015	3.990	644,926		(55)				4,237,796	11/20/2024
8200919345		LAKE WORTH	FL		07/14/2023	2.875	190,760		1,261				1,160,901	11/20/2024
3371274298		Lehigh Acres	FL		07/14/2023	4.875	99,211		480				335,591	11/20/2024
6601696989		ELK GROVE	CA		04/10/2023	3.750	574,716		2,583				1,540,066	11/20/2024
PEB1725003797		SAN MARINO	CA		11/17/2017	4.500	2,204,103		(2,642)				7,987,189	11/20/2024
6601726935		NEWPORT BEACH	CA		04/10/2023	3.000	1,009,054		5,308				3,193,712	11/20/2024
6601681304		NAPERVILLE	IL		04/10/2023	3.000	192,158		3,925				1,954,327	11/20/2024
6601817999		KELLER	TX		07/14/2023	3.250	757,602		4,387				1,827,289	11/20/2024
6602671171		HUNTINGTON BEACH	CA		04/10/2023	3.250	350,014		4,528				1,928,948	11/20/2024
8201732523		LEHIGH ACRES	FL		07/14/2023	4.625	201,258		880				271,919	11/20/2024
6602687953		MORGAN HILL	CA		04/10/2023	3.625	719,738		3,085				1,450,157	11/20/2024
8203148562		BELLE GLADE	FL		07/14/2023	6.125	250,258		667				310,442	11/20/2024
6601679803		BROOKLYN	NY		04/10/2023	2.125	112,571		1,816				1,754,659	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1221064120		SAINT AUGUSTINE	FL		08/07/2015	3.875	336,583		(67)				1,106,673	11/20/2024
6602681295		FRESNO	CA		04/10/2023	3.750	583,082		2,409				1,044,734	11/20/2024
6600482019		JACKSONVILLE	FL		04/10/2023	3.500	120,986		696				834,142	11/20/2024
6601749754		SANTA BARBARA	CA		04/10/2023	3.125	566,811		2,869				1,882,513	11/20/2024
6602671460		AUSTIN	TX		07/14/2023	3.375	245,625		3,793				2,327,914	11/20/2024
6600662115		GREAT FALLS	VA		04/10/2023	4.375	379,860		3,266				2,468,743	11/20/2024
6600845835		SAN RAMON	CA		04/10/2023	3.500	472,226		2,426				1,449,978	11/20/2024
6601684266		GLENCOE	IL		04/10/2023	6.750	197,645		(7,871)				1,777,838	11/20/2024
FR125718754		SAN JOSE	CA		10/21/2016	3.500	986,732		132				3,939,223	11/20/2024
PEB1596056115		SAN RAFAEL	CA		03/21/2018	4.250	341,365		39				1,320,468	11/20/2024
6602677343		ELMHURST	IL		04/10/2023	2.750	473,225		4,483				1,550,315	11/20/2024
6601685867		LEXINGTON	MA		04/10/2023	3.375	160,782		3,530				2,506,795	11/20/2024
6600012048		JACKSONVILLE	FL		04/10/2023	0.000	3,419		462				139,705	11/20/2024
6600441536		SCOTTSDALE	AZ		04/10/2023	3.250	669,365		3,331				2,015,082	11/20/2024
3393269491		Lehigh Acres	FL		07/14/2023	4.250	99,017		549				400,201	11/20/2024
6602699677		BOERNE	TX		07/14/2023	2.990	828,308		4,972				1,552,133	11/20/2024
6602710789		MADISON	TN		04/10/2023	3.375	643,265		2,925				1,186,488	11/20/2024
6602696053		KINGSLAND	TX		07/14/2023	3.250	489,073		2,808				1,016,579	11/20/2024
EB1564000716		FRASER	CO		12/18/2015	3.875	268,300		(31)				1,596,111	11/20/2024
6602682137		GOLDEN	CO		07/14/2023	3.000	696,538		4,245				1,336,687	11/20/2024
6602701713		WASHOUGAL	WA		07/14/2023	3.250	496,963		2,782				904,399	11/20/2024
6601469296		BROOKLYN	NY		04/10/2023	4.000	530,063		2,895				1,894,463	11/20/2024
6601809228		SANTA ANA	CA		04/10/2023	3.125	756,730		3,915				1,984,631	11/20/2024
6601678284		SOUTHBOROUGH	MA		04/10/2023	2.750	250,211		3,537				1,620,529	11/20/2024
6601482935		HOUSTON	TX		07/14/2023	3.250	311,423		6,787				2,648,359	11/20/2024
8195489260		DORAL	FL		07/14/2023	2.990	213,119		1,425				590,282	11/20/2024
6602676279		SCOTTSDALE	AZ		04/10/2023	2.750	685,424		4,176				2,756,333	11/20/2024
6601479071		NORTHBROOK	IL		04/10/2023	3.750	423,231		3,880				1,964,233	11/20/2024
6602685981		SAN MATEO	CA		04/10/2023	2.875	756,177		4,174				1,851,102	11/20/2024
6601724336		NEW YORK	NY		04/10/2023	3.125	257,748		1,766				1,021,313	11/20/2024
8199174154		RIVIERA BEACH	FL		07/14/2023	3.500	302,007		1,734				539,067	11/20/2024
6600849423		DALLAS	TX		07/14/2023	3.250	559,832		4,937				2,483,269	11/20/2024
6602701705		BLOOMINGTON	MN		04/10/2023	3.000	503,098		2,605				952,861	11/20/2024
6601711036		ALBUQUERQUE	NM		04/10/2023	3.125	1,296,178		6,608				3,505,173	11/20/2024
EB1541040473		LEAGUE CITY	TX		08/19/2016	3.750	507,241		(71)				1,214,881	11/20/2024
6602705912		SAN CLEMENTE	CA		04/10/2023	4.000	1,099,651		4,099				2,410,887	11/20/2024
6601750604		PASADENA	CA		04/10/2023	2.990	764,929		5,306				2,074,205	11/20/2024
6600592742		CHAPPAQUA	NY		04/10/2023	3.625	1,212,504		6,402				2,877,102	11/20/2024
6600058769		ENCINITAS	CA		04/10/2023	3.250	1,083,676		5,500				2,548,519	11/20/2024
6600679093		JACKSONVILLE	FL		04/10/2023	0.000	34,444		919				226,929	11/20/2024
PEB1171015052		SAMMAMISH	WA		11/18/2016	3.875	512,014		(276)				2,118,777	11/20/2024
EB1786003545		CASTRO VALLEY	CA		10/12/2016	3.625	638,546		(49)				1,778,199	11/20/2024
EB1784002309		LAFAYETTE	CA		10/12/2016	3.750	1,049,695		(296)				2,922,376	11/20/2024
6602697994		RANCHO MISSION VIEJO	CA		04/10/2023	3.000	729,165		3,822				1,763,342	11/20/2024
6602711373		GILBERT	AZ		04/10/2023	4.125	593,261		2,110				1,062,611	11/20/2024
6602693407		PORTERVILLE	CA		04/10/2023	3.000	456,649		3,227				1,086,819	11/20/2024
EB1357000907		BEDFORD	MA		12/18/2015	3.625	416,784		148				2,144,408	11/20/2024
6601680744		LOS ANGELES	CA		04/10/2023	3.125	422,962		4,590				3,988,717	11/20/2024
6602683093		MILL VALLEY	CA		04/10/2023	2.875	1,372,508		7,473				3,422,460	11/20/2024
6601285908		SOUTHFIELD	MI		04/10/2023	4.750	68,038		457				234,378	11/20/2024
6601489096		MOUNTAIN LAKES	NJ		07/14/2023	3.250	366,018		5,761				2,813,815	11/20/2024
6602685213		GILBERT	AZ		04/10/2023	3.250	460,974		3,088				1,061,581	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3365282370		Palm Beach	FL		07/14/2023	3.875	57,060		349				109,629	02/07/2017
6602674282		SAN JOSE	CA		04/10/2023	2.625	812,135		4,792				2,091,349	11/20/2024
6601471391		MARINA DEL REY	CA		04/10/2023	3.125	285,995		3,711				3,497,374	11/20/2024
6602671213		ROGERS	MN		04/10/2023	3.250	89,176		2,239				1,571,363	11/20/2024
6601753616		DALLAS	TX		07/14/2023	3.750	1,049,712		5,174				2,299,625	11/20/2024
6601290064		MATTESON	IL		04/10/2023	3.625	103,399		622				272,077	11/20/2024
8194409972		JACKSONVILLE	FL		07/14/2023	2.750	108,422		836				232,117	11/20/2024
6601483545		SAMMAMISH	WA		07/14/2023	3.500	114,889		3,269				3,800,401	11/20/2024
PEB1352005431		ROCKVILLE CENTRE	NY		11/17/2017	3.750	431,332		135				906,369	11/20/2024
6600263963		UTICA	IL		04/10/2023	3.750	80,141		486				556,880	11/20/2024
6602694884		CLOVIS	CA		04/10/2023	3.250	446,446		2,506				1,338,230	11/20/2024
PEB1222602001		MAGNOLIA	TX		11/18/2016	3.625	547,691		(104)				1,717,070	11/20/2024
8030853189		HOLLYWOOD	FL		07/14/2023	4.375	145,111		1,112				395,300	11/20/2024
6601482125		BOULDER	CO		07/14/2023	2.875	142,090		3,716				2,166,745	11/20/2024
6602692342		YUCAIPA	CA		04/10/2023	3.125	230,374		1,591				578,785	11/20/2024
EB1357000849		MARSHFIELD	MA		12/18/2015	3.750	312,511		50				1,000,605	11/20/2024
6602698836		CAPE CORAL	FL		04/10/2023	2.990	477,463		2,493				1,051,906	11/20/2024
6601028571		MILL VALLEY	CA		04/10/2023	3.375	267,610		1,682				736,960	11/20/2024
8200720869		PALM HARBOR	FL		07/14/2023	4.125	178,926		860				345,594	11/20/2024
6601816694		BRECKENRIDGE	CO		07/14/2023	3.375	596,266		3,332				1,574,621	11/20/2024
6601714634		LAKEWAY	TX		07/14/2023	2.875	198,481		3,966				1,630,899	11/20/2024
6601699728		HOUSTON	TX		07/14/2023	3.375	602,445		3,499				1,235,392	11/20/2024
6601704064		NEW YORK	NY		04/10/2023	2.750	821,636		6,263				2,306,831	11/20/2024
6602683440		ALLEN	TX		07/14/2023	3.250	530,922		3,006				1,062,247	11/20/2024
6600934761		MONMOUTH	OR		07/14/2023	3.875	478,088		2,388				1,043,100	11/20/2024
8201313933		GREENACRES	FL		07/14/2023	4.750	223,642		926				481,240	11/20/2024
8195447491		WEST PALM BEACH	FL		07/14/2023	2.875	145,967		1,379				355,846	11/20/2024
6601482711		BROOKLINE	MA		04/10/2023	3.375	187,451		3,664				2,611,250	11/20/2024
8200985205		BOCA RATON	FL		07/14/2023	3.625	154,487		852				325,723	11/20/2024
8026819804		NAPLES	FL		07/14/2023	4.500	190,278		980				469,430	11/20/2024
3393629912		Jacksonville	FL		07/14/2023	3.625	76,559		796				286,570	11/20/2024
6601750646		NEW YORK	NY		04/10/2023	3.250	858,143		4,128				1,699,426	11/20/2024
PEB1540095253		SAN RAMON	CA		08/14/2017	4.250	535,785		(398)				1,254,624	11/20/2024
8200848004		HIALEAH	FL		07/14/2023	3.875	243,570		1,247				597,244	11/20/2024
6602678556		BRENTWOOD	TN		04/10/2023	3.250	1,542,530		7,502				4,107,175	11/20/2024
6600676362		JACKSONVILLE	FL		04/10/2023	0.000	25,067		689				260,985	11/20/2024
6602679695		BLOOMFLD HLS	MI		04/10/2023	3.500	830,451		3,730				1,632,843	11/20/2024
6602681972		LA GRANGE PARK	IL		04/10/2023	3.375	507,244		2,373				1,031,053	11/20/2024
EB1794003388		ANNANDALE	VA		08/07/2015	3.875	446,671		48				1,257,859	11/20/2024
6601678987		BROOKLYN	NY		04/10/2023	2.875	161,470		3,193				2,501,323	11/20/2024
6601697029		PACIFICA	CA		04/10/2023	3.625	451,308		2,077				1,217,209	11/20/2024
6602690346		PALMETTO BAY	FL		04/10/2023	3.125	498,113		2,504				1,699,653	11/20/2024
6602688043		CARLSBAD	CA		04/10/2023	3.625	1,102,783		4,708				2,588,415	11/20/2024
6601471953		CHICAGO	IL		04/10/2023	3.500	272,021		4,983				2,486,203	11/20/2024
EB1143010341		MILLSTONE TOWNSHIP	NJ		08/07/2015	3.625	532,881		220				1,495,501	11/20/2024
6602674274		PIEDMONT	CA		04/10/2023	2.750	661,385		3,764				3,330,124	11/20/2024
6601811869		ELMHURST	IL		04/10/2023	3.375	465,096		2,290				992,864	11/20/2024
6600040403		BRENTWOOD	CA		04/10/2023	3.250	577,817		2,897				1,206,134	11/20/2024
6600717588		CHANDLER	AZ		04/10/2023	4.125	379,892		1,724				1,239,114	11/20/2024
8195565808		SUNRISE	FL		07/14/2023	2.875	146,214		1,796				498,845	11/20/2024
6602699263		LAKEVILLE	MN		04/10/2023	3.000	650,567		3,357				1,207,741	11/20/2024
6600679325		JACKSONVILLE	FL		04/10/2023	0.000	35,663		748				220,383	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602674126		SEATTLE	WA		07/14/2023	2.625	888,156		5,984				8,782,264	11/20/2024
6600454927		LYNNWOOD	WA		07/14/2023	4.125	217,825		1,198				694,273	11/20/2024
6602678440		PEOA	UT		07/14/2023	2.625	1,030,981		7,430				3,865,176	11/20/2024
6600025859		JACKSONVILLE	FL		04/10/2023	0.000	1,493		276				147,554	11/20/2024
8196791533		HOLLYWOOD	FL		07/14/2023	3.125	76,012		712				520,062	11/20/2024
6600525585		DORAL	FL		04/10/2023	3.750	364,816		1,977				2,555,024	11/20/2024
6601685859		ROSLYN HARBOR	NY		04/10/2023	3.125	80,440		2,213				1,388,016	11/20/2024
6601680975		AUSTIN	TX		07/14/2023	3.500	293,216		5,002				1,870,830	11/20/2024
505135061		PINELLAS PARK	FL		07/14/2023	4.125	151,765		549				305,063	11/20/2024
6602704642		BELLE ISLE	FL		04/10/2023	3.125	521,855		2,651				1,680,259	11/20/2024
6602690734		SHORT HILLS	NJ		07/14/2023	2.750	822,855		5,350				1,979,171	11/20/2024
6602687763		MISSOURI CITY	TX		07/14/2023	3.500	621,581		3,301				1,435,522	11/20/2024
6600735283		LINWOOD	NJ		07/14/2023	7.125	468,765		(12,201)				1,000,923	11/20/2024
6600011214		JACKSONVILLE	FL		04/10/2023	0.000	4,583		490				132,061	11/20/2024
8191770907		JACKSONVILLE	FL		07/14/2023	2.625	218,032		1,622				456,220	11/20/2024
6601734129		NASHVILLE	TN		04/10/2023	3.375	1,183,865		5,546				3,460,153	11/20/2024
6601825174		PORTER RANCH	CA		04/10/2023	3.125	768,368		3,932				2,261,025	11/20/2024
6600677816		JACKSONVILLE	FL		04/10/2023	0.000	25,037		572				198,138	11/20/2024
PEB1382003271		SAN DIEGO	CA		11/18/2016	3.625	517,423		(79)				1,703,348	11/20/2024
6601685339		WINCHESTER	MA		04/10/2023	3.250	160,767		3,278				3,422,658	11/20/2024
6602682392		NOLENSVILLE	TN		04/10/2023	3.250	696,501		3,375				1,491,185	11/20/2024
8030572746		HIALEAH	FL		07/14/2023	3.625	179,872		1,094				549,063	11/20/2024
6602677483		SAINT LOUIS	MO		04/10/2023	2.625	569,623		3,353				1,571,885	11/20/2024
6601720110		AUSTIN	TX		07/14/2023	3.000	526,748		3,299				1,078,376	11/20/2024
6602684810		BLOOMFLD HLS	MI		04/10/2023	2.625	468,730		4,344				2,273,199	11/20/2024
6601472126		DALLAS	TX		07/14/2023	3.375	267,608		4,350				2,735,830	11/20/2024
6602673607		CARLSBAD	CA		04/10/2023	2.750	974,418		5,585				3,746,671	11/20/2024
6601693192		LAND O LAKES	FL		04/10/2023	3.250	466,302		2,372				1,571,439	11/20/2024
8201338905		LEHIGH ACRES	FL		07/14/2023	3.625	179,912		979				365,928	11/20/2024
6601728188		SAN FRANCISCO	CA		04/10/2023	2.875	1,079,452		5,898				2,320,083	11/20/2024
6600914888		SARATOGA	CA		04/10/2023	3.625	708,357		3,849				3,544,858	11/20/2024
6602677897		DALLAS	TX		07/14/2023	2.625	1,092,687		7,331				3,323,835	11/20/2024
6602673482		CORONADO	CA		04/10/2023	2.625	585,874		4,631				3,862,747	11/20/2024
6602691856		SANTA CLARITA	CA		04/10/2023	2.875	119,739		870				623,322	11/20/2024
6601683128		FAR HILLS	NJ		07/14/2023	3.125	167,696		4,736				4,025,018	11/20/2024
6601486910		SANDY	UT		07/14/2023	3.250	665,200		10,822				5,082,820	11/20/2024
6601711952		SEATTLE	WA		07/14/2023	3.000	314,649		3,073				1,484,778	11/20/2024
8195097882		MARGATE	FL		07/14/2023	2.750	248,434		1,761				548,184	11/20/2024
6602672716		ESCONDIDO	CA		04/10/2023	3.375	183,665		1,351				2,613,178	11/20/2024
6601203430		JACKSONVILLE	FL		04/10/2023	0.000	8,483		636				201,727	11/20/2024
8199159415		ESTERO	FL		07/14/2023	3.250	365,995		2,375				807,102	11/20/2024
6602679166		LEEDS	UT		07/14/2023	3.625	757,863		4,032				1,420,277	11/20/2024
8008437482		OLDSMAR	FL		07/14/2023	3.875	59,135		453				220,801	11/20/2024
6601680132		REGO PARK	NY		04/10/2023	2.875	133,690		1,937				1,614,931	11/20/2024
6602682251		FULSHEAR	TX		07/14/2023	3.250	484,505		2,743				1,612,374	11/20/2024
6600023052		RENO	NV		04/10/2023	8.500	47,961		(23)				455,004	11/20/2024
6601820811		PARK CITY	UT		07/14/2023	3.500	500,835		2,721				1,445,606	11/20/2024
6601023481		SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	719,730		4,524				2,600,187	11/20/2024
6602685106		CHICAGO	IL		04/10/2023	2.500	587,647		4,676				2,028,196	11/20/2024
6601473207		BETHANY BEACH	DE		04/10/2023	3.375	593,867		6,859				3,753,073	11/20/2024
6602702224		PORTLAND	OR		07/14/2023	3.125	608,423		3,511				1,170,879	11/20/2024
6601723676		WEST PALM BEACH	FL		04/10/2023	3.750	550,456		2,347				1,676,211	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601718973		SARATOGA	CA		04/10/2023	2.625	895,428		7,035				3,410,554	11/20/2024
6601734699		WASHINGTON	DC		04/10/2023	2.750	440,611		3,283				1,227,755	11/20/2024
6600928326		RANCHO MISSION VIEJO	CA		04/10/2023	3.875	602,103		2,605				1,604,500	11/20/2024
8191500740		DELRAY BEACH	FL		07/14/2023	2.625	339,009		2,521				771,122	11/20/2024
6602688514		COPPELL	TX		07/14/2023	3.875	520,461		2,479				963,776	11/20/2024
6602683473		PORTLAND	OR		07/14/2023	3.125	428,684		2,553				752,228	11/20/2024
8202207315		BOCA RATON	FL		07/14/2023	3.125	192,574		1,491				484,838	11/20/2024
6602682780		SAN ANSELMO	CA		04/10/2023	3.250	753,878		3,653				1,290,861	11/20/2024
6601821876		LAFAYETTE	CA		04/10/2023	3.125	990,877		5,089				2,189,702	11/20/2024
6601472274		BOULDER	CO		07/14/2023	3.500	265,852		3,871				2,465,346	11/20/2024
108632225		Lehigh Acres	FL		07/14/2023	4.625	113,677		674				298,082	11/20/2024
6600930975		MAGNOLIA	TX		07/14/2023	3.625	505,691		2,765				1,259,273	11/20/2024
6601692327		TRUCKEE	CA		04/10/2023	4.125	285,579		2,106				1,090,703	11/20/2024
6600794074		LIVINGSTON	NJ		07/14/2023	3.750	486,703		2,589				1,613,209	11/20/2024
EB1786002424		LOS ALTOS	CA		09/25/2015	3.875	1,411,778		(228)				4,275,878	11/20/2024
6602676667		NAPLES	FL		04/10/2023	3.125	385,213		2,922				1,363,399	11/20/2024
6601202242		JACKSONVILLE	FL		04/10/2023	0.000	16,854		777				234,076	05/30/2024
6601683615		WASHINGTON	DC		04/10/2023	3.625	46,015		1,884				7,023,323	11/20/2024
8197142012		LAKE WORTH	FL		07/14/2023	3.625	205,735		1,163				754,724	11/20/2024
6601685222		SEATTLE	WA		07/14/2023	3.625	35,195		1,998				3,312,402	11/20/2024
PEB1357001972		SEATTLE	WA		03/21/2018	3.625	568,971		906				1,409,504	11/20/2024
6600852484		MORRISON	CO		07/14/2023	3.625	883,735		4,683				2,081,587	11/20/2024
6601698787		DRAPER	UT		07/14/2023	3.750	532,897		2,895				1,826,703	11/20/2024
6601818534		GAITHERSBURG	MD		07/14/2023	3.250	625,526		3,622				1,366,397	11/20/2024
PH7132279568		SOUTHLAKE	TX		11/07/2014	4.250	876,899		(115)				2,186,505	11/20/2024
6601681239		LOCUST VALLEY	NY		04/10/2023	3.125	145,352		2,787				1,951,319	11/20/2024
6601224220		JACKSONVILLE	FL		04/10/2023	0.000	17,935		636				131,504	11/20/2024
6601203422		JACKSONVILLE	FL		04/10/2023	0.000	6,452		575				201,727	11/20/2024
PH7131736733		MAHWAH	NJ		06/19/2015	3.859	529,249		(64)				1,253,577	11/20/2024
8195062599		JACKSONVILLE	FL		07/14/2023	2.875	101,464		695				136,372	11/20/2024
6602677442		REDINGTON SHORES	FL		04/10/2023	2.750	713,447		4,089				1,768,907	11/20/2024
6601730663		BELMONT	CA		04/10/2023	2.625	836,453		4,918				3,091,814	11/20/2024
6601727677		BEND	OR		07/14/2023	3.375	472,750		2,613				1,142,220	11/20/2024
6602689371		BLUE RIVER	CO		07/14/2023	3.125	541,033		3,178				1,377,575	11/20/2024
6601490201		ROCKAWAY PARK	NY		04/10/2023	3.250	138,486		2,147				1,709,813	11/20/2024
6601202150		ATLANTIC BEACH	FL		04/10/2023	0.000	13,490		676				317,304	05/30/2024
EB1222545020		SAN DIEGO	CA		08/17/2016	3.625	506,803		(91)				1,833,209	11/20/2024
PH7131264066		HOUSTON	TX		08/01/2014	4.375	373,395		(72)				1,049,320	11/20/2024
6602678101		SARASOTA	FL		04/10/2023	2.875	881,271		4,835				6,145,997	11/20/2024
6602673367		KELLER	TX		07/14/2023	3.125	413,766		3,633				1,530,064	11/20/2024
8022367534		WEST PALM BEACH	FL		07/14/2023	4.875	103,296		448				396,283	11/20/2024
8200460476		LAKE WORTH	FL		07/14/2023	3.250	364,800		2,201				799,606	11/20/2024
6602674407		NEWPORT BEACH	CA		04/10/2023	2.625	827,807		4,943				2,002,327	11/20/2024
6602685924		LA CANADA FLINTRIDGE	CA		04/10/2023	3.000	1,051,323		5,571				2,548,520	11/20/2024
6600794835		WASHINGTON	DC		04/10/2023	4.250	686,260		2,583				1,310,229	11/20/2024
8012047991		BOCA RATON	FL		07/14/2023	3.990	17,499		302				308,167	11/20/2024
6602680677		CAMPBELL	CA		04/10/2023	3.125	754,672		3,994				1,702,641	11/20/2024
6602698588		VENICE	CA		04/10/2023	3.125	1,575,660		7,858				3,056,596	11/20/2024
6602683309		BROOMFIELD	CO		07/14/2023	3.125	568,969		3,358				1,050,060	11/20/2024
6602683481		YORKTOWN	VA		04/10/2023	3.500	602,077		2,704				1,274,417	11/20/2024
6601687467		GOLDENS BRIDGE	NY		04/10/2023	3.000	17,250		1,083				1,136,059	11/20/2024
6600681743		JACKSONVILLE	FL		04/10/2023	0.000	46,379		853				191,392	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600010539		JACKSONVILLE	FL		04/10/2023	0.000	3,819		406				297,222	11/20/2024
6602700483		AURORA	CO		07/14/2023	3.125	531,602		3,067				1,046,491	11/20/2024
6602675503		SEATTLE	WA		07/14/2023	3.750	521,209		2,599				1,656,918	11/20/2024
6601006445		ESCONDIDO	CA		04/10/2023	3.500	408,806		1,920				1,344,562	11/20/2024
6602680735		ATHOL	ID		04/10/2023	3.375	745,530		3,475				1,613,273	11/20/2024
EB1789004398		REDWOOD CITY	CA		06/24/2016	3.750	861,367		6				3,534,505	11/20/2024
6602705938		LAKEVILLE	MN		04/10/2023	3.000	973,358		5,005				1,768,517	11/20/2024
6602690858		SALT LAKE CTY	UT		07/14/2023	2.625	544,734		3,811				1,309,231	11/20/2024
6602705284		ROCKPORT	MA		04/10/2023	3.125	713,181		3,557				1,272,167	11/20/2024
6601203547		JACKSONVILLE	FL		04/10/2023	0.000	7,653		631				155,657	11/20/2024
6600849308		NEEDHAM	MA		04/10/2023	3.375	774,990		3,785				2,351,435	11/20/2024
6602694314		DRAPER	UT		07/14/2023	3.250	655,470		3,725				1,266,017	11/20/2024
6602699727		NASHVILLE	TN		04/10/2023	2.990	576,262		2,990				1,050,063	11/20/2024
6602695170		VALLEJO	CA		04/10/2023	3.500	626,335		2,782				1,052,100	11/20/2024
6600829599		LAKE OSWEGO	OR		07/14/2023	3.990	793,247		5,022				2,770,015	11/20/2024
6601699066		TIGARD	OR		07/14/2023	4.375	540,143		2,656				1,055,010	11/20/2024
8201717797		BOCA RATON	FL		07/14/2023	4.999	144,121		982				368,664	11/20/2024
6601678573		ANDOVER	MA		04/10/2023	3.375	91,581		2,089				1,777,838	11/20/2024
6601489492		COLORADO SPRINGS	CO		07/14/2023	3.625	102,586		2,526				1,160,350	11/20/2024
6602674381		WASHINGTON	DC		04/10/2023	2.625	715,041		4,234				1,949,477	11/20/2024
6602702364		PHOENIX	AZ		04/10/2023	3.000	1,052,735		5,432				2,134,100	11/20/2024
6602690304		WILMETTE	IL		04/10/2023	3.000	480,256		2,499				1,015,670	11/20/2024
6602675107		WOODLAND HILLS	CA		04/10/2023	4.000	1,067,455		4,105				2,393,713	11/20/2024
6602677566		JACKSONVILLE	FL		04/10/2023	2.875	513,778		2,869				1,742,036	11/20/2024
PEB1541041609		NICHOLS HILLS	OK		08/14/2017	4.375	1,023,232		(1,209)				2,440,936	11/20/2024
6601735324		FORT MYERS	FL		04/10/2023	3.500	603,917		3,285				1,646,132	11/20/2024
8201018355		JACKSONVILLE	FL		07/14/2023	4.500	295,678		1,332				393,483	11/20/2024
6601717942		SAINT PETERSBURG	FL		04/10/2023	3.125	1,559,326		7,920				3,729,445	11/20/2024
6601747717		CRYSTAL BEACH	FL		04/10/2023	3.375	491,194		2,324				1,160,003	11/20/2024
6602673615		DALY CITY	CA		04/10/2023	2.750	792,601		4,527				1,281,701	11/20/2024
6601714261		NANTUCKET	MA		04/10/2023	3.125	903,301		4,588				3,196,077	11/20/2024
6600941113		BROOKLYN	NY		04/10/2023	2.750	389,000		2,043				1,063,113	11/20/2024
6602683077		CULVER CITY	CA		04/10/2023	3.250	842,193		4,076				1,622,057	11/20/2024
8198764085		HIALEAH	FL		07/14/2023	3.375	397,129		2,360				719,807	11/20/2024
8201522052		DELRAY BEACH	FL		07/14/2023	5.250	220,929		791				313,035	11/20/2024
6602678127		RIVERSIDE	CA		04/10/2023	2.875	482,223		4,376				1,134,832	11/20/2024
6602675438		LITCHFIELD PARK	AZ		04/10/2023	3.500	859,654		3,885				1,285,840	11/20/2024
8198341517		MIAMI	FL		07/14/2023	3.250	292,959		1,788				504,106	11/20/2024
6601487553		TRAVERSE CITY	MI		04/10/2023	2.875	183,235		2,851				2,181,896	11/20/2024
6602704444		AUSTIN	TX		07/14/2023	4.250	765,844		3,400				1,299,716	11/20/2024
6602685254		WILMETTE	IL		04/10/2023	2.875	656,277		3,612				1,939,800	11/20/2024
6600011941		JACKSONVILLE	FL		04/10/2023	0.000	6,471		607				214,465	11/20/2024
6601204636		JACKSONVILLE	FL		04/10/2023	0.000	10,563		656				147,475	11/20/2024
6600830910		SUMMERDALE	AL		07/14/2023	3.875	416,626		2,566				1,775,153	11/20/2024
504684220		BOYNTON BEACH	FL		07/14/2023	4.875	83,197		399				258,245	11/20/2024
6601822148		BOTHELL	WA		07/14/2023	3.250	652,420		3,861				1,685,256	11/20/2024
6601698795		BOULDER	CO		07/14/2023	3.875	341,843		3,896				1,795,066	11/20/2024
6602682152		NORTH READING	MA		04/10/2023	3.000	793,332		4,158				1,525,982	11/20/2024
8199110069		LK WORTH BCH	FL		07/14/2023	3.125	217,891		1,373				445,783	11/20/2024
6601818526		CYPRESS	TX		07/14/2023	2.875	638,870		4,083				1,405,856	11/20/2024
6601383786		HARTSEL	CO		07/14/2023	6.125	43,660		406				455,837	11/20/2024
6602692268		FULLERTON	CA		04/10/2023	3.375	164,304		1,158				401,936	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600435058		KESWICK	VA		04/10/2023	3.500	423,462		1,992				1,235,233	11/20/2024
6601699595		BOYNTON BEACH	FL		04/10/2023	3.750	451,846		3,502				1,634,857	11/20/2024
6601285957		TOMS RIVER	NJ		07/14/2023	4.750	152,334		(148)				469,711	11/20/2024
6600935511		EDEN	UT		07/14/2023	3.750	728,603		4,000				2,162,846	11/20/2024
6600568544		NEW YORK	NY		04/10/2023	3.625	612,119		4,924				2,165,600	11/20/2024
6601713941		AUSTIN	TX		07/14/2023	3.375	1,013,016		5,629				2,059,818	11/20/2024
6600119967		POULSBO	WA		07/14/2023	3.625	445,972		2,946				1,609,059	11/20/2024
6601737973		CHEVY CHASE	MD		07/14/2023	3.250	1,072,030		6,092				2,231,022	11/20/2024
6602711555		SHERMAN OAKS	CA		04/10/2023	4.250	1,167,645		4,062				1,718,702	11/20/2024
EB1786002720		EL GRANADA	CA		11/20/2015	3.625	746,185		41				1,986,882	11/20/2024
8197187137		FORT MYERS	FL		07/14/2023	2.990	225,801		1,496				482,882	11/20/2024
6601749879		FLEMING ISLAND	FL		04/10/2023	2.625	481,101		3,650				1,684,908	11/20/2024
6602699453		CORPUS CHRISTI	TX		07/14/2023	3.125	595,193		3,587				1,449,244	11/20/2024
6602710458		ORLANDO	FL		04/10/2023	4.875	251,082		726				486,440	11/20/2024
6602695683		GLENDALE	AZ		04/10/2023	3.250	627,613		3,019				1,203,806	11/20/2024
6601678516		BROOKLINE	MA		04/10/2023	3.250	65,337		2,217				3,816,917	11/20/2024
6602705359		QUEEN CREEK	AZ		04/10/2023	3.250	695,525		3,320				1,466,652	11/20/2024
EB1341001773		DAVIE	FL		12/18/2015	3.990	480,905		(130)				1,821,474	11/20/2024
EB1786003598		FOSTER CITY	CA		08/17/2016	3.500	614,236		(9)				1,432,887	11/20/2024
3358896230		Hialeah	FL		07/14/2023	4.375	45,241		256				91,628	08/15/2016
6601687368		CAMBRIDGE	MA		04/10/2023	3.625	81,132		2,073				5,055,036	11/20/2024
6601673608		GLEN HEAD	NY		04/10/2023	3.500	727,446		6,205				4,236,814	11/20/2024
3362463526		Fort Myers	FL		07/14/2023	4.180	35,869		244				403,056	11/20/2024
6602684422		PLEASANTON	CA		04/10/2023	2.875	832,013		4,514				2,649,144	11/20/2024
6602694918		LA CANADA FLINTRIDGE	CA		04/10/2023	3.250	719,567		3,504				2,419,984	11/20/2024
EB1787003434		UNION CITY	CA		10/12/2016	3.625	560,002		(43)				1,692,411	11/20/2024
6601686543		NEEDHAM	MA		04/10/2023	3.125	163,070		3,074				1,794,131	11/20/2024
6601729178		SCOTTSDALE	AZ		04/10/2023	2.750	708,480		8,907				3,874,518	11/20/2024
6602685205		HOLLADAY	UT		07/14/2023	2.500	651,265		6,158				2,680,837	11/20/2024
6601819060		CHATSWORTH	CA		04/10/2023	2.750	716,548		5,547				2,820,445	11/20/2024
6601717041		WEST PALM BEACH	FL		04/10/2023	3.250	646,661		3,319				1,792,746	11/20/2024
6601488320		WELLESLEY	MA		04/10/2023	3.375	169,033		2,445				2,296,417	11/20/2024
6601827238		MCKINNEY	TX		07/14/2023	3.250	448,238		2,586				1,079,717	11/20/2024
6602700194		GLENDALE	CA		04/10/2023	3.250	703,364		3,386				1,399,910	11/20/2024
6600841032		LOS ANGELES	CA		04/10/2023	3.750	621,903		2,838				1,993,396	11/20/2024
6602701697		LOS GATOS	CA		04/10/2023	3.000	666,080		3,445				1,481,012	11/20/2024
6601750711		DANVILLE	CA		04/10/2023	3.375	720,271		3,474				2,004,334	11/20/2024
6601203299		JACKSONVILLE	FL		04/10/2023	0.000	6,803		595				132,087	11/20/2024
6602701960		BOULDER CITY	NV		04/10/2023	2.875	764,105		4,087				1,482,479	11/20/2024
8199310899		FORT MYERS	FL		07/14/2023	3.125	225,599		1,421				538,202	11/20/2024
6601753764		AUSTIN	TX		07/14/2023	3.750	523,427		2,590				1,185,439	11/20/2024
6602705086		KALISPELL	MT		04/10/2023	3.625	940,685		3,980				1,658,012	11/20/2024
6602676451		DOVER	ID		04/10/2023	2.750	511,323		2,910				2,108,435	11/20/2024
6602678192		LONG GROVE	IL		04/10/2023	3.375	555,481		2,593				1,164,902	11/20/2024
6602679133		SOQUEL	CA		04/10/2023	2.750	788,342		4,497				3,125,571	11/20/2024
6601679886		ASTORIA	NY		04/10/2023	2.750	78,839		960				1,834,528	11/20/2024
6601224568		JACKSONVILLE	FL		04/10/2023	0.000	18,808		636				131,146	11/20/2024
6600012071		JACKSONVILLE	FL		04/10/2023	0.000	5,010						201,427	05/30/2024
6600848177		HOUSTON	TX		07/14/2023	4.000	680,984		3,340				1,723,477	11/20/2024
6602676253		BOSTON	MA		04/10/2023	2.750	782,824		4,455				2,867,840	11/20/2024
6602673292		ARROYO GRANDE	CA		04/10/2023	3.000	1,042,844		7,463				2,484,651	11/20/2024
6601686725		CAMBRIDGE	MA		04/10/2023	3.125	116,738		2,319				5,242,354	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601719419		ROSLYN	NY		04/10/2023	2.875	693,094		3,822				1,467,409	11/20/2024
6601710723		BRENTWOOD	TN		04/10/2023	2.875	985,741		5,632				3,717,427	11/20/2024
6601684498		HOBOKEN	NJ		07/14/2023	3.250	243,308		5,002				2,908,523	11/20/2024
6600557711		NEW YORK	NY		04/10/2023	3.625	858,124		5,172				4,110,569	11/20/2024
6601684712		SETAUKET	NY		04/10/2023	3.375	192,040		4,046				2,164,658	11/20/2024
6602680867		AURORA	CO		07/14/2023	3.125	531,628		3,122				1,064,399	11/20/2024
6601723072		TUPPER LAKE	NY		04/10/2023	2.875	553,804		3,037				1,076,796	11/20/2024
6600935578		AUBURN	WA		07/14/2023	3.250	613,202		3,578				1,471,875	11/20/2024
6600921370		ORLANDO	FL		04/10/2023	4.750	146,360		2,301				1,649,734	11/20/2024
6600680786		JACKSONVILLE	FL		04/10/2023	0.000	32,063		813				184,057	11/20/2024
6602704428		BELLEVUE	ID		04/10/2023	2.625	538,770		3,102				1,982,112	11/20/2024
8195876623		DEERFIELD BEACH	FL		07/14/2023	3.125	144,167		929				271,242	11/20/2024
8195663585		WEST PALM BCH	FL		07/14/2023	2.990	231,995		1,600				500,837	11/20/2024
6601693572		SAMMAMISH	WA		07/14/2023	3.375	534,186		3,382				1,867,602	11/20/2024
6601745083		CHINO HILLS	CA		04/10/2023	2.750	551,876		4,071				1,885,803	11/20/2024
6602678143		BELLEVUE	WA		07/14/2023	2.750	667,441		4,353				1,932,150	11/20/2024
6601719773		LOS ANGELES	CA		04/10/2023	2.875	699,952		3,838				3,944,340	11/20/2024
6602695030		SEATTLE	WA		07/14/2023	3.000	842,242		5,079				1,419,507	11/20/2024
6601820050		WEST HILLS	CA		04/10/2023	2.875	901,282		5,086				1,984,039	11/20/2024
6600733411		SAINT JAMES	NY		04/10/2023	3.625	281,284		1,285				750,519	11/20/2024
6602695048		SANDY	UT		07/14/2023	3.375	624,824		3,401				1,188,384	11/20/2024
6601165225		SMYRNA	TN		04/10/2023	2.750	92,920		1,262				524,256	11/20/2024
6601708636		LITTLETON	CO		07/14/2023	2.875	506,247		9,246				5,081,161	11/20/2024
6602696038		SAN FRANCISCO	CA		04/10/2023	3.250	955,040		4,594				1,513,290	11/20/2024
6601684449		BROOKLYN	NY		04/10/2023	2.875	128,797		3,888				2,695,393	11/20/2024
6601692848		PORTLAND	OR		07/14/2023	3.500	499,336		2,811				1,562,583	11/20/2024
6601482562		EDINA	MN		04/10/2023	3.000	46,158		1,666				1,717,870	11/20/2024
EB1382003273		PHOENIX	AZ		12/16/2016	3.500	452,140		120				1,380,623	11/20/2024
6600675141		JACKSONVILLE	FL		04/10/2023	0.000	22,272		677				188,757	11/20/2024
8195812932		NAPLES	FL		07/14/2023	3.375	169,389		1,026				647,215	11/20/2024
6602676709		ALAMO	CA		04/10/2023	2.500	962,161		5,883				2,761,199	11/20/2024
6602711514		SAMMAMISH	WA		07/14/2023	3.750	585,700		2,821				1,191,835	11/20/2024
6601684605		UPPER BROOKVILLE	NY		04/10/2023	3.000	239,920		4,635				3,887,897	11/20/2024
8201624198		MIAMI	FL		07/14/2023	5.375	162,517		561				268,886	11/20/2024
6602696376		FORT COLLINS	CO		07/14/2023	3.000	484,161		2,935				963,849	11/20/2024
6601726372		SAINT JOHNS	FL		04/10/2023	2.875	467,249		2,636				2,301,025	11/20/2024
6602691666		OREM	UT		07/14/2023	2.875	564,411		5,079				1,475,953	11/20/2024
6601685644		MOORESTOWN	NJ		07/14/2023	3.375	9,418		637				1,255,314	11/20/2024
EB1784004738		SAN FRANCISCO	CA		12/16/2016	3.500	633,724		26				1,355,600	11/20/2024
PEB1596053483		LAKE STEVENS	WA		11/18/2016	4.500	692,890		(617)				2,645,362	11/20/2024
6601717074		HOUSTON	TX		07/14/2023	3.250	337,244		3,683				1,805,507	11/20/2024
6601690024		FORT WORTH	TX		07/14/2023	4.000	348,975		2,602				1,289,554	11/20/2024
6600479072		REGO PARK	NY		04/10/2023	3.750	448,071		1,984				1,265,118	11/20/2024
PEB1027558435		WEDDINGTON	NC		11/17/2017	3.875	444,576		42				1,352,580	11/20/2024
6602700319		IRVINE	CA		04/10/2023	3.250	1,401,345		6,667				2,865,949	11/20/2024
6600675992		JACKSONVILLE	FL		04/10/2023	0.000	19,432		565				238,693	11/20/2024
6602682939		AUSTIN	TX		07/14/2023	3.500	555,334		3,023				954,433	11/20/2024
6601823088		DEWEY BEACH	DE		04/10/2023	3.500	879,492		4,036				1,937,662	11/20/2024
6601486845		HOPKINS	MN		04/10/2023	2.990	121,879		2,444				1,121,920	11/20/2024
EB1351003915		NEW YORK	NY		12/18/2015	3.750	887,296		119				2,386,343	11/20/2024
6601488395		BAYSIDE	NY		04/10/2023	3.583	187,613		2,096				1,267,764	11/20/2024
6602685643		FAIRFIELD	CA		04/10/2023	3.250	708,330		3,445				1,165,392	11/20/2024

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600011982		JACKSONVILLE	FL		04/10/2023	0.000	5,492		669				214,465	11/20/2024
6600677196		JACKSONVILLE	FL		04/10/2023	0.000	36,466		922				314,284	11/20/2024
6602705151		COLLEGE GROVE	TN		04/10/2023	3.375	999,249		4,572				1,883,804	11/20/2024
6602675958		PLEASANTON	CA		04/10/2023	2.625	1,035,883		6,112				4,097,285	11/20/2024
EB1221060742		PONTE VEDRA BEACH	FL		09/18/2015	4.125	673,703		(226)				2,290,842	11/20/2024
6600876459		BEND	OR		07/14/2023	5.250	46,345		469				548,005	11/20/2024
6600838848		HOLMDEL	NJ		07/14/2023	4.990	431,795		1,777				1,408,690	11/20/2024
6601473587		LYON TOWNSHIP	MI		04/10/2023	3.250	117,229		2,197				1,143,401	11/20/2024
PH7135362676		FLEMINGTON	NJ		04/08/2016	3.929	487,478		(25)				1,341,030	11/20/2024
6601383232		FT MYERS BEACH	FL		04/10/2023	2.000	205,136		2,701				841,600	11/20/2024
6602704584		JERSEY CITY	NJ		07/14/2023	3.375	690,681		3,804				1,100,217	11/20/2024
105868319		West Palm Beach	FL		07/14/2023	4.750	92,120		475				243,951	11/20/2024
8191823575		MIAMI	FL		07/14/2023	3.000	219,173		1,494				905,047	11/20/2024
6601483511		CHELAN	WA		07/14/2023	3.500	115,352		3,324				2,769,894	11/20/2024
6602699719		BRIGHTON	CO		07/14/2023	2.990	464,423		2,788				986,199	11/20/2024
6601688762		LAGO VISTA	TX		07/14/2023	4.375	335,727		6,015				3,500,977	11/20/2024
6601740837		SEAL BEACH	CA		04/10/2023	2.990	1,175,340		6,180				3,038,591	11/20/2024
6601729822		WESTLAKE VILLAGE	CA		04/10/2023	3.625	612,675		2,656				1,265,745	11/20/2024
6602686351		SAN FRANCISCO	CA		04/10/2023	2.750	885,908		6,683				1,920,984	11/20/2024
6602699065		TRUCKEE	CA		04/10/2023	3.000	1,150,253		5,964				2,468,789	11/20/2024
6600677014		JACKSONVILLE	FL		04/10/2023	0.000	22,907		796				213,995	11/20/2024
6601224287		JACKSONVILLE	FL		04/10/2023	0.000	18,334		634				131,504	11/20/2024
6601809533		GILBERT	AZ		04/10/2023	3.250	541,714		3,806				1,609,020	11/20/2024
6600681677		JACKSONVILLE	FL		04/10/2023	0.000	55,596		(138)				195,038	11/20/2024
6602674241		DANVILLE	CA		04/10/2023	2.750	692,710		3,942				1,847,589	11/20/2024
6602681717		SEATTLE	WA		07/14/2023	3.125	651,306		3,814				2,016,922	11/20/2024
6601203471		JACKSONVILLE	FL		04/10/2023	0.000	5,984		527				201,727	11/20/2024
6602701127		ERIE	CO		07/14/2023	3.000	478,652		2,855				921,065	11/20/2024
6602702208		OAKLAND	CA		04/10/2023	2.875	871,827		4,704				1,872,864	11/20/2024
6600053000		PHOENIX	AZ		04/10/2023	3.500	531,181		2,583				1,502,707	11/20/2024
3365737025		Tamarac	FL		07/14/2023	3.875	64,098		396				346,138	11/20/2024
6601693226		ENGLEWOOD	CO		07/14/2023	3.500	635,119		3,567				2,158,933	11/20/2024
6602681162		DALLAS	TX		07/14/2023	3.375	495,611		2,742				1,105,353	11/20/2024
6600676529		JACKSONVILLE	FL		04/10/2023	0.000	26,696		712				216,554	11/20/2024
EB1540093290		SWARTHMORE	PA		08/07/2015	3.990	360,140		(69)				1,147,705	11/20/2024
6601739391		PHOENIX	AZ		04/10/2023	3.250	674,230		3,267				2,451,091	11/20/2024
6600107749		NEW YORK	NY		04/10/2023	3.750	529,949		2,863				1,518,682	11/20/2024
6602677418		GOLF	IL		04/10/2023	3.000	758,830		4,002				1,546,955	11/20/2024
6602671437		MT CRESTED BUTTE	CO		07/14/2023	3.250	244,683		3,223				1,286,742	11/20/2024
3368065569		Palm Beach	FL		07/14/2023	4.990	40,116		260				303,245	11/20/2024
6602683259		BOZEMAN	MT		04/10/2023	3.250	590,790		3,076				1,908,065	11/20/2024
EB1784003436		SANTA ROSA	CA		06/24/2016	4.125	418,840		(185)				1,875,029	11/20/2024
PEB1795002131		SEASIDE HEIGHTS	NJ		06/13/2017	3.875	378,537		(31)				1,107,441	11/20/2024
6600681909		JACKSONVILLE	FL		04/10/2023	0.000	46,812		856				195,524	11/20/2024
6602693852		RESTON	VA		04/10/2023	3.125	198,229		1,339				435,983	11/20/2024
6601678615		LEXINGTON	MA		04/10/2023	3.375	103,885		2,281				1,529,505	11/20/2024
PEB1027606900		POTOMAC	MD		11/17/2017	3.990	602,271		(193)				1,596,789	11/20/2024
6601711812		SOUTHAMPTON	NY		04/10/2023	3.250	517,816		3,105				2,953,866	11/20/2024
6601696633		CHULA VISTA	CA		04/10/2023	3.000	556,203		3,182				1,497,162	11/20/2024
6602671528		LOS ANGELES	CA		04/10/2023	4.750	300,109		1,310				1,448,136	11/20/2024
6600011230		JACKSONVILLE	FL		04/10/2023	0.000	5,676		553				157,023	11/20/2024
6601807479		COSTA MESA	CA		04/10/2023	3.250	547,039		2,711				1,954,913	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602675974		BURLINGAME	CA		04/10/2023	2.625	1,124,960		6,896				4,833,573	11/20/2024
8030849517		FLORIDA CITY	FL		07/14/2023	4.125	211,482		1,125				469,074	11/20/2024
6600046400		FORT LAUDERDALE	FL		04/10/2023	3.875	334,306		2,701				1,201,939	11/20/2024
8203895682		ST PETERSBURG	FL		07/14/2023	5.990	241,269		663				354,465	11/20/2024
6602674878		LONE TREE	CO		07/14/2023	3.000	782,682		4,790				1,721,137	11/20/2024
6602676535		SANTA CLARA	CA		04/10/2023	2.750	698,438		3,975				2,362,108	11/20/2024
FR125709688		PASADENA	CA		11/18/2016	3.750	584,599		(206)				1,701,954	11/20/2024
6601697326		LEAWOOD	KS		07/14/2023	3.750	569,828		2,979				1,469,747	11/20/2024
6602697002		PAYSON	UT		07/14/2023	3.000	677,001		4,223				1,475,549	11/20/2024
EB1784004180		SAN FRANCISCO	CA		10/12/2016	3.875	561,356		(85)				1,047,367	11/20/2024
6601680769		BOSTON	MA		04/10/2023	2.875	169,271		3,922				3,894,862	11/20/2024
8201610594		HALLANDALE BEACH	FL		07/14/2023	4.375	274,055		1,252				545,474	11/20/2024
6602680461		POST FALLS	ID		04/10/2023	3.375	603,575		3,301				1,382,805	11/20/2024
6601487728		BEAVERTON	OR		07/14/2023	3.125	306,079		5,039				1,861,773	11/20/2024
EB1789003549		SAN MATEO	CA		06/24/2016	3.875	751,134		(147)				2,234,477	11/20/2024
6601271668		LEXINGTON	KY		04/10/2023	4.000	41,563		172				230,335	11/20/2024
6602683721		DENVER	CO		07/14/2023	3.125	557,936		3,267				1,019,983	11/20/2024
6601691881		DEALE	MD		07/14/2023	3.500	143,595		3,543				1,653,428	11/20/2024
6602702059		CHICAGO	IL		04/10/2023	2.875	503,364		2,702				973,244	11/20/2024
6601570606		CANOGA PARK	CA		04/10/2023	3.875	326,574		1,583				866,626	11/20/2024
505369125		Lake Worth	FL		07/14/2023	3.191	247,532		1,493				584,158	11/20/2024
6600932518		SAN LUIS OBISPO	CA		04/10/2023	3.375	880,442		6,170				2,619,299	11/20/2024
6602683523		SUNNYVALE	CA		04/10/2023	3.000	935,276		4,902				2,112,103	11/20/2024
6600056045		ALLEN	TX		07/14/2023	3.625	453,050		2,523				1,104,076	11/20/2024
6601480582		BOSTON	MA		04/10/2023	3.375	306,728		3,555				2,482,507	11/20/2024
6601709386		SACRAMENTO	CA		04/10/2023	3.250	545,883		2,766				1,244,778	11/20/2024
6602702075		SAN JOSE	CA		04/10/2023	3.125	988,641		4,895				2,041,147	11/20/2024
6602682616		PORT JEFFERSON	NY		04/10/2023	2.750	700,873		4,005				1,502,607	11/20/2024
6602676360		SAN FRANCISCO	CA		04/10/2023	2.750	736,855		4,239				3,660,532	11/20/2024
6600428970		RIVERDALE	MD		07/14/2023	4.875	156,779		627				344,373	11/20/2024
6602682558		SANDY	UT		07/14/2023	3.000	651,089		3,971				1,321,436	11/20/2024
6601679977		BOULDER	CO		07/14/2023	3.375	40,564		1,865				2,474,579	11/20/2024
6602711787		OCEAN CITY	NJ		07/14/2023	4.000	874,261		3,928				2,122,573	11/20/2024
6601739482		SEATTLE	WA		07/14/2023	3.250	653,497		5,959				2,678,746	11/20/2024
EB1794003584		ANNANDALE	VA		06/24/2016	3.750	216,383		24				1,060,713	11/20/2024
6602711100		BREMERTON	WA		07/14/2023	3.875	916,203		4,298				1,284,799	11/20/2024
8200742762		MARGATE	FL		07/14/2023	3.750	205,111		1,212				422,455	11/20/2024
6601724237		OLYMPIA	WA		07/14/2023	3.000	446,644		2,730				922,837	11/20/2024
6601470823		ATLANTIC BEACH	FL		04/10/2023	0.000	49,215		926				340,029	11/20/2024
PEB1785004743		MONTEREY	CA		11/18/2016	3.250	523,911		355				1,451,926	11/20/2024
6600793258		BROOKLYN	NY		04/10/2023	3.875	653,754		2,945				1,975,464	11/20/2024
6601480590		QUEEN CREEK	AZ		04/10/2023	3.625	823,222		7,625				4,819,765	11/20/2024
6600669755		JACKSONVILLE	FL		04/10/2023	6.375	53,100		228				172,552	05/30/2024
8027061472		NAPLES	FL		07/14/2023	4.000	175,604		884				592,786	11/20/2024
8199230087		BONITA SPRINGS	FL		07/14/2023	3.125	303,862		1,914				588,842	11/20/2024
6602680826		BOISE	ID		04/10/2023	2.875	601,655		3,545				1,208,542	11/20/2024
108611138		Seminole	FL		07/14/2023	4.500	67,466		361				434,779	11/20/2024
6601684787		SCARSDALE	NY		04/10/2023	2.750	345,945		4,273				1,196,270	11/20/2024
6600852427		DALLAS	TX		07/14/2023	3.375	1,194,504		6,954				2,850,313	11/20/2024
6601708032		AVALON	NJ		07/14/2023	2.625	981,497		9,287				5,471,668	11/20/2024
8195246863		MIAMI	FL		07/14/2023	2.750	225,249		1,575		280		661,701	11/20/2024
6601817627		LAMY	NM		04/10/2023	3.125	472,067		2,445				987,016	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601684076		JERICHO	NY		04/10/2023	3.500	62,601		1,500				2,030,189	11/20/2024
6601204396		JACKSONVILLE	FL		04/10/2023	0.000	10,894		651				145,978	11/20/2024
6602681659		CARMICHAEL	CA		04/10/2023	2.750	536,739		3,090				1,458,507	11/20/2024
6602701432		SCOTTSDALE	AZ		04/10/2023	3.000	801,567		4,242				1,933,021	11/20/2024
6602694728		KNOXVILLE	TN		04/10/2023	3.000	593,499		3,089				1,315,734	11/20/2024
6600476425		TULSA	OK		04/10/2023	3.500	758,274		3,650				2,133,814	11/20/2024
6600935438		PALM DESERT	CA		04/10/2023	3.750	707,519		3,291				1,722,736	11/20/2024
6601721522		ALDIE	VA		04/10/2023	3.500	775,745		4,587				2,409,572	11/20/2024
6601819094		SAN JOSE	CA		04/10/2023	3.125	704,934		3,729				2,825,412	11/20/2024
6600999897		BUFFALO	NY		04/10/2023	4.750	823,136		2,891				2,053,508	11/20/2024
505381736		HOLLYWOOD	FL		07/14/2023	3.250	171,625		1,013				504,056	11/20/2024
6601823211		JACKSONVILLE	FL		04/10/2023	2.750	458,060		3,521				2,939,943	11/20/2024
8195287836		MIAMI	FL		07/14/2023	2.875	255,136		1,759				557,308	11/20/2024
6600850900		HOUSTON	TX		07/14/2023	3.750	785,617		4,245				1,659,887	11/20/2024
6602711571		KISSIMMEE	FL		04/10/2023	3.875	592,798		2,279				1,204,289	11/20/2024
6600064973		WEST HOLLYWOOD	CA		04/10/2023	2.625	910,014		7,244				3,223,365	11/20/2024
6600028838		JACKSONVILLE	FL		04/10/2023	0.000	944		195				135,149	11/20/2024
6602694561		SAN JOSE	CA		04/10/2023	3.125	1,122,590		5,663				2,489,237	11/20/2024
6602684547		SEATTLE	WA		07/14/2023	2.875	655,306		4,630				2,038,408	11/20/2024
6600026444		JACKSONVILLE	FL		04/10/2023	0.000	1,532		281				130,472	11/20/2024
6601693044		REDMOND	WA		07/14/2023	3.625	596,321		3,754				2,004,072	11/20/2024
6602695089		DENVER	CO		07/14/2023	3.000	808,884		4,860				1,517,389	11/20/2024
6600871344		RENTON	WA		07/14/2023	5.875	238,932		1,480				852,227	11/20/2024
6602250182		BURLESON	TX		07/14/2023	4.625	907,212		5,055				1,502,486	11/20/2024
6601477224		BRENTWOOD	TN		04/10/2023	3.375	300,734		3,091				1,997,224	11/20/2024
6600669649		JACKSONVILLE	FL		04/10/2023	5.875	43,327		308				262,828	11/20/2024
6601811505		MERCER ISLAND	WA		07/14/2023	3.250	958,444		5,722				2,336,999	11/20/2024
6601679167		LYNBROOK	NY		04/10/2023	2.875	23,816		500				780,930	11/20/2024
8198733792		MIAMI	FL		07/14/2023	2.875	358,818		2,415				795,036	11/20/2024
6602684786		MERCER ISLAND	WA		07/14/2023	2.750	759,754		7,079				3,439,640	11/20/2024
6601684977		CHEVY CHASE	MD		07/14/2023	3.250	199,579		5,156				1,825,156	11/20/2024
112982897		Bonita Springs	FL		07/14/2023	4.750	129,953		682				411,762	11/20/2024
6601204693		JACKSONVILLE	FL		04/10/2023	0.000	7,684		496				144,817	11/20/2024
6602693209		LAUREL	MD		07/14/2023	2.500	413,039		3,909				953,426	11/20/2024
8200642240		DORAL	FL		07/14/2023	2.990	154,426		992				322,412	11/20/2024
6601224865		JACKSONVILLE	FL		04/10/2023	0.000	19,370		637				134,208	11/20/2024
6602688506		OAKLAND	CA		04/10/2023	3.625	1,034,266		4,444				1,589,243	11/20/2024
6602681022		FRASER	CO		07/14/2023	3.125	429,794		2,526				1,119,348	11/20/2024
PEB1249004719		NAPLES	FL		11/17/2017	3.990	427,997		(61)				1,776,199	11/20/2024
8202403654		LEHIGH ACRES	FL		07/14/2023	5.624	195,564		619				351,087	11/20/2024
6602676576		DENVER	CO		07/14/2023	2.750	767,778		5,010				2,303,520	11/20/2024
6601028381		MILL VALLEY	CA		04/10/2023	3.750	726,257		4,143				1,840,433	11/20/2024
6601714055		EDINA	MN		04/10/2023	3.625	645,216		3,926				1,565,290	11/20/2024
8023932317		LAKE WORTH	FL		07/14/2023	4.500	74,690		600				425,853	11/20/2024
6602710938		BROKEN BOW	OK		04/10/2023	3.625	564,262		2,356				1,481,696	11/20/2024
8197416078		DEERFIELD BEACH	FL		07/14/2023	2.250	84,963		839				321,883	11/20/2024
6602672179		DALLAS	TX		07/14/2023	3.375	553,146		5,233				3,612,538	11/20/2024
6601742999		RENTON	WA		07/14/2023	3.000	954,051		5,774				1,838,443	11/20/2024
6602681568		DANVILLE	CA		04/10/2023	3.250	862,214		4,182				1,797,567	11/20/2024
6601714204		SAN DIEGO	CA		04/10/2023	3.250	654,696		3,311				2,357,156	11/20/2024
6602679570		TEMECULA	CA		04/10/2023	3.250	529,292		2,565				1,072,468	11/20/2024
6601686659		JERICHO	NY		04/10/2023	3.625	13,464		591				1,198,682	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601744771		BROOKLYN	NY		04/10/2023	3.625	1,155,913		4,973				2,039,907	11/20/2024
6602249804		NASHVILLE	TN		04/10/2023	4.500	632,756		2,802				1,226,500	11/20/2024
6601725739		CEDAR KNOLLS	NJ		07/14/2023	2.990	427,353		2,613				1,368,114	11/20/2024
6601751842		JACKSONVILLE	FL		04/10/2023	2.875	714,464		3,914				3,742,569	11/20/2024
8201771022		LEHIGH ACRES	FL		07/14/2023	4.875	230,309		917				333,563	11/20/2024
6601817874		PETALUMA	CA		04/10/2023	2.990	842,769		4,540				1,851,079	11/20/2024
6601203380		JACKSONVILLE	FL		04/10/2023	0.000	6,180		527				204,152	11/20/2024
6601678003		KATONAH	NY		04/10/2023	3.125	184,984		3,780				1,744,048	11/20/2024
6602696244		BELMONT	MA		04/10/2023	3.125	1,259,310		6,303				2,399,682	11/20/2024
6601698100		NEW YORK	NY		04/10/2023	3.750	434,947		2,154				1,382,019	11/20/2024
6602689330		REDWOOD CITY	CA		04/10/2023	3.125	800,716		4,056				1,701,039	11/20/2024
6602702414		PASO ROBLES	CA		04/10/2023	3.000	987,177		5,104				1,925,141	11/20/2024
6601808519		MIRAMAR	FL		04/10/2023	3.250	241,186		3,270				1,412,675	11/20/2024
6600432279		WASHINGTON	DC		04/10/2023	3.625	539,014		2,624				1,506,650	11/20/2024
6602706761		LITTLETON	CO		07/14/2023	3.000	529,764		4,856				1,724,395	11/20/2024
8022806914		NORTH LAUDERDALE	FL		07/14/2023	4.750	108,603		526				319,584	11/20/2024
8201832263		MARGATE	FL		07/14/2023	5.500	74,732		263				147,368	11/20/2024
EB1144000435		NEW YORK	NY		06/24/2016	3.875	424,908		(63)				1,046,852	11/20/2024
6600027285		JACKSONVILLE	FL		04/10/2023	0.000	6,963		542				140,264	11/20/2024
6601696393		OAK PARK	CA		04/10/2023	3.500	586,512		2,958				2,323,608	11/20/2024
6601474940		SAINT LOUIS	MO		04/10/2023	3.125	9,840		315				226,879	11/20/2024
505393906		LAKE PARK	FL		07/14/2023	2.875	163,069		1,080				419,357	11/20/2024
EB1221066003		JACKSONVILLE	FL		06/24/2016	3.875	290,608		(39)				1,294,845	11/20/2024
6600849126		FORT LEE	NJ		07/14/2023	3.125	508,264		4,743				2,160,756	11/20/2024
6602710649		EDMONDS	WA		07/14/2023	3.875	551,364		2,606				864,107	11/20/2024
8200903877		SAINT PETERSBURG	FL		07/14/2023	3.500	236,121		1,335				380,578	11/20/2024
8195124991		PEMBROKE PINES	FL		07/14/2023	2.750	126,941		900				347,105	11/20/2024
PEB1723001568		PACIFIC PALISADES	CA		11/17/2017	3.750	424,367		127				2,032,384	11/20/2024
8201174067		LAUDERHILL	FL		07/14/2023	3.500	40,991		240				140,158	11/20/2024
6601678599		BROOKLINE	MA		04/10/2023	2.875	149,648		3,608				2,604,361	11/20/2024
6602680263		RANCHO CUCAMONGA	CA		04/10/2023	3.250	562,519		2,842				1,464,448	11/20/2024
PEB1351005612		GREAT NECK	NY		11/18/2016	3.625	683,313		(110)				3,181,024	11/20/2024
6602673698		MORAGA	CA		04/10/2023	2.625	887,559		5,256				2,287,363	11/20/2024
6601202432		JACKSONVILLE	FL		04/10/2023	0.000	3,430		394				244,977	11/20/2024
6601737429		PLEASANTON	CA		04/10/2023	2.875	473,398		2,617				1,300,784	11/20/2024
EB1596052956		NAPLES	FL		06/24/2016	3.750	365,203		11				1,179,587	11/20/2024
6602699404		SAN DIEGO	CA		04/10/2023	2.990	1,131,662		5,908				2,507,137	11/20/2024
PEB1541042245		AUSTIN	TX		11/17/2017	3.990	446,911		(91)				1,956,213	11/20/2024
6601732941		PUNTA GORDA	FL		04/10/2023	3.375	761,803		3,555				2,005,681	11/20/2024
PEB1540095082		NEW YORK	NY		11/17/2017	4.250	642,758		(412)				3,363,591	11/20/2024
6602679091		REDMOND	WA		07/14/2023	3.125	917,092		5,410				2,020,395	11/20/2024
8194565969		LANTANA	FL		07/14/2023	2.750	141,645		1,004				549,749	11/20/2024
6602710557		BARTLETT	TN		04/10/2023	3.375	137,147		628				259,699	11/20/2024
8200741196		HOLLYWOOD	FL		07/14/2023	3.625	284,068		1,563				461,041	11/20/2024
6600927823		CAVE CREEK	AZ		04/10/2023	3.750	460,326		3,056				1,807,943	11/20/2024
6601224485		JACKSONVILLE	FL		04/10/2023	0.000	13,514		743				130,889	11/20/2024
8001833128		COOPER CITY	FL		07/14/2023	4.750	78,709		532				365,044	11/20/2024
6601286146		LAS VEGAS	NV		04/10/2023	4.750	172,880		(89)				391,309	11/20/2024
FR125768932		POUND RIDGE	NY		12/22/2016	3.500	579,350		102				1,818,697	11/20/2024
6600138280		JACKSONVILLE	FL		04/10/2023	4.375	84,932		2,176				2,782,420	11/20/2024
6602691609		CORONADO	CA		04/10/2023	2.500	1,269,682		10,313				3,766,863	11/20/2024
6602682608		SAN FRANCISCO	CA		04/10/2023	3.125	698,296		3,534				1,678,525	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601275099		MISSION	TX		07/14/2023	6.500	41,697		361				200,050	11/20/2024
6601810267		HAPPY VALLEY	OR		07/14/2023	3.250	926,196		5,383				1,907,379	11/20/2024
6601679134		BALDWIN	NY		04/10/2023	3.750	15,613		528				651,496	11/20/2024
6600679168		JACKSONVILLE	FL		04/10/2023	0.000	37,414		805				227,420	11/20/2024
6601492181		SHAVANO PARK	TX		07/14/2023	3.375	184,581		3,244				1,146,989	11/20/2024
6600679242		JACKSONVILLE	FL		04/10/2023	0.000	22,179		865				179,207	11/20/2024
6601807339		SANTA FE	NM		04/10/2023	3.625	530,403		2,344				1,145,257	11/20/2024
PEB1785005440		LIVERMORE	CA		08/14/2017	4.125	784,491						1,363,489	11/20/2024
6601718858		ELLICOTT CITY	MD		07/14/2023	2.990	420,013		2,578				1,014,125	11/20/2024
6600935255		HAYWARD	CA		04/10/2023	3.250	625,734		3,234				1,333,038	11/20/2024
6600851536		MIRAMAR BEACH	FL		04/10/2023	4.125	907,667		3,437				2,208,059	11/20/2024
505362926		MIAMI	FL		07/14/2023	2.990	180,603		1,144				482,097	11/20/2024
6602702091		HUNTINGTON BEACH	CA		04/10/2023	3.000	1,106,983		5,699				2,366,404	11/20/2024
6600851841		LAS VEGAS	NV		04/10/2023	3.375	568,360		2,842				1,355,620	11/20/2024
6602674548		SAN ANSELMO	CA		04/10/2023	2.750	779,336		4,439				1,701,214	11/20/2024
6600851213		VACAVILLE	CA		04/10/2023	3.750	470,684		2,022				936,304	11/20/2024
6601806273		SAN DIEGO	CA		04/10/2023	2.990	734,040		3,954				1,821,139	11/20/2024
PEB1353007772		FAIRFIELD	NJ		11/17/2017	3.750	389,248		124				954,993	11/20/2024
6601702969		GREAT BARRINGTON	MA		04/10/2023	2.990	616,799		3,291				1,355,036	11/20/2024
6601730564		NEW YORK	NY		04/10/2023	3.375	1,713,700		8,109				3,813,204	11/20/2024
8200669118		LARGO	FL		07/14/2023	3.125	97,091		604				278,214	11/20/2024
6602680933		SPRING	TX		07/14/2023	3.625	668,746		3,634				1,283,961	11/20/2024
6602702711		TIBURON	CA		04/10/2023	3.000	1,162,695		5,986				2,951,232	11/20/2024
6600677477		JACKSONVILLE	FL		04/10/2023	0.000	22,092		1,033				216,189	11/20/2024
6601818518		PACIFIC BEACH	WA		07/14/2023	3.375	918,412		5,221				2,209,733	11/20/2024
6602698158		MESA	AZ		04/10/2023	3.500	639,307		2,850				1,214,738	11/20/2024
6602695436		HUNTSVILLE	AL		07/14/2023	3.125	531,308		3,107				1,181,804	11/20/2024
6602705789		SAN DIEGO	CA		04/10/2023	3.500	557,133		2,447				1,323,624	11/20/2024
6602702190		OAKLAND	CA		04/10/2023	2.875	792,780		4,240				2,467,515	11/20/2024
6600735986		JAMAICA	NY		04/10/2023	5.000	418,534		(653)				1,085,913	11/20/2024
6602699651		LA MESA	CA		04/10/2023	3.375	703,636		3,231				1,407,900	11/20/2024
6602681493		AUSTIN	TX		07/14/2023	3.125	679,965		5,605				1,573,715	11/20/2024
6602686377		DAVIS	CA		04/10/2023	2.500	450,638		3,561				1,175,792	11/20/2024
6601748384		LOS ANGELES	CA		04/10/2023	2.990	382,648		4,472				3,262,806	11/20/2024
6602698075		PORTLAND	OR		07/14/2023	3.500	498,795		2,628				884,408	11/20/2024
6600179177		PONTE VEDRA BEACH	FL		04/10/2023	4.375	511,257		2,177				1,593,686	11/20/2024
6600993346		SANTA FE	NM		04/10/2023	3.750	436,457		1,882				1,070,085	11/20/2024
6601031781		REDWOOD CITY	CA		04/10/2023	3.750	328,990		1,865				1,908,672	11/20/2024
6602705342		PHOENIX	AZ		04/10/2023	3.375	570,570		2,637				1,000,450	11/20/2024
6601704437		MERCER ISLAND	WA		07/14/2023	3.125	737,330		4,398				2,125,297	11/20/2024
6601487694		PRINCETON	NJ		07/14/2023	2.875	166,635		2,882				1,788,940	11/20/2024
6601751701		SALINAS	CA		04/10/2023	2.750	713,599		5,115				3,148,752	11/20/2024
6602680958		ROCHESTER	MI		04/10/2023	3.375	634,103		2,956				1,369,076	11/20/2024
8202131187		NORTH PALM BEACH	FL		07/14/2023	4.990	230,826		886				724,062	11/20/2024
6602698455		SCOTTSDALE	AZ		04/10/2023	3.500	963,593		4,279				2,099,545	11/20/2024
6601486035		NEW YORK	NY		04/10/2023	3.063	2,359		127				1,302,377	11/20/2024
6601722215		VIRGINIA BEACH	VA		04/10/2023	2.990	689,655		3,639				2,034,023	11/20/2024
6601468710		ATLANTIC BEACH	FL		04/10/2023	0.000	29,312		880				429,835	11/20/2024
6601709584		DUBLIN	CA		04/10/2023	3.125	720,099		3,671				2,351,022	11/20/2024
6601165167		PHOENIX	AZ		04/10/2023	2.750	108,765		1,295				612,141	11/20/2024
FR125751169		BOSTON	MA		11/18/2016	3.150	636,607		125				3,373,384	11/20/2024
125062310		NAPLES	FL		07/14/2023	0.000	12,226		813				524,816	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601225151		JACKSONVILLE	FL		04/10/2023	0.000	17,487		864				182,285	11/20/2024
6602706605		CAPE CORAL	FL		04/10/2023	2.875	855,469		4,591				1,775,646	11/20/2024
8198077051		DELRAY BEACH	FL		07/14/2023	2.625	309,125		2,223				972,277	11/20/2024
6600676289		JACKSONVILLE	FL		04/10/2023	0.000	22,792		668				209,358	11/20/2024
EB1369002572		SARASOTA	FL		12/18/2015	4.125	429,148		(193)				1,525,700	11/20/2024
6601686469		COMMACK	NY		04/10/2023	3.125	238,731		2,791				1,090,118	11/20/2024
8009952630		HALLANDALE BEACH	FL		07/14/2023	4.625	102,862		582				388,655	11/20/2024
6600025826		JACKSONVILLE	FL		04/10/2023	0.000	880		192				129,355	11/20/2024
6601729731		CARNATION	WA		07/14/2023	3.000	420,961		2,564				1,331,263	11/20/2024
6602691005		SCOTTSDALE	AZ		04/10/2023	3.125	1,641,395		8,306				4,649,422	11/20/2024
6601806521		MADERA	CA		04/10/2023	3.125	140,720		723				382,450	11/20/2024
6600934043		FRISCO	TX		07/14/2023	4.125	1,568,147		7,323				3,753,428	11/20/2024
6602694066		COLLEYVILLE	TX		07/14/2023	2.500	484,652		4,509				1,346,838	11/20/2024
6602672666		AUSTIN	TX		07/14/2023	3.250	193,315		3,365				1,773,633	11/20/2024
6601290528		EAST BOSTON	MA		04/10/2023	3.500	472,250		1,014				771,205	11/20/2024
6602689710		HAYWARD	CA		04/10/2023	3.250	789,388		3,999				1,487,744	11/20/2024
6602695220		EUGENE	OR		07/14/2023	3.000	496,278		2,982				917,895	11/20/2024
3383162682		Boynton Beach	FL		07/14/2023	3.990	62,653		481				415,851	11/20/2024
6601686220		BETHESDA	MD		07/14/2023	3.625	104,365		3,251				1,727,552	11/20/2024
6601745257		GREENBRAE	CA		04/10/2023	3.250	1,438,004		6,942				2,951,232	11/20/2024
6601721167		QUEEN CREEK	AZ		04/10/2023	3.750	592,039		2,475				1,739,977	11/20/2024
6602706746		NISSWA	MN		04/10/2023	3.000	928,124		6,207				1,990,501	11/20/2024
6602686153		SEATTLE	WA		07/14/2023	2.500	1,002,852		6,947				1,891,699	11/20/2024
6601726620		LAGUNA BEACH	CA		04/10/2023	2.990	460,658		2,447				2,112,792	11/20/2024
6602698000		LONG BEACH	CA		04/10/2023	2.875	804,031		4,370				1,522,827	11/20/2024
6601746644		HIDDEN HILLS	CA		04/10/2023	2.875	1,540,192		8,355				5,239,542	11/20/2024
6600672593		SHERMAN OAKS	CA		04/10/2023	3.750	816,515		5,099				7,472,485	11/20/2024
6601718429		CLAYTON	CA		04/10/2023	3.500	859,446		3,934				1,721,384	11/20/2024
EB1596053910		DENVER	CO		12/16/2016	3.875	988,640		(581)				2,826,322	11/20/2024
PEB1171016677		SEATTLE	WA		08/14/2017	3.875	403,056		(11)				1,238,262	11/20/2024
PEB1787005042		PLEASANTON	CA		01/11/2018	3.625	491,799		399				1,609,918	11/20/2024
6602699172		WHITTIER	CA		04/10/2023	3.500	724,033		3,204				1,313,637	11/20/2024
6601048660		FREDERICKSBURG	VA		04/10/2023	4.375	35,571		416				363,048	11/20/2024
8201636523		POMPANO BEACH	FL		07/14/2023	4.124	276,619		1,315				386,183	11/20/2024
8199472818		HOLLYWOOD	FL		07/14/2023	2.999	237,920		1,545				422,743	11/20/2024
6602691179		HACKENSACK	MN		04/10/2023	2.625	445,471		4,512				1,764,304	11/20/2024
8001965450		PLANTATION	FL		07/14/2023	4.750	7,561		350				269,025	11/20/2024
6601677252		MONTAGUE	MI		04/10/2023	4.125	75,896		1,608				2,342,954	11/20/2024
6600677154		JACKSONVILLE	FL		04/10/2023	0.000	16,703		940				211,320	11/20/2024
8200459777		POMPANO BEACH	FL		07/14/2023	3.500	183,048		1,039				266,982	11/20/2024
6602676634		PORTLAND	OR		07/14/2023	3.125	592,679		5,090				1,508,331	11/20/2024
6601678896		BROOKLYN	NY		04/10/2023	2.875	166,803		3,300				3,326,423	11/20/2024
6601750497		WYCKOFF	NJ		07/14/2023	3.375	907,800		4,944				1,931,551	11/20/2024
6602705680		NORTH EASTON	MA		04/10/2023	4.250	539,371		1,916				1,174,927	11/20/2024
6602699578		IRVINE	CA		04/10/2023	3.250	880,897		4,164				1,992,510	11/20/2024
6601692251		LA CANADA FLINTRIDGE	CA		04/10/2023	3.600	634,126		4,602				4,493,637	11/20/2024
6602674829		HARRISON	NY		04/10/2023	3.000	735,886		3,885				1,572,190	11/20/2024
6602689199		SAN DIEGO	CA		04/10/2023	3.125	660,478		3,306				1,769,998	11/20/2024
6601809079		SPRING	TX		07/14/2023	2.990	400,115		3,753				1,129,193	11/20/2024
6600092677		YONKERS	NY		04/10/2023	2.625	236,779		3,738				1,118,341	11/20/2024
6601682286		WOODCLIFF LAKE	NJ		07/14/2023	4.125	99,390		3,361				2,536,876	11/20/2024
6600108143		LONG ISLAND CITY	NY		04/10/2023	3.625	1,052,672		5,865				4,663,128	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1351002030		NEW YORK	NY		07/30/2015	4.000	581,270		(63)				1,685,160	11/20/2024
8194947404		HOMESTEAD	FL		07/14/2023	3.374	200,246		1,213				539,589	11/20/2024
6602682442		WHEAT RIDGE	CO		07/14/2023	2.625	273,347		1,836				1,028,103	11/20/2024
6602693340		WESTLAKE VILLAGE	CA		04/10/2023	2.625	572,800		4,569				2,880,789	11/20/2024
6602701812		SAN FRANCISCO	CA		04/10/2023	2.875	716,421		3,845				1,095,984	11/20/2024
6601747170		ORO VALLEY	AZ		04/10/2023	3.625	532,637		2,309				1,153,638	11/20/2024
6600025644		JACKSONVILLE	FL		04/10/2023	0.000	1,153		225				142,790	11/20/2024
6600012030		JACKSONVILLE	FL		04/10/2023	0.000	6,813		618				140,945	11/20/2024
6600735184		UPPER MARLBORO	MD		07/14/2023	4.250	352,287		(64)				669,943	11/20/2024
6601710848		MARATHON	FL		04/10/2023	3.250	658,508		3,227				1,650,411	11/20/2024
6602687052		LOS ANGELES	CA		04/10/2023	2.750	746,989		4,263				2,233,832	11/20/2024
6601751941		VIRGINIA BEACH	VA		04/10/2023	2.625	450,009		3,793				1,493,876	11/20/2024
6600675406		JACKSONVILLE	FL		04/10/2023	0.000	16,858		798				220,209	11/20/2024
6601203661		JACKSONVILLE	FL		04/10/2023	0.000	7,641		655				201,727	11/20/2024
8024286213		SAINT PETERSBURG	FL		07/14/2023	4.625	172,339		733				424,168	11/20/2024
6602677178		KNOXVILLE	TN		04/10/2023	2.500	467,453		2,881				1,104,560	11/20/2024
6600681578		JACKSONVILLE	FL		04/10/2023	0.000	39,698		755				194,512	11/20/2024
6601741421		MIAMI	FL		04/10/2023	3.250	159,946		1,053				899,180	11/20/2024
6601688580		VERADALE	WA		07/14/2023	3.875	349,181		2,970				1,000,436	11/20/2024
6600930819		SAN FRANCISCO	CA		04/10/2023	4.000	358,490		2,183				1,706,218	11/20/2024
8201365311		NAPLES	FL		07/14/2023	4.125	248,506		1,185				547,570	11/20/2024
6601476119		WILMETTE	IL		04/10/2023	3.125	436,071		5,884				2,447,739	11/20/2024
6602686690		UPLAND	CA		04/10/2023	2.750	598,090		3,410				1,342,263	11/20/2024
6602690171		PALM DESERT	CA		04/10/2023	3.000	502,951		2,630				1,096,798	11/20/2024
6600681727		JACKSONVILLE	FL		04/10/2023	0.000	40,733		737				142,804	11/20/2024
6601482505		SEATTLE	WA		07/14/2023	2.750	231,347		6,090				3,716,869	11/20/2024
PEB1540095152		BROOKLYN	NY		08/14/2017	4.500	442,224		(501)				1,579,768	11/20/2024
6601720524		DENVER	CO		07/14/2023	3.125	552,597		3,360				1,578,916	11/20/2024
6600677246		JACKSONVILLE	FL		04/10/2023	0.000	36,385		874				279,912	11/20/2024
6601682237		BRIARCLIFF MANOR	NY		04/10/2023	3.375	77,143		2,441				2,474,435	11/20/2024
6602675933		FREMONT	CA		04/10/2023	2.750	714,450		4,070				2,337,536	11/20/2024
10801782		Fort Myers	FL		07/14/2023	0.000	35,523		1,683				268,495	11/20/2024
6601202176		JACKSONVILLE	FL		04/10/2023	0.000	12,873		676				309,310	11/20/2024
6602691948		GLENDALE	CA		04/10/2023	3.375	262,151		1,690				1,489,221	11/20/2024
6601698845		FLAGSTAFF	AZ		04/10/2023	3.625	468,436		2,144				1,775,527	11/20/2024
3374922234		JUPITER	FL		07/14/2023	3.750	25,860		287				672,546	11/20/2024
6602702521		PARKER	CO		07/14/2023	3.000	541,915		3,233				1,088,929	11/20/2024
6602688654		PHOENIX	AZ		04/10/2023	3.875	744,105		2,928				1,638,673	11/20/2024
6602677269		SAN JOSE	CA		04/10/2023	2.625	831,472		4,906				1,694,378	11/20/2024
6601684092		SANDS POINT	NY		04/10/2023	2.875	92,596		3,409				5,896,525	11/20/2024
6602684646		AUSTIN	TX		07/14/2023	2.625	992,003		7,065				3,487,371	11/20/2024
6601468884		ATLANTIC BEACH	FL		04/10/2023	0.000	32,985		381				265,421	11/20/2024
6601692269		TALLAHASSEE	FL		04/10/2023	3.500	498,671		3,562				1,852,994	11/20/2024
6600353343		FRESNO	CA		04/10/2023	4.750	81,098		383				506,068	11/20/2024
6601751156		VIENNA	VA		04/10/2023	3.375	655,184		3,035				1,858,634	11/20/2024
6601225011		JACKSONVILLE	FL		04/10/2023	0.000	9,666		614				114,255	11/20/2024
3367574072		Fort Lauderdale	FL		07/14/2023	4.375	83,600		487				402,328	11/20/2024
6600841388		SEATTLE	WA		07/14/2023	4.375	1,146,872		5,417				3,807,854	11/20/2024
6601749531		CHICAGO	IL		04/10/2023	3.250	462,093		2,232				1,305,902	11/20/2024
6602675768		CUPERTINO	CA		04/10/2023	2.750	607,160		3,499				2,933,001	11/20/2024
6602679414		ESCONDIDO	CA		04/10/2023	3.500	730,637		3,282				1,795,963	11/20/2024
6601819144		LAFAYETTE	CA		04/10/2023	3.125	516,940		2,688				1,645,441	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600679150		JACKSONVILLE	FL		04/10/2023	0.000	22,162		459				139,649	11/20/2024
PEB1541042536		SOLON	OH		01/11/2018	3.875	285,989		31				945,399	11/20/2024
6601709287		SAN CARLOS	CA		04/10/2023	2.875	630,164		4,397				2,808,076	11/20/2024
6601734251		LAS VEGAS	NV		04/10/2023	3.625	1,605,664		6,943				3,891,557	11/20/2024
8200512806		JACKSONVILLE	FL		07/14/2023	2.375	142,994		1,072				338,759	11/20/2024
6600681966		JACKSONVILLE	FL		04/10/2023	0.000	38,092		806				196,394	11/20/2024
6602683317		BEVERLY HILLS	CA		04/10/2023	2.750	1,537,159		8,655				4,340,493	11/20/2024
6600366105		SOUTH RICHMOND HILL	NY		04/10/2023	3.500	271,380		(111)				704,911	11/20/2024
6602675180		DALLAS	TX		07/14/2023	3.875	502,380		2,445				1,125,945	11/20/2024
6601729327		CLIFTON	NJ		07/14/2023	2.875	58,897		1,073				461,127	11/20/2024
PEB1596055947		PALM CITY	FL		03/21/2018	3.990	387,320		264				1,057,299	11/20/2024
6600392374		PHARR	TX		07/14/2023	3.500	28,663		1,173				414,314	11/20/2024
6602695451		LAGUNA BEACH	CA		04/10/2023	3.125	1,364,987		6,832				3,309,424	11/20/2024
6602673995		SCOTTSDALE	AZ		04/10/2023	2.875	437,245		2,398				1,666,043	11/20/2024
6602698042		CARLSBAD	CA		04/10/2023	3.000	699,298		3,666				1,678,856	11/20/2024
6601742957		COLUMBIA	IL		04/10/2023	3.125	452,508		2,293				910,029	11/20/2024
6600840133		HAMMONTON	NJ		07/14/2023	4.375	491,878		2,353				1,280,486	11/20/2024
6601698340		BROOKLYN	NY		04/10/2023	3.750	589,577		2,932				1,178,931	11/20/2024
6600679101		JACKSONVILLE	FL		04/10/2023	0.000	37,413		790				234,561	11/20/2024
6602672591		DALLAS	TX		07/14/2023	4.250	231,200		6,794				4,899,719	11/20/2024
6602696509		WILMETTE	IL		04/10/2023	3.375	505,150		2,429				1,070,993	11/20/2024
6602684307		CAMAS	WA		07/14/2023	3.375	77,394		1,291				892,728	11/20/2024
6602677103		SOUTHLAKE	TX		07/14/2023	2.750	675,489		4,782				1,880,406	11/20/2024
6601806133		HOBOKEN	NJ		07/14/2023	2.875	681,350		4,371				1,346,638	11/20/2024
6600025586		JACKSONVILLE	FL		04/10/2023	0.000	4,258		443				137,909	11/20/2024
6600795626		RIDGEWOOD	NJ		07/14/2023	3.250	588,483		5,393				1,828,646	11/20/2024
6602677814		VIENNA	VA		04/10/2023	2.625	703,509		4,151				2,556,480	11/20/2024
6601681254		PARK RIDGE	IL		04/10/2023	3.000	189,446		3,769				2,407,813	11/20/2024
6602710730		BURLINGAME	CA		04/10/2023	4.250	1,339,235		4,659				2,366,317	11/20/2024
6601479386		EDINA	MN		04/10/2023	3.375	222,497		3,891				3,263,205	11/20/2024
6600994518		SUMMERLAND	CA		04/10/2023	3.125	506,867		2,649				1,210,445	11/20/2024
505374611		BOCA RATON	FL		07/14/2023	3.125	176,694		1,072				373,266	11/20/2024
6601674945		PLANO	TX		07/14/2023	3.750	579,344		3,389				2,058,267	11/20/2024
6601713032		HAYWARD	CA		04/10/2023	2.875	809,035		4,567				2,368,399	11/20/2024
6601225052		JACKSONVILLE	FL		04/10/2023	0.000	20,018		645				158,582	11/20/2024
EB1596051197		DALLAS	TX		10/09/2015	4.000	1,419,090		(443)				4,053,974	11/20/2024
6601680801		FALLS CHURCH	VA		04/10/2023	3.000	375,017		4,414				1,571,553	11/20/2024
8201304614		CAPE CORAL	FL		07/14/2023	4.000	275,611		1,419				360,747	11/20/2024
6602688019		SEATTLE	WA		07/14/2023	3.375	676,246		3,741				1,564,134	11/20/2024
6602678879		HOUSTON	TX		07/14/2023	3.250	643,218		3,655				1,225,599	11/20/2024
6601684704		POTOMAC	MD		07/14/2023	4.500	31,981		1,518				1,576,045	11/20/2024
6601724286		ASPEN	CO		07/14/2023	2.990	718,870		6,214				2,350,370	11/20/2024
6600676297		JACKSONVILLE	FL		04/10/2023	0.000	22,599		689				309,704	11/20/2024
8200833807		WEST PALM BEACH	FL		07/14/2023	3.124	172,776		1,073				417,062	11/20/2024
6601028324		SAN FRANCISCO	CA		04/10/2023	3.375	216,022		2,887				1,210,812	11/20/2024
6602690163		MILL VALLEY	CA		04/10/2023	3.125	1,071,449		5,344				2,174,726	11/20/2024
6601732453		HERRIMAN	UT		07/14/2023	2.990	445,412		2,723				1,115,737	11/20/2024
6602701747		WOODWAY	WA		07/14/2023	2.875	1,139,705		7,049				2,770,772	11/20/2024
6600681891		JACKSONVILLE	FL		04/10/2023	0.000	55,019		986				197,692	11/20/2024
3372088994		Jupiter	FL		07/14/2023	4.500	82,301		544				479,214	11/20/2024
6602710771		DESTIN	FL		04/10/2023	3.750	668,470		2,680				1,425,420	11/20/2024
6602682731		PORTLAND	OR		07/14/2023	3.125	776,519		4,564				1,442,778	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600560533		NEW YORK	NY		04/10/2023	3.990	371,456		1,869				1,199,854	11/20/2024
6601751479		BROOKLYN	NY		04/10/2023	3.625	1,258,029		5,392				2,258,843	11/20/2024
6602695915		MILL VALLEY	CA		04/10/2023	3.125	1,179,424		5,904				2,108,077	11/20/2024
6601697078		BARRINGTON	IL		04/10/2023	3.625	402,372		1,853				1,083,422	11/20/2024
6601487934		AZUSA	CA		04/10/2023	3.000	7,335		339				803,619	11/20/2024
6601715144		WHEATON	IL		04/10/2023	2.990	463,751		2,456				997,729	11/20/2024
6602702372		SAN CARLOS	CA		04/10/2023	2.875	1,184,276		6,356				1,999,880	11/20/2024
6601687871		PASCO	WA		07/14/2023	4.000	322,187		2,700				1,064,693	11/20/2024
6602710516		RICHLAND	WA		07/14/2023	3.625	323,820		1,646				623,391	11/20/2024
108643701		Jacksonville	FL		07/14/2023	4.875	129,936		640				342,331	11/20/2024
6600847948		LOS ANGELES	CA		04/10/2023	3.875	713,571		3,050				2,501,953	11/20/2024
PEB1541042295		HOUSTON	TX		11/17/2017	4.125	1,094,750		(527)				2,179,962	11/20/2024
98735210		HIALEAH	FL		07/14/2023	4.875	50,468		263				199,781	11/20/2024
6601383661		LAS PIEDRAS	PR		04/10/2023	7.000	29,021		133				69,550	10/19/2001
6601482919		DUXBURY	MA		04/10/2023	3.250	131,274		2,454				1,760,940	11/20/2024
6600935115		CANYON LAKE	CA		04/10/2023	3.750	557,604		2,386				1,308,140	11/20/2024
6601806471		PLEASANTON	CA		04/10/2023	3.000	768,246		4,116				1,741,114	11/20/2024
6602710664		SAN FRANCISCO	CA		04/10/2023	3.750	970,858		4,069				1,744,216	11/20/2024
PEB1540094569		ORMOND BEACH	FL		11/18/2016	4.000	391,859		(191)				1,177,668	11/20/2024
6602711902		MESA	AZ		04/10/2023	4.500	809,327		2,611				1,369,512	11/20/2024
6602674688		LA QUINTA	CA		04/10/2023	3.125	772,975		3,931				1,791,080	11/20/2024
PEB1541042506		AUSTIN	TX		01/11/2018	3.990	434,259		(76)				939,352	11/20/2024
6602674035		DALLAS	TX		07/14/2023	2.625	1,177,181		7,955				3,401,542	11/20/2024
6602685247		ORO VALLEY	AZ		04/10/2023	3.125	642,250		3,274				1,650,541	11/20/2024
8201407887		LAKE WORTH	FL		07/14/2023	4.875	211,291		876				367,112	11/20/2024
6602695071		LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	741,717		3,758				2,916,391	11/20/2024
8195201117		DELRAY BEACH	FL		07/14/2023	2.990	273,552		1,958				578,431	11/20/2024
8195470636		DORAL	FL		07/14/2023	3.375	377,182		2,286				906,506	11/20/2024
6602674589		SAN JOSE	CA		04/10/2023	2.625	996,085		5,895				2,693,611	11/20/2024
6601730838		SEDONA	AZ		04/10/2023	3.500	1,366,159		6,166				3,456,234	11/20/2024
6600851437		EASTVALE	CA		04/10/2023	3.625	482,985		2,216				1,140,130	11/20/2024
6601709485		VAIL	CO		07/14/2023	3.375	1,180,764		6,574				3,178,024	11/20/2024
6602688977		GRANITE BAY	CA		04/10/2023	3.250	687,082		3,317				1,239,600	11/20/2024
8202385077		JACKSONVILLE	FL		07/14/2023	5.750	205,206		624				322,888	11/20/2024
6602694512		LOS ANGELES	CA		04/10/2023	3.250	1,332,691		6,458				2,752,029	11/20/2024
6601383109		ATLANTIC BEACH	FL		04/10/2023	0.000	21,546		798				350,403	11/20/2024
6602675487		AROMAS	CA		04/10/2023	4.125	885,248		3,276				1,729,596	11/20/2024
6601745950		SAN CLEMENTE	CA		04/10/2023	3.125	1,177,095		5,913				2,720,218	11/20/2024
3360569523		Boca Raton	FL		07/14/2023	3.250	61,035		838				501,489	11/20/2024
8201245052		HOLLYWOOD	FL		07/14/2023	4.375	309,196		1,411				455,587	11/20/2024
6601749671		ALBUQUERQUE	NM		04/10/2023	3.250	565,720		2,731				1,086,956	11/20/2024
8200672138		PALM SPRINGS	FL		07/14/2023	3.500	163,065		1,566				446,382	11/20/2024
PEB1596054803		MIAMI	FL		08/14/2017	4.375	429,858		(576)				2,113,453	11/20/2024
8199123101		MIAMI GARDENS	FL		07/14/2023	3.375	175,104		1,033				403,985	11/20/2024
8200919509		ESTERO	FL		07/14/2023	3.875	320,106		1,621				729,356	11/20/2024
6601727586		LAKEWOOD RANCH	FL		04/10/2023	3.625	1,042,640		4,523				2,444,619	11/20/2024
6601003202		PORTLAND	OR		07/14/2023	3.625	579,507		3,195				1,193,303	11/20/2024
8197281692		WEST PALM BEACH	FL		07/14/2023	3.125	129,732		840				203,581	05/27/2021
6601478370		SAINT PETERS	MO		04/10/2023	2.875	47,586		530				322,996	11/20/2024
112900956		Deerfield Beach	FL		07/14/2023	4.875	103,475		501				686,249	11/20/2024
6602701135		BIRMINGHAM	AL		07/14/2023	3.375	565,729		3,068				1,181,535	11/20/2024
6600851429		FORT WORTH	TX		07/14/2023	3.750	575,339		3,059				1,267,386	11/20/2024

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8198833124		LAKE WORTH	FL		07/14/2023	2.750	293,015		2,026				618,453	11/20/2024
6601687376		PLANDOME	NY		04/10/2023	3.375	336,730		3,451				4,484,438	11/20/2024
6601485417		HAYMARKET	VA		04/10/2023	3.500	124,473		2,577				1,427,515	11/20/2024
6602687250		SAN JOSE	CA		04/10/2023	2.875	880,884		4,796				1,775,663	11/20/2024
6600213232		JACKSONVILLE	FL		04/10/2023	3.500	9,969		196				1,725,089	11/20/2024
EB1351003905		NEW YORK	NY		08/07/2015	3.875	454,124		(2)				2,200,289	11/20/2024
PH7131438264		PALMETTO BAY	FL		08/28/2014	4.047	418,090		10				1,655,986	11/20/2024
6600720095		ORLANDO	FL		04/10/2023	3.500	346,129		2,045				1,079,692	11/20/2024
6600830878		AVENTURA	FL		04/10/2023	3.750	604,837		3,278				2,389,793	11/20/2024
6602680719		COLORADO SPRINGS	CO		07/14/2023	3.000	891,763		5,417				1,769,174	11/20/2024
6600935636		SAN JOSE	CA		04/10/2023	3.000	645,059		3,482				1,298,864	11/20/2024
6601476788		PONTE VEDRA BEACH	FL		04/10/2023	2.990	167,130		2,842				1,500,352	11/20/2024
6601682856		NEW YORK	NY		04/10/2023	2.875	59,413		1,236				1,508,136	11/20/2024
6600841271		SNOQUALMIE	WA		07/14/2023	3.875	624,421		3,471				1,712,009	11/20/2024
6602674936		CHATHAM	NJ		07/14/2023	2.875	756,522		4,795				2,320,016	11/20/2024
6600851155		AUSTIN	TX		07/14/2023	3.875	617,789		3,085				1,389,534	11/20/2024
6602696269		TOPANGA	CA		04/10/2023	3.125	1,444,401		7,230				2,955,578	11/20/2024
6602694322		OAKLAND	CA		04/10/2023	3.250	1,337,192		6,510				3,523,540	11/20/2024
6601470948		ATLANTIC BEACH	FL		04/10/2023	0.000	65,496		1,185				346,924	11/20/2024
8199235779		NORTH FORT MYERS	FL		07/14/2023	2.990	154,755		1,009				577,176	11/20/2024
8201791226		LEHIGH ACRES	FL		07/14/2023	5.250	179,640		641				338,933	11/20/2024
6600845025		CEDAR HILL	TX		07/14/2023	3.875	390,292		2,494				1,056,926	11/20/2024
6602699099		LITTLETON	CO		07/14/2023	3.000	559,267		3,363				1,047,451	11/20/2024
6601679662		NEW YORK	NY		04/10/2023	4.500	37,444		1,283				3,153,258	11/20/2024
6601471227		DALLAS	TX		07/14/2023	3.625	221,543		7,806				6,687,695	11/20/2024
6602689306		BELLEVUE	WA		07/14/2023	3.125	1,269,837		7,435				3,074,966	11/20/2024
6602696178		RIDGEFIELD	WA		07/14/2023	3.000	485,573		2,928				919,441	11/20/2024
6601817619		WASHINGTON	DC		04/10/2023	3.125	600,551		3,104				1,997,057	11/20/2024
6602682376		SEATTLE	WA		07/14/2023	3.250	1,275,596		7,363				2,267,412	11/20/2024
6602695345		PRIOR LAKE	MN		04/10/2023	3.250	962,322		4,690				1,851,991	11/20/2024
EB1784004870		SAN RAFAEL	CA		12/16/2016	3.375	951,627		185				2,123,064	11/20/2024
6601224774		JACKSONVILLE	FL		04/10/2023	0.000	18,609		620				132,828	11/20/2024
6601684720		GLENCOE	IL		04/10/2023	3.125	131,740		2,324				1,346,093	11/20/2024
6600555004		MIAMI BEACH	FL		04/10/2023	3.375	237,324		1,520				1,142,511	11/20/2024
6601674093		ENCINITAS	CA		04/10/2023	3.812	444,247		3,382				2,354,465	11/20/2024
6602711415		DANA POINT	CA		04/10/2023	3.625	783,151		3,269				1,522,453	11/20/2024
6602681733		HUNTINGTON BEACH	CA		04/10/2023	3.250	788,575		3,821				1,734,967	11/20/2024
6601704601		NEW YORK	NY		04/10/2023	2.990	494,977		2,637				3,640,637	11/20/2024
6602677350		FREMONT	CA		04/10/2023	2.875	1,092,800		6,054				4,929,980	11/20/2024
6600011347		JACKSONVILLE	FL		04/10/2023	0.000	4,794		497				144,177	11/20/2024
505306709		CLEARWATER	FL		07/14/2023	3.625	187,302		1,003				470,543	11/20/2024
6602676725		MANHATTAN BEACH	CA		04/10/2023	2.750	1,170,125		6,659				3,562,629	11/20/2024
6601737320		MINNEAPOLIS	MN		04/10/2023	3.500	447,781		2,405				900,564	11/20/2024
8201189892		GREENACRES	FL		07/14/2023	3.990	205,217		1,026				455,460	11/20/2024
6601384131		ATLANTIC BEACH	FL		04/10/2023	0.000	45,363		1,195				319,092	11/20/2024
8201009867		JACKSONVILLE	FL		07/14/2023	4.125	90,800		433				120,955	11/20/2024
6602682046		SAMMAMISH	WA		07/14/2023	3.125	669,413		3,934				1,289,973	11/20/2024
8201513743		TARPON SPRINGS	FL		07/14/2023	4.750	195,547		805				348,113	11/20/2024
6600849415		AUSTIN	TX		07/14/2023	3.375	526,648		4,595				1,452,388	11/20/2024
EB1596051124		ARROYO GRANDE	CA		08/07/2015	4.000	415,398		(42)				1,292,892	11/20/2024
6601733402		EL DORADO HILLS	CA		04/10/2023	3.250	762,577		3,753				1,664,512	11/20/2024
6601693408		SAN FRANCISCO	CA		04/10/2023	3.875	536,088		2,246				2,112,634	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600669706		JACKSONVILLE	FL		04/10/2023	6.125	35,011		227				193,949	05/30/2024
6602689322		LIVERMORE	CA		04/10/2023	3.250	745,075		3,597				1,815,040	11/20/2024
PEB1786003594		SUNNYVALE	CA		11/18/2016	3.625	1,081,543		70				3,951,451	11/20/2024
3358476259		Pinellas Park	FL		07/14/2023	4.500	47,346		260				266,008	11/20/2024
EB1171014557		BELLEVUE	WA		08/19/2016	3.500	333,116		113				1,009,945	11/20/2024
6601712075		MIAMI	FL		04/10/2023	3.125	467,087		2,381				1,902,280	11/20/2024
6602680909		ANAHEIM	CA		04/10/2023	3.250	797,249		3,863				1,883,287	11/20/2024
6601712612		BEACH HAVEN	NJ		07/14/2023	2.990	705,612		4,439				1,830,597	11/20/2024
6600842030		BOERNE	TX		07/14/2023	3.875	530,994		4,729				1,524,711	11/20/2024
8197083961		LEHIGH ACRES	FL		07/14/2023	3.499	156,884		915				335,676	11/20/2024
6600762535		PASADENA	MD		07/14/2023	3.875	182,674		1,553				636,223	11/20/2024
6602689041		ASHTON	MD		07/14/2023	3.125	850,255		4,997				1,682,985	11/20/2024
6602699503		SPOKANE	WA		07/14/2023	2.990	1,081,116		6,489				1,910,054	11/20/2024
6602717339		PAYSON	AZ		04/10/2023	3.375	444,798		3,060				1,238,535	11/20/2024
6601471003		ATLANTIC BEACH	FL		04/10/2023	7.000	65,011		376				317,625	11/20/2024
6601737650		NASHVILLE	TN		04/10/2023	3.375	728,660		3,414				1,591,670	11/20/2024
6602679505		BEND	OR		07/14/2023	3.000	430,520		2,618				1,497,917	11/20/2024
6602700137		FAIR OAKS RANCH	TX		07/14/2023	2.990	488,233		2,920				886,288	11/20/2024
6600429069		BOSTON	MA		04/10/2023	3.375	514,235		2,681				1,178,917	11/20/2024
6602711324		DENVER	CO		07/14/2023	3.625	568,842		2,851				921,768	11/20/2024
8197002571		BOCA RATON	FL		07/14/2023	3.374	224,115		1,342				459,070	11/20/2024
6601699934		MERCER ISLAND	WA		07/14/2023	3.625	941,883		5,124				2,298,967	11/20/2024
505412400		CAPE CORAL	FL		07/14/2023	2.990	170,443		1,061				410,634	11/20/2024
8195518995		BOYNTON BEACH	FL		07/14/2023	2.875	220,954		1,563				657,967	11/20/2024
6602699495		CARMEL	CA		04/10/2023	3.500	1,100,046		4,867				2,164,876	11/20/2024
6601037325		SANTA CRUZ	CA		04/10/2023	4.750	1,202,125		5,522				4,779,918	11/20/2024
6602671700		ORANGE	CA		04/10/2023	2.990	417,454		4,885				2,270,044	11/20/2024
6601734798		SANTA BARBARA	CA		04/10/2023	3.500	1,104,652		4,980				3,256,640	11/20/2024
6601687335		NEWTON HIGHLANDS	MA		04/10/2023	3.125	285,272		5,936				3,572,175	11/20/2024
EB1771000666		SANTA ANA	CA		09/18/2015	4.125	546,903		(185)				1,995,308	11/20/2024
6600851080		AUSTIN	TX		07/14/2023	3.375	537,221		3,423				1,444,970	11/20/2024
6600039090		ENGLEWOOD	CO		07/14/2023	3.625	781,438		4,329				1,899,790	11/20/2024
8201795125		DUNEDIN	FL		07/14/2023	4.000	340,329		1,666				627,665	11/20/2024
6600840059		PALOS PARK	IL		04/10/2023	4.125	362,204		2,329				1,026,087	11/20/2024
6601709246		CLE ELUM	WA		07/14/2023	3.500	506,827		2,818				1,103,183	11/20/2024
6602705433		RIVERSIDE	CA		04/10/2023	3.750	696,170		2,841				1,111,399	11/20/2024
6602681501		LAKE FOREST	CA		04/10/2023	3.375	492,553		2,299				1,167,179	11/20/2024
PEB1786003751		SAN JOSE	CA		11/18/2016	3.750	794,780		(167)				1,799,868	11/20/2024
6601490045		PASADENA	CA		04/10/2023	3.916	308,120		3,016				1,502,253	11/20/2024
6600678152		JACKSONVILLE	FL		04/10/2023	0.000	37,008		1,039				228,695	11/20/2024
EB1216003655		COCONUT GROVE	FL		12/16/2016	3.750	379,119		(100)				1,535,079	11/20/2024
6602677863		FOX ISLAND	WA		07/14/2023	2.500	746,685		8,090				4,020,983	11/20/2024
6602681311		SAN JOSE	CA		04/10/2023	3.000	904,164		4,739				1,835,658	11/20/2024
6600850819		PLACIDA	FL		04/10/2023	4.125	484,317		1,848				1,187,287	11/20/2024
6601469098		ATLANTIC BEACH	FL		04/10/2023	0.000	40,922		673				270,977	11/20/2024
6602690932		EASTON	MD		07/14/2023	2.500	755,384		7,189				1,939,915	11/20/2024
6601483834		HOLLADAY	UT		07/14/2023	3.125	190,404		4,668				2,837,499	11/20/2024
6601483354		BRENTWOOD	TN		04/10/2023	3.000	298,395		5,994				4,074,267	11/20/2024
EB1787002772		NOVATO	CA		07/17/2015	3.875	513,857		(115)				1,073,102	11/20/2024
8195495178		FORT MYERS	FL		07/14/2023	2.875	192,704		1,335				455,450	11/20/2024
6602700608		SAINT AUGUSTINE	FL		04/10/2023	2.990	485,252		2,512				1,010,094	11/20/2024
6602695899		RIVER FOREST	IL		04/10/2023	3.000	770,098		4,043				2,299,123	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601712893		MILL VALLEY	CA		04/10/2023	3.125	670,822		3,497				1,866,940	11/20/2024
6602698638		INDIANAPOLIS	IN		04/10/2023	3.000	484,534		2,518				956,604	11/20/2024
6602684091		DRIPPING SPRINGS	TX		07/14/2023	3.500	459,930		2,467				742,117	11/20/2024
8190308327		FORT LAUDERDALE	FL		07/14/2023	2.500	136,207		1,370				621,189	11/20/2024
PEB1259003608		BOYDS	MD		11/17/2017	3.990	422,752		(60)				903,604	11/20/2024
6601752949		CHINO HILLS	CA		04/10/2023	3.375	570,611		2,644				1,473,263	11/20/2024
6600068602		REDDICK	FL		04/10/2023	6.625	4,533		106				326,814	11/20/2024
6601738963		DENVER	CO		07/14/2023	3.000	429,544		2,618				1,396,011	11/20/2024
6602705607		DRAPER	UT		07/14/2023	3.375	761,626		4,099				1,393,437	11/20/2024
EB1786003928		SAN FRANCISCO	CA		12/16/2016	3.750	557,411		(168)				2,406,026	11/20/2024
6602680883		ENCINITAS	CA		04/10/2023	3.000	778,812		3,955				1,559,155	11/20/2024
6601686444		PLEASANTVILLE	NY		04/10/2023	3.250	99,415		2,479				1,355,593	11/20/2024
6601204545		JACKSONVILLE	FL		04/10/2023	0.000	8,927		570				152,770	11/20/2024
6600775933		BROOKLYN	NY		04/10/2023	4.125	9,198		617				1,436,339	11/20/2024
6602702232		HOUSTON	TX		07/14/2023	2.875	487,132		2,997				899,692	11/20/2024
6602701994		BONITA SPGS	FL		04/10/2023	2.875	936,355		5,008				3,070,860	11/20/2024
6602678481		NASHVILLE	TN		04/10/2023	3.250	456,278		2,221				1,058,325	11/20/2024
6601749325		SAN ANTONIO	TX		07/14/2023	2.750	588,187		5,272				1,264,627	11/20/2024
6601274266		BRAINTREE	MA		04/10/2023	2.000	156,757		2,993				862,610	11/20/2024
6600933631		LONGMONT	CO		07/14/2023	3.625	246,444		3,688				1,179,755	11/20/2024
6602682806		FREELAND	WA		07/14/2023	3.250	550,908		3,127				1,038,386	11/20/2024
6602702570		LAKE FOREST	IL		04/10/2023	3.000	488,646		2,516				1,108,385	11/20/2024
PEB1789004833		SAN ANSELMO	CA		11/18/2016	3.625	1,029,492		(188)				2,351,187	11/20/2024
6600676545		JACKSONVILLE	FL		04/10/2023	0.000	22,733		626				177,945	11/20/2024
112910351		Cape Coral	FL		07/14/2023	5.250	105,631		549				316,634	11/20/2024
6602681097		BOISE	ID		04/10/2023	3.250	638,525		3,269				1,332,951	11/20/2024
6602695592		SANTA ROSA	CA		04/10/2023	3.250	886,642		4,265				1,666,829	11/20/2024
8201680263		CORAL SPRINGS	FL		07/14/2023	4.625	400,546		1,705				572,774	11/20/2024
EB1596053391		BLUFFDALE	UT		08/17/2016	3.875	365,230		(168)				916,396	11/20/2024
6601020628		NEWPORT BEACH	CA		04/10/2023	3.750	2,019,115		9,958				6,496,977	11/20/2024
6601749473		NOLENSVILLE	TN		04/10/2023	2.875	778,133		5,578				3,538,556	11/20/2024
6601716282		FALLS CHURCH	VA		04/10/2023	3.125	936,063		4,755				1,821,734	11/20/2024
6601708388		RANCHO CUCAMONGA	CA		04/10/2023	3.375	586,201		2,767				1,346,455	11/20/2024
6602695568		WESTON	FL		04/10/2023	3.125	1,000,479		5,026				2,531,285	11/20/2024
6602674373		SEATTLE	WA		07/14/2023	2.875	732,553		4,631				1,708,983	11/20/2024
6601693697		BREMERTON	WA		07/14/2023	3.875	491,628		2,502				1,248,190	11/20/2024
6600682154		JACKSONVILLE	FL		04/10/2023	0.000	47,374		843				187,315	11/20/2024
6600984196		CHICAGO	IL		04/10/2023	3.250	484,760		2,746				1,143,855	11/20/2024
6601681684		SEATTLE	WA		07/14/2023	3.000	218,790		6,579				6,469,389	11/20/2024
6600678715		JACKSONVILLE	FL		04/10/2023	0.000	33,822		954				237,153	11/20/2024
6600681461		JACKSONVILLE	FL		04/10/2023	5.000	25,955		165				115,805	05/30/2024
6600675737		JACKSONVILLE	FL		04/10/2023	0.000	23,736		695				277,965	11/20/2024
6602699230		RENO	NV		04/10/2023	2.875	433,288		2,347				848,669	11/20/2024
6600849076		KIRKWOOD	MO		04/10/2023	3.125	466,847		3,916				1,623,900	11/20/2024
6601679993		FLUSHING	NY		04/10/2023	2.125	44,443		1,184				1,050,408	11/20/2024
6601818542		GAINESVILLE	FL		04/10/2023	3.125	538,818		2,767				1,195,760	11/20/2024
8201677449		BOCA RATON	FL		07/14/2023	4.875	341,383		1,365				462,311	11/20/2024
6601809731		PHOENIX	AZ		04/10/2023	3.125	491,967		2,539				1,156,399	11/20/2024
6601713461		MARBLE FALLS	TX		07/14/2023	3.000	557,237		4,845				1,380,092	11/20/2024
6601708545		GOSHEN	KY		04/10/2023	3.500	496,253		2,297				1,020,045	11/20/2024
505392786		NAPLES	FL		07/14/2023	2.968	148,543		974				410,904	11/20/2024
6602705201		BEAVERTON	OR		07/14/2023	3.875	500,686		2,373				821,028	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601224667		JACKSONVILLE	FL		04/10/2023	0.000	19,714		662				132,498	11/20/2024
6602674803		BOSTON	MA		04/10/2023	2.750	974,301		5,532				2,014,178	11/20/2024
6601673400		BENICIA	CA		04/10/2023	3.750	386,272		3,211				1,282,986	11/20/2024
6601687574		BETHESDA	MD		07/14/2023	4.000	791,832		6,777				3,412,049	11/20/2024
8202872864		JACKSONVILLE	FL		07/14/2023	5.250	108,473		382				167,687	11/20/2024
6600932161		FOSTER CITY	CA		04/10/2023	3.375	253,660		1,894				1,313,012	11/20/2024
6601733931		SAN FRANCISCO	CA		04/10/2023	3.125	809,751		4,098				1,283,450	11/20/2024
8195696467		JACKSONVILLE	FL		07/14/2023	2.875	115,710		812				256,431	11/20/2024
6602690361		MANITOU SPRINGS	CO		07/14/2023	3.250	491,989		2,780				929,448	11/20/2024
6601475640		PALM HARBOR	FL		04/10/2023	3.625	470,355		3,135				2,957,272	11/20/2024
6602680412		SCOTTSDALE	AZ		04/10/2023	3.000	764,663		4,008				2,113,224	11/20/2024
PEB1596055415		CARBONDALE	CO		11/17/2017	4.250	673,100		(478)				1,960,368	11/20/2024
6602680982		TIGARD	OR		07/14/2023	3.125	469,489		2,759				995,254	11/20/2024
6601825299		WEST NEWTON	MA		04/10/2023	3.250	650,161		3,197				1,383,412	11/20/2024
6602681816		SAN LUIS OBISPO	CA		04/10/2023	3.250	647,750		3,136				1,331,146	11/20/2024
8200922957		BOCA RATON	FL		07/14/2023	4.000	77,194		399				225,599	05/30/2024
6602700327		WALNUT CREEK	CA		04/10/2023	3.125	780,204		4,023				1,466,694	11/20/2024
6601818666		OAKLAND	CA		04/10/2023	2.875	671,761		3,741				1,438,980	11/20/2024
8197608276		HOMESTEAD	FL		07/14/2023	2.990	217,161		1,431				435,705	11/20/2024
EB1249003388		NAPLES	FL		12/16/2016	3.750	795,316		53				5,109,464	11/20/2024
505402545		POMPANO BEACH	FL		07/14/2023	3.625	153,891		838				362,237	11/20/2024
6602678713		LAKEWOOD RANCH	FL		04/10/2023	3.250	865,737		4,211				2,932,105	11/20/2024
6602698166		HOBOKEN	NJ		07/14/2023	3.250	915,308		5,209				1,746,745	11/20/2024
6602673417		SCOTTSDALE	AZ		04/10/2023	3.000	687,612		5,191				2,554,702	11/20/2024
505362813		DELRAY BEACH	FL		07/14/2023	2.875	156,733		1,006				559,555	11/20/2024
6601736314		PONTE VEDRA BEACH	FL		04/10/2023	2.875	451,062		2,456				1,730,932	11/20/2024
6601010611		OXNARD	CA		04/10/2023	3.375	524,992		2,525				1,168,202	11/20/2024
6601713149		GOLD CANYON	AZ		04/10/2023	3.250	693,586		3,386				1,740,676	11/20/2024
8200892676		WEST PALM BEACH	FL		07/14/2023	3.875	215,090		1,117				308,492	11/20/2024
PH7131649415		OLD BROOKVILLE	NY		09/26/2014	4.161	816,483		(115)				2,116,276	11/20/2024
6601744151		CAMARILLO	CA		04/10/2023	3.250	803,526		4,011				1,612,271	11/20/2024
6600724568		FERNANDINA BEACH	FL		04/10/2023	3.875	330,069		1,585				1,214,997	11/20/2024
6601203240		JACKSONVILLE	FL		04/10/2023	0.000	4,730		461				124,433	11/20/2024
505329422		DELRAY BEACH	FL		07/14/2023	3.000	103,835		654				285,972	11/20/2024
6600681263		JACKSONVILLE	FL		04/10/2023	0.000	42,254		821				201,500	11/20/2024
6602698661		MOUNTAIN HOUSE	CA		04/10/2023	3.250	541,447		2,616				1,177,910	11/20/2024
6601203729		JACKSONVILLE	FL		04/10/2023	7.000	3,332		(1,364)		143		188,186	11/20/2024
6601744813		FORT LAUDERDALE	FL		04/10/2023	3.125	768,690		3,999				2,433,429	11/20/2024
6601224394		JACKSONVILLE	FL		04/10/2023	0.000	15,130		719				130,889	11/20/2024
6601710822		NEWCASTLE	WA		07/14/2023	2.625	1,029,947		6,988				2,570,245	11/20/2024
6602675404		SCOTTSDALE	AZ		04/10/2023	4.000	780,963		2,992				1,773,947	11/20/2024
3367689766		West Palm Beach	FL		07/14/2023	3.990	49,373		617				253,286	11/20/2024
6602685262		ELMHURST	IL		04/10/2023	2.875	468,010		2,704				1,185,207	11/20/2024
6601733212		BRENTWOOD	TN		04/10/2023	3.000	775,459		4,075				3,080,381	11/20/2024
6601686436		WASHINGTON	DC		04/10/2023	3.125	137,409		2,979				2,162,976	11/20/2024
505302488		HOMESTEAD	FL		07/14/2023	4.125	217,775		1,053				542,060	11/20/2024
8023328085		CAPE CORAL	FL		07/14/2023	4.875	137,135		643				366,127	11/20/2024
6602696640		LAKE FOREST	CA		04/10/2023	3.250	701,892		3,396				1,564,626	11/20/2024
6602682202		RENTON	WA		07/14/2023	3.000	755,654		4,590				1,543,566	11/20/2024
6601683599		MUTTONTOWN	NY		04/10/2023	3.375	287,946		5,830				4,751,087	11/20/2024
6601740100		BROOKLYN	NY		04/10/2023	3.125	727,332		3,667				2,662,671	11/20/2024
6602683747		LOS ANGELES	CA		04/10/2023	3.125	784,732		3,942				1,746,941	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601805507		ARLINGTON	VA		04/10/2023	2.990	578,473		3,215				1,832,283	11/20/2024
6602701531		MERCER ISLAND	WA		07/14/2023	3.000	1,085,490		6,498				2,194,439	11/20/2024
EB1791002786		MCLEAN	VA		08/07/2015	3.750	584,922		(3)				1,370,649	11/20/2024
6601021246		LAGUNA BEACH	CA		04/10/2023	3.500	1,990,333		10,552				5,963,252	11/20/2024
6601685099		ARMONK	NY		04/10/2023	2.875	183,510		3,504				1,360,339	11/20/2024
6602710870		LOS ANGELES	CA		04/10/2023	3.500	1,110,222		4,840				2,876,233	11/20/2024
6602696103		HINSDALE	IL		04/10/2023	3.625	1,164,483		4,991				2,361,285	11/20/2024
8199015305		NORTH LAUDERDALE	FL		07/14/2023	3.375	253,194		1,499				443,591	11/20/2024
6600680760		JACKSONVILLE	FL		04/10/2023	0.000	38,057		943				204,802	11/20/2024
6602706613		ELMHURST	IL		04/10/2023	3.125	533,444		3,462				1,324,910	11/20/2024
PEB1540095842		SPRINGFIELD	VA		01/11/2018	4.000	551,474		(115)				1,166,633	11/20/2024
6600132895		KEY BISCAYNE	FL		04/10/2023	3.500	193,465						1,694,275	11/20/2024
8202494610		LEHIGH ACRES	FL		07/14/2023	4.750	252,394		1,031				307,158	11/20/2024
6601473223		PARADISE VLY	AZ		04/10/2023	3.125	205,627		2,636				1,845,179	11/20/2024
6602683416		SEATTLE	WA		07/14/2023	3.125	1,128,067		6,605				2,216,106	11/20/2024
6602704378		MEDFORD	NJ		07/14/2023	3.875	596,886		2,821				1,339,353	11/20/2024
6601692699		PHOENIX	AZ		04/10/2023	3.500	369,941		3,027				1,273,455	11/20/2024
6600935396		AUSTIN	TX		07/14/2023	3.125	498,716		3,024				1,095,839	11/20/2024
6601383521		NAPLES	FL		04/10/2023	5.500	45,642		248				294,248	11/20/2024
6601686386		WELLESLEY	MA		04/10/2023	3.625	120,694		2,796				3,035,512	11/20/2024
EB1564001105		DENVER	CO		12/16/2016	3.625	389,340		(116)				1,434,253	11/20/2024
8027978657		POMPANO BEACH	FL		07/14/2023	4.125	198,866		1,071				411,229	11/20/2024
6601742049		INLET BEACH	FL		04/10/2023	3.125	501,598		2,520				1,017,610	11/20/2024
6600981994		ENGLEWOOD	CO		07/14/2023	3.375	103,653		922				468,987	11/20/2024
8195319217		FORT MYERS	FL		07/14/2023	2.750	190,153		1,375				403,445	11/20/2024
6601685172		DALLAS	TX		07/14/2023	3.625	73,838		2,232				2,928,011	11/20/2024
6602255264		HOLMES BEACH	FL		04/10/2023	3.950	2,221,950		11,290				3,958,121	11/20/2024
6600679408		JACKSONVILLE	FL		04/10/2023	0.000	29,102		602				174,648	11/20/2024
6601002311		GERMANTOWN	TN		04/10/2023	3.500	463,421		2,280				1,195,225	11/20/2024
6602694942		DALLAS	TX		07/14/2023	3.250	698,609		3,940				1,458,135	11/20/2024
6601728394		SNOHOMISH	WA		07/14/2023	2.875	552,426		3,479				1,345,705	11/20/2024
6601469122		ATLANTIC BEACH	FL		04/10/2023	0.000	44,712		756				292,375	11/20/2024
8200872655		HIALEAH	FL		07/14/2023	4.375	277,512		1,276				486,395	11/20/2024
6602689090		CHATSWORTH	CA		04/10/2023	3.125	868,025		4,445				1,667,127	11/20/2024
6602681857		WOODINVILLE	WA		07/14/2023	3.375	617,482		3,386				1,972,500	11/20/2024
6601711242		INLET BEACH	FL		04/10/2023	3.125	1,337,016		7,306				4,905,944	11/20/2024
6600108101		NEW YORK	NY		04/10/2023	3.875	810,778		4,217				2,100,305	11/20/2024
6602686633		SCOTTSDALE	AZ		04/10/2023	2.750	665,216		3,786				2,419,639	11/20/2024
6601823583		PARK CITY	UT		07/14/2023	3.000	1,475,691		9,114				5,421,023	11/20/2024
6600787128		SANTA MONICA	CA		04/10/2023	4.750	609,995		2,326				3,143,366	11/20/2024
6601709931		ALLEN	TX		07/14/2023	3.000	461,739		2,836				1,155,876	11/20/2024
8202179462		FLORIDA CITY	FL		07/14/2023	4.500	252,853		1,179				351,145	11/20/2024
6602694330		CENTENNIAL	CO		07/14/2023	3.375	471,300		4,044				1,987,851	11/20/2024
8196718260		SAINT PETERSBURG	FL		07/14/2023	3.200	183,172		1,153				1,017,900	11/20/2024
6601680314		STATEN ISLAND	NY		04/10/2023	3.125	20,318		823				895,570	11/20/2024
6602674050		ALBUQUERQUE	NM		04/10/2023	2.625	474,697		2,860				1,272,331	11/20/2024
6602684935		DANVILLE	CA		04/10/2023	2.875	618,011		7,554				4,476,296	11/20/2024
6601744714		LAGUNA BEACH	CA		04/10/2023	2.625	643,385		6,119				3,763,129	11/20/2024
6602674464		LOS ANGELES	CA		04/10/2023	2.750	671,423		3,848				2,182,940	11/20/2024
6601820613		NORTH FORT MYERS	FL		04/10/2023	2.500	527,892		4,582				2,742,822	11/20/2024
6602688613		CHANDLER	AZ		04/10/2023	3.750	571,649		2,372				1,075,043	11/20/2024
6601698860		SEATTLE	WA		07/14/2023	3.375	690,775		3,997				2,242,192	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602697382		WEST OLIVE	MI		04/10/2023	2.500	633,101		5,024				2,886,265	11/20/2024
8030320592		WEST PALM BEACH	FL		07/14/2023	4.125	154,602		846				647,508	11/20/2024
6602717115		BENICIA	CA		04/10/2023	3.000	636,238		4,172				1,305,700	11/20/2024
8202097423		MIAMI	FL		07/14/2023	4.250	162,191		1,035				809,651	11/20/2024
EB1541040778		MALVERN	PA		12/16/2016	3.250	477,413		217				1,163,301	11/20/2024
6602678606		PASADENA	CA		04/10/2023	3.000	910,744		4,792				2,357,933	11/20/2024
6602693571		PORT ORCHARD	WA		07/14/2023	2.750	672,667		5,899				1,752,994	11/20/2024
8027058234		HIALEAH	FL		07/14/2023	4.125	232,872		879				578,663	11/20/2024
6601682708		MONTE SERENO	CA		04/10/2023	3.875	119,809		4,358				7,902,733	11/20/2024
6600849845		SOMERVILLE	MA		04/10/2023	3.375	610,998		2,995				1,438,344	11/20/2024
6602684463		SEATTLE	WA		07/14/2023	2.625	785,131		5,333				1,921,924	11/20/2024
6602671288		SACRAMENTO	CA		04/10/2023	3.625	214,533		2,483				1,391,289	11/20/2024
6602696566		FORT COLLINS	CO		07/14/2023	3.500	513,213		2,704				1,094,737	11/20/2024
6601753590		LUCAS	TX		07/14/2023	2.990	598,475		5,031				1,770,061	11/20/2024
6600025354		JACKSONVILLE	FL		04/10/2023	0.000	825		182				133,607	11/20/2024
6601225078		JACKSONVILLE	FL		04/10/2023	0.000	13,437		580				175,776	11/20/2024
6602692011		CLERMONT	FL		04/10/2023	2.990	101,889		721				619,904	11/20/2024
6600934886		TOPANGA	CA		04/10/2023	3.500	904,134		4,213				2,013,850	11/20/2024
6601224923		JACKSONVILLE	FL		04/10/2023	0.000	19,660		646				174,441	11/20/2024
6602688308		TENINO	WA		07/14/2023	3.250	474,413		2,666				918,376	11/20/2024
3365948540		Duval	FL		07/14/2023	4.500	85,125		459				230,344	11/20/2024
6600935651		SAN CARLOS	CA		04/10/2023	3.375	680,214		3,253				1,268,901	11/20/2024
6602674811		SALEM	MA		04/10/2023	2.750	650,705		3,703				1,692,899	11/20/2024
6602676550		FOSTER CITY	CA		04/10/2023	2.750	949,708		5,405				1,876,063	11/20/2024
6601714329		MENDHAM	NJ		07/14/2023	2.875	504,581		3,202				1,158,538	11/20/2024
6602691088		OAKLAND	CA		04/10/2023	2.500	669,621		5,221				3,654,594	11/20/2024
6600792755		ALLENHURST	NJ		07/14/2023	3.625	846,570		4,733				3,542,689	11/20/2024
6602680016		SCOTTSDALE	AZ		04/10/2023	3.500	494,079		2,219				1,135,645	11/20/2024
PEB1541041724		BROOMFIELD	CO		08/14/2017	4.250	340,716		(315)				958,099	11/20/2024
6600991530		CUTCHOGUE	NY		04/10/2023	4.000	181,524		1,359				1,206,275	11/20/2024
6602694397		RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	727,381		3,525				1,540,379	11/20/2024
6601481598		GLENVIEW	IL		04/10/2023	3.375	145,046		2,399				1,441,657	11/20/2024
EB1382002217		SAN DIEGO	CA		12/18/2015	4.125	547,536		(154)				2,033,195	11/20/2024
6600677337		JACKSONVILLE	FL		04/10/2023	0.000	16,521		936				211,320	11/20/2024
6602710615		SMYRNA	TN		04/10/2023	4.250	795,509		2,779				1,344,208	11/20/2024
6602700814		LIVERMORE	CA		04/10/2023	3.125	661,538		3,299				1,213,634	11/20/2024
6602673896		ENCINITAS	CA		04/10/2023	2.750	871,314		4,985				2,186,183	11/20/2024
6601483032		LAGUNA BEACH	CA		04/10/2023	3.375	50,943		1,977				3,115,181	11/20/2024
EB1249003192		LAFAYETTE	CA		12/16/2016	3.500	908,190		483				2,592,658	11/20/2024
6601816876		ARGYLE	TX		07/14/2023	3.375	760,037		4,277				1,564,952	11/20/2024
6602673979		VENICE	CA		04/10/2023	2.625	926,905		5,489				2,361,590	11/20/2024
6600433103		BETHESDA	MD		07/14/2023	3.625	480,501		2,617				1,250,698	11/20/2024
8194918200		LARGO	FL		07/14/2023	2.990	170,019		1,147				384,393	11/20/2024
6602678580		SAN CLEMENTE	CA		04/10/2023	3.125	1,173,287		5,939				2,644,737	11/20/2024
PEB1357001273		SUDBURY	MA		11/18/2016	3.625	493,801		(74)				2,118,990	11/20/2024
6602696137		PHOENIX	AZ		04/10/2023	3.250	608,046		3,142				1,236,380	11/20/2024
6600681255		JACKSONVILLE	FL		04/10/2023	0.000	41,079		827				200,182	11/20/2024
6600871419		WEST YARMOUTH	MA		04/10/2023	4.375	247,660		(282)				841,369	11/20/2024
6602704527		SCOTTSDALE	AZ		04/10/2023	4.000	499,756		1,877				1,200,432	11/20/2024
6601743526		FRISCO	TX		07/14/2023	3.875	497,100		2,386				891,261	11/20/2024
8199512936		JACKSONVILLE	FL		07/14/2023	3.000	201,511		1,310				305,228	11/20/2024
6601481739		BETHESDA	MD		07/14/2023	3.000	168,083		4,139				4,557,095	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602694025		CUPERTINO	CA		04/10/2023	2.500	653,889		4,964				5,190,812	11/20/2024
PEB1541040745		WINNETKA	IL		11/18/2016	4.125	965,233		(782)				2,285,415	11/20/2024
6601809400		FORT WORTH	TX		07/14/2023	3.250	523,136		3,023				1,574,799	11/20/2024
6602687672		CHICAGO	IL		04/10/2023	3.125	503,614		2,521				1,128,103	11/20/2024
6602687318		ALAMO	CA		04/10/2023	2.625	1,890,830		14,689				5,400,811	11/20/2024
6602689686		MCCALL	ID		04/10/2023	3.250	531,020		2,704				986,467	11/20/2024
6601748483		NASHVILLE	TN		04/10/2023	3.000	506,032		3,526				1,319,631	11/20/2024
8201710271		MIAMI	FL		07/14/2023	5.125	159,516		592				324,983	11/20/2024
6601688341		WILKINSON	IN		04/10/2023	4.375	473,204		3,007				2,066,110	11/20/2024
6601687038		NORWOOD	NJ		07/14/2023	3.250	163,176		4,580				3,082,878	11/20/2024
6602671379		NORTH RICHLAND HILLS	TX		07/14/2023	3.750	112,902		1,281				556,229	11/20/2024
6601204602		JACKSONVILLE	FL		04/10/2023	0.000	10,704		667				149,826	11/20/2024
6601224378		JACKSONVILLE	FL		04/10/2023	0.000	15,441		606				131,504	11/20/2024
6600871351		LA PINE	OR		07/14/2023	4.500	179,997		(229)				748,122	11/20/2024
8197551113		LEHIGH ACRES	FL		07/14/2023	3.125	171,570		1,093				270,000	06/18/2021
6600412974		OMAHA	NE		04/10/2023	3.375	62,813		651				302,061	11/20/2024
6601748038		SOUTHLAKE	TX		07/14/2023	3.625	717,038		3,683				1,842,742	11/20/2024
6600926809		SAN MARCOS	CA		04/10/2023	3.750	166,696		1,128				1,406,410	11/20/2024
6601299172		JACKSONVILLE	FL		04/10/2023	0.000	27,263		776				342,945	05/30/2024
6600794413		VIRGINIA BEACH	VA		04/10/2023	3.500	787,345		4,916				6,038,777	11/20/2024
6601680447		FLUSHING	NY		04/10/2023	3.125	103,279		2,284				1,611,722	11/20/2024
6601747733		BROOKLYN	NY		04/10/2023	2.875	345,098		2,474				3,977,535	11/20/2024
6602675024		KATY	TX		07/14/2023	3.875	504,684		2,472				907,593	11/20/2024
6601471417		LAKE OSWEGO	OR		07/14/2023	3.875	204,274		2,933				2,062,252	11/20/2024
8199516826		NAPLES	FL		07/14/2023	3.375	292,701		1,729				572,978	11/20/2024
EB1223012170		OAK HILL	VA		12/16/2016	3.500	787,361		384				1,788,026	11/20/2024
6601225284		JACKSONVILLE	FL		04/10/2023	0.000	12,003		610				146,857	11/20/2024
6602681618		OLYMPIA	WA		07/14/2023	3.500	677,286		3,730				1,907,560	11/20/2024
6602710441		OLATHE	KS		07/14/2023	5.000	153,298		542				249,377	11/20/2024
6602687383		RANCHO PALOS VERDES	CA		04/10/2023	2.500	663,489		5,208				2,310,162	11/20/2024
8192151758		HOLLYWOOD	FL		07/14/2023	3.250	199,868		1,276				484,141	11/20/2024
EB1541039746		DOWNERS GROVE	IL		12/18/2015	3.990	409,569		(142)				1,144,981	11/20/2024
6600681313		JACKSONVILLE	FL		04/10/2023	0.000	47,084		882				196,660	11/20/2024
6602679976		MARRIOTTSVL	MD		07/14/2023	3.125	538,573		3,165				1,069,111	11/20/2024
6600792656		LAS VEGAS	NV		04/10/2023	3.750	532,491		3,608				2,411,566	11/20/2024
6601469130		ATLANTIC BEACH	FL		04/10/2023	0.000	43,204		861				347,223	11/20/2024
6602677210		SUGAR LAND	TX		07/14/2023	2.875	778,745		4,929				2,508,009	11/20/2024
6600472101		PORTLAND	OR		07/14/2023	3.375	405,308		2,439				765,831	11/20/2024
8200426160		LEHIGH ACRES	FL		07/14/2023	4.000	157,628		787				301,437	11/20/2024
8027395812		PALM SPRINGS	FL		07/14/2023	3.500	106,140		731				470,569	11/20/2024
6601719567		FT LAUDERDALE	FL		04/10/2023	3.500	1,368,259		6,192				3,162,876	11/20/2024
6601006155		SACRAMENTO	CA		04/10/2023	3.375	524,856		2,590				1,186,959	11/20/2024
8024132959		WEST PALM BEACH	FL		07/14/2023	4.625	125,346		682				300,972	11/20/2024
6601468736		ATLANTIC BEACH	FL		04/10/2023	0.000	32,339		972				303,966	11/20/2024
6602681824		SAINT HELENA	CA		04/10/2023	3.125	360,230		1,823				2,104,609	11/20/2024
6601684993		WESTON	MA		04/10/2023	3.875	80,107		2,356				2,677,744	11/20/2024
6601699710		COLLEYVILLE	TX		07/14/2023	3.500	550,265		3,179				1,492,733	11/20/2024
6602699149		SAN DIEGO	CA		04/10/2023	2.875	1,723,943		10,224				5,217,499	11/20/2024
PEB1789004748		SARATOGA	CA		11/18/2016	3.500	1,233,235		78				4,191,266	11/20/2024
8198657851		GREEN ACRES	FL		07/14/2023	3.250	197,924		1,212				548,637	11/20/2024
6602682921		DANVILLE	CA		04/10/2023	3.250	663,191		3,214				1,537,603	11/20/2024
6601817809		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.500	618,808		6,026				2,088,477	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601224121		JACKSONVILLE	FL		04/10/2023	0.000	8,770		491				131,504	11/20/2024
8204239937		MIAMI	FL		07/14/2023	6.625	502,463		1,100				679,890	11/20/2024
6601729061		PARK CITY	UT		07/14/2023	2.750	525,768		3,492				2,148,614	11/20/2024
6602695626		BURBANK	CA		04/10/2023	3.375	795,796		3,696				1,505,125	11/20/2024
6601680595		BURR RIDGE	IL		04/10/2023	3.375	63,328		2,288				3,468,612	11/20/2024
6601475152		POTOMAC	MD		07/14/2023	3.125	304,573		4,620				1,641,534	11/20/2024
8199639970		JACKSONVILLE	FL		07/14/2023	3.875	171,077		(214)				269,815	11/20/2024
6601686782		WASHINGTON	DC		04/10/2023	3.000	143,435		3,381				1,657,614	11/20/2024
6601709568		LAKE ARROWHEAD	CA		04/10/2023	3.375	1,104,123		5,208				2,745,098	11/20/2024
3377718414		Miami	FL		07/14/2023	3.875	59,850		680				333,323	11/20/2024
6601811455		GLENCOE	IL		04/10/2023	3.375	1,636,291		8,053				3,622,453	11/20/2024
3365067031		Cape Coral	FL		07/14/2023	3.990	89,588		537				424,785	11/20/2024
8202364576		FORT LAUDERDALE	FL		07/14/2023	4.250	408,595		1,913				643,970	11/20/2024
6600935065		SAN RAFAEL	CA		04/10/2023	3.500	926,085		4,286				2,113,295	11/20/2024
6600676495		JACKSONVILLE	FL		04/10/2023	0.000	29,571		797				300,812	11/20/2024
6600794983		PASCO	WA		07/14/2023	3.990	861,649		4,186				1,958,164	11/20/2024
6601713495		COTO DE CAZA	CA		04/10/2023	2.750	618,792		4,788				4,592,919	11/20/2024
EB1367010707		MANHATTAN BEACH	CA		10/09/2015	3.625	1,060,025		303				3,091,711	11/20/2024
6602677665		RAVENSDALE	WA		07/14/2023	2.625	696,042		4,687				1,745,235	11/20/2024
6601812149		TUSTIN	CA		04/10/2023	3.750	699,665		3,005				1,773,651	11/20/2024
6602700871		NEW BRAUNFELS	TX		07/14/2023	3.250	802,548		4,493				1,477,756	11/20/2024
6600935214		CORONA DEL MAR	CA		04/10/2023	3.250	1,078,061		7,883				4,514,062	11/20/2024
6601747667		SHELTER ISLAND HEIGHT	NY		04/10/2023	2.875	441,315		2,429				1,434,625	11/20/2024
6601483057		HOUSTON	TX		07/14/2023	3.625	85,145		2,463				1,500,794	11/20/2024
PEB1540094684		SAN FRANCISCO	CA		11/18/2016	3.875	688,682		(398)				1,625,934	11/20/2024
8195624957		OLDSMAR	FL		07/14/2023	2.250	205,603		2,726				674,646	11/20/2024
6602675222		CRESTED BUTTE	CO		07/14/2023	3.750	913,400		4,573				2,337,992	11/20/2024
6600990524		GLENDALE	CA		04/10/2023	3.625	513,168		2,339				1,694,180	11/20/2024
EB1144000074		NEW YORK	NY		10/09/2015	2.000	680,906		5,951				1,603,427	11/20/2024
6601680850		HINGHAM	MA		04/10/2023	3.000	325,982		4,102				2,266,654	11/20/2024
6601709766		SAN JOSE	CA		04/10/2023	2.875	746,254		4,148				1,874,434	11/20/2024
6602687003		SAMMAMISH	WA		07/14/2023	3.125	1,018,518		6,008				2,221,214	11/20/2024
6600676222		JACKSONVILLE	FL		04/10/2023	0.000	24,695		710				282,280	11/20/2024
6601711200		BAY HEAD	NJ		07/14/2023	3.125	419,427		2,493				5,374,314	11/20/2024
6602696822		SAN JUAN CAPISTRANO	CA		04/10/2023	3.000	1,064,173		5,511				2,261,892	11/20/2024
8022499206		PALM SPRINGS	FL		07/14/2023	2.875	155,649		917				345,753	11/20/2024
6601825182		TEANECK	NJ		07/14/2023	3.250	657,163		3,791				1,618,061	11/20/2024
8195406549		HOMESTEAD	FL		07/14/2023	2.625	107,857		1,312				550,308	11/20/2024
6601740027		BLACK DIAMOND	WA		07/14/2023	3.375	1,531,630		8,647				3,599,969	11/20/2024
6601821728		COLMA	CA		04/10/2023	2.990	426,926		2,394				908,423	11/20/2024
8195201255		RIVIERA BEACH	FL		07/14/2023	2.990	182,995		1,220				434,737	11/20/2024
6601712976		AUSTIN	TX		07/14/2023	3.250	1,027,762		5,911				2,076,139	11/20/2024
6601481937		CHICAGO	IL		04/10/2023	3.250	156,828		3,146				4,494,786	11/20/2024
6601679753		NEW YORK	NY		04/10/2023	3.375	105,326		3,037				2,919,113	11/20/2024
PEB1784005994		SCOTTSDALE	AZ		11/17/2017	3.990	1,365,685		(358)				4,382,060	11/20/2024
6602683648		RENTON	WA		07/14/2023	3.000	638,717		3,880				1,380,634	11/20/2024
6600679010		JACKSONVILLE	FL		04/10/2023	0.000	39,162		827				241,262	11/20/2024
6601809236		DRIPPING SPRINGS	TX		07/14/2023	3.375	524,600		3,153				1,142,690	11/20/2024
6602685478		CHANTILLY	VA		04/10/2023	3.000	486,592		2,823				1,107,925	11/20/2024
6600934449		SEAL BEACH	CA		04/10/2023	3.990	710,137		2,801				1,712,230	11/20/2024
6602679885		BERLIN	MD		07/14/2023	3.375	606,674		3,340				1,450,406	11/20/2024
6600676925		JACKSONVILLE	FL		04/10/2023	0.000	20,267		764				219,457	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601471722		CHICAGO	IL		04/10/2023	3.125	402,657		2,635				1,106,614	11/20/2024
6602685379		LONE TREE	CO		07/14/2023	3.375	675,329		3,746				1,434,281	11/20/2024
6600010463		JACKSONVILLE	FL		04/10/2023	0.000	1,859		303				279,828	11/20/2024
505426573		JUPITER	FL		07/14/2023	3.286	227,649		1,353				482,511	11/20/2024
EB1221064860		SAINT AUGUSTINE	FL		12/18/2015	3.990	613,232		(151)				1,913,330	11/20/2024
8201771098		CUTLER BAY	FL		07/14/2023	4.990	141,932		562				279,280	11/20/2024
300000024		NORTH FORT MYERS	FL		07/14/2023	0.000	9,712		854				267,068	11/20/2024
6601743716		AUSTIN	TX		07/14/2023	3.250	515,453		2,919				974,747	11/20/2024
6602690809		WASHINGTON	DC		04/10/2023	3.250	900,384		4,776				1,657,377	11/20/2024
6601202036		ATLANTIC BEACH	FL		04/10/2023	0.000	10,066		634				198,157	05/30/2024
6600026170		JACKSONVILLE	FL		04/10/2023	0.000	1,467		273				142,830	11/20/2024
6601039131		LOS GATOS	CA		04/10/2023	3.750	1,012,692		5,589				3,185,333	11/20/2024
6602704964		CAPE MAY	NJ		07/14/2023	3.500	620,504		3,288				1,634,265	11/20/2024
8008430157		SAINT PETERSBURG	FL		07/14/2023	4.000	94,299		616				355,334	11/20/2024
6601677898		JERICHO	NY		04/10/2023	2.875	262,589		3,016				1,356,862	11/20/2024
6602699487		BROOMFIELD	CO		07/14/2023	2.990	522,521		3,143				1,097,086	11/20/2024
8196941853		DELRAY BEACH	FL		07/14/2023	3.375	256,999		1,546				572,056	11/20/2024
6602676386		PROVINCETOWN	MA		04/10/2023	2.750	636,013		3,677				2,111,042	11/20/2024
6601821884		TELLURIDE	CO		07/14/2023	2.625	286,205		7,442				5,082,070	11/20/2024
6601678607		VIRGINIA BEACH	VA		04/10/2023	3.625	28,852		1,215				2,030,057	11/20/2024
6601725531		GLENVIEW	IL		04/10/2023	3.125	573,339		2,912				1,580,850	11/20/2024
8195839526		WEST PALM BEACH	FL		07/14/2023	3.375	301,059		1,889				774,300	11/20/2024
6600675091		JACKSONVILLE	FL		04/10/2023	0.000	21,948		711				163,917	11/20/2024
PEB1771002679		SAN JUAN CAPISTRANO	CA		01/11/2018	3.625	889,388		567				3,288,957	11/20/2024
6601753871		HOUSTON	TX		07/14/2023	3.250	786,335		4,941				3,163,972	11/20/2024
6601819078		SAN CARLOS	CA		04/10/2023	3.375	778,463		3,716				1,860,664	11/20/2024
6601678714		CEDAR BROOK	NJ		07/14/2023	2.875	44,556		1,030				512,971	11/20/2024
6602684596		BROOKLYN	NY		04/10/2023	3.000	1,007,002		5,317				1,910,444	11/20/2024
8198740944		SUNRISE	FL		07/14/2023	3.490	296,530		1,713				476,228	11/20/2024
6602700590		SANTA MONICA	CA		04/10/2023	3.375	887,546		4,081				1,712,287	11/20/2024
6600678913		JACKSONVILLE	FL		04/10/2023	0.000	34,113		948				233,627	11/20/2024
6602672831		FALL CITY	WA		07/14/2023	4.750	260,586		3,513				3,976,607	11/20/2024
6602684273		HOLLYWOOD	FL		04/10/2023	3.250	580,124		2,813				1,316,914	11/20/2024
PEB1540094659		ALLENTOWN	PA		11/18/2016	3.990	389,173		(267)				1,340,526	11/20/2024
6601726885		LAS VEGAS	NV		04/10/2023	3.750	537,999		2,251				1,176,928	11/20/2024
8191747727		BOYNTON BEACH	FL		07/14/2023	3.250	188,626		1,113				402,754	11/20/2024
8191897129		DANIA BEACH	FL		07/14/2023	3.000	150,704		1,199				623,116	11/20/2024
6601726844		CABIN JOHN	MD		07/14/2023	2.990	666,981		4,078				1,412,505	11/20/2024
6602690569		PHOENIX	AZ		04/10/2023	3.500	532,805		2,369				1,388,349	11/20/2024
6601680355		WHITESTONE	NY		04/10/2023	3.000	100,305		1,207				1,284,751	11/20/2024
6602675131		DALLAS	TX		07/14/2023	3.000	537,253		3,283				2,189,759	11/20/2024
6601483594		MENLO PARK	CA		04/10/2023	3.250	341,313		6,591				7,273,542	11/20/2024
6601482570		STONEHAM	MA		04/10/2023	3.125	121,998		2,274				1,234,112	11/20/2024
8196769184		MIAMI	FL		07/14/2023	3.500	113,850		677				295,487	11/20/2024
6600681024		JACKSONVILLE	FL		04/10/2023	0.000	39,911		975				207,798	11/20/2024
6602695980		LIVERMORE	CA		04/10/2023	3.250	1,002,220		4,821				2,882,711	11/20/2024
6601819227		WALNUT CREEK	CA		04/10/2023	3.500	882,789		4,354				2,259,317	11/20/2024
6600917659		CALABASAS	CA		04/10/2023	3.750	887,002		4,338				2,415,798	11/20/2024
6601681916		WHITESTONE	NY		04/10/2023	3.125	153,127		3,892				3,506,160	11/20/2024
6602704766		LANTANA	TX		07/14/2023	3.125	499,248		2,902				797,366	11/20/2024
6600011289		JACKSONVILLE	FL		04/10/2023	0.000	4,983		532				137,790	11/20/2024
6602688399		BAINBRIDGE ISLAND	WA		07/14/2023	3.250	481,375		2,705				2,892,432	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600795568		SURFSIDE	FL		04/10/2023	3.625	493,877		2,199				1,400,714	11/20/2024
6601736397		RENO	NV		04/10/2023	2.875	705,560		3,841				2,737,218	11/20/2024
6600849571		DALLAS	TX		07/14/2023	3.500	443,859		2,622				2,827,230	11/20/2024
6601737999		GLENCOE	IL		04/10/2023	2.625	561,245		7,092				2,490,868	11/20/2024
6601699561		SHORELINE	WA		07/14/2023	3.250	641,075		3,832				4,508,207	11/20/2024
6600852393		BETHANY BEACH	DE		04/10/2023	3.625	1,013,711		4,508				2,349,459	11/20/2024
6601686907		NEW YORK	NY		04/10/2023	3.000	554,886		6,194				9,242,629	11/20/2024
6601383141		ATLANTIC BEACH	FL		04/10/2023	0.000	22,608		802				343,097	11/20/2024
6601740753		NEW YORK	NY		04/10/2023	2.875	615,422		3,351				3,602,066	11/20/2024
6601471995		CHICAGO	IL		04/10/2023	3.875	285,688		3,538				3,281,024	11/20/2024
6602679430		AUSTIN	TX		07/14/2023	3.375	562,067		3,106				1,299,973	11/20/2024
8201805059		DANIA BEACH	FL		07/14/2023	5.750	90,127		278				244,434	11/20/2024
6602689918		MESA	AZ		04/10/2023	3.500	600,251		2,681				1,270,862	11/20/2024
PH7118865950		SAN MATEO	CA		08/21/2015	4.375	822,685		(352)				2,004,102	11/20/2024
6600838608		BROOKLINE	MA		04/10/2023	3.625	287,585		2,196				1,123,123	11/20/2024
6600852690		HOUSTON	TX		07/14/2023	3.375	628,197		3,538				1,331,694	11/20/2024
6602676188		SAN JOSE	CA		04/10/2023	2.750	761,126		4,347				2,496,173	11/20/2024
6602705409		BROOKLYN	NY		04/10/2023	3.500	644,770		2,842				1,778,867	11/20/2024
6600577800		WOODBRIDGE	NJ		07/14/2023	3.750	124,300		1,019				451,480	11/20/2024
8201716602		GREENACRES	FL		07/14/2023	3.500	41,980		395				293,286	11/20/2024
PEB1259002479		MOUNTAIN VILLAGE	CO		11/18/2016	3.625	824,306		60				2,721,742	11/20/2024
6601680421		WHITESTONE	NY		04/10/2023	2.500	18,817		710				1,265,694	11/20/2024
6600122961		KIRKLAND	WA		07/14/2023	3.875	538,530		3,480				2,233,092	11/20/2024
EB1596053821		ERIE	CO		12/16/2016	3.625	464,215		(41)				1,291,047	11/20/2024
6601479907		PHOENIX	AZ		04/10/2023	3.250	272,768		2,685				1,321,350	11/20/2024
6601281162		LAS VEGAS	NV		04/10/2023	4.500	86,398		519				470,193	11/20/2024
6601804435		BELLE MEAD	NJ		07/14/2023	2.875	554,189		3,612				1,367,588	11/20/2024
6602671635		LOS ANGELES	CA		04/10/2023	3.375	127,092		2,758				2,892,082	11/20/2024
6600484650		NASHVILLE	TN		04/10/2023	3.125	592,137		4,388				1,977,075	11/20/2024
6602692227		LONG BEACH TOWNSHIP	NJ		07/14/2023	3.500	1,381,383		7,469				3,368,046	11/20/2024
8204209571		DEERFIELD BEACH	FL		07/14/2023	6.625	335,031		734				395,771	11/20/2024
6602680644		GOLETA	CA		04/10/2023	3.250	804,346		3,897				1,811,487	11/20/2024
PEB1222600811		RIPON	CA		11/18/2016	4.125	463,582		(281)				1,330,752	11/20/2024
6601809681		GOLDEN	CO		07/14/2023	3.250	724,968		4,230				1,590,779	11/20/2024
8028263410		HOLLYWOOD	FL		07/14/2023	3.499	212,042		1,331				479,931	11/20/2024
6602676113		LOS ANGELES	CA		04/10/2023	2.750	954,665		5,426				2,262,028	11/20/2024
8195113989		MIAMI	FL		07/14/2023	3.875	219,381		1,178				590,700	11/20/2024
6601715326		SAN DIEGO	CA		04/10/2023	2.875	861,237		4,725				1,908,979	11/20/2024
6601697268		ANNAPOLIS	MD		07/14/2023	3.375	604,281		3,498				1,970,379	11/20/2024
6602700921		ROSEVILLE	CA		04/10/2023	2.990	526,593		2,729				858,657	11/20/2024
6601732230		CORONA	CA		04/10/2023	3.250	503,701		2,450				1,070,900	11/20/2024
6602705888		HIGHLANDS RANCH	CO		07/14/2023	3.250	665,019		3,696				1,144,280	11/20/2024
3363653329		Saint Petersburg	FL		07/14/2023	3.750	50,240		324				246,125	11/20/2024
8196685190		BOCA RATON	FL		07/14/2023	3.375	325,799		1,958				636,562	11/20/2024
6600923020		LOOMIS	CA		04/10/2023	3.875	667,622		5,510				2,439,315	11/20/2024
8190132669		MIAMI	FL		07/14/2023	2.750	207,310		2,571				1,045,185	11/20/2024
6602689421		WESTFIELD	NJ		07/14/2023	3.125	956,521		5,560				2,485,853	11/20/2024
6602704972		SAN DIEGO	CA		04/10/2023	3.250	680,468		3,225				1,352,479	11/20/2024
6601753111		LA CANADA FLINTRIDGE	CA		04/10/2023	2.875	697,023		3,852				2,410,009	11/20/2024
6602683291		HENDERSON	NV		04/10/2023	3.375	519,622		2,416				1,028,380	11/20/2024
PH7134522817		ANDOVER	MA		02/12/2016	3.958	187,834		47				1,271,549	11/20/2024
6601726190		DENVER	CO		07/14/2023	3.375	504,400		2,787				961,962	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8200890955		NORTH LAUDERDALE	FL		07/14/2023	4.125	195,365		943				310,646	11/20/2024
6602702356		SCOTTSDALE	AZ		04/10/2023	3.375	708,320		3,287				1,515,563	11/20/2024
6602700772		SAN MATEO	CA		04/10/2023	3.250	794,691		3,795				2,607,589	11/20/2024
6601490219		BROOKLYN	NY		04/10/2023	3.340	59,564		641				1,106,873	11/20/2024
6602702448		DENVER	CO		07/14/2023	3.125	774,269		4,475				1,400,755	11/20/2024
6601484063		SAN MARINO	CA		04/10/2023	3.000	251,589		4,754				7,122,419	11/20/2024
6602696046		AUSTIN	TX		07/14/2023	3.375	1,077,885		5,927				1,874,029	11/20/2024
6600520958		ORLANDO	FL		04/10/2023	2.250	137,882		1,021				368,056	11/20/2024
6602679620		PORTLAND	OR		07/14/2023	3.500	460,427		2,506				882,096	11/20/2024
6602678267		WOODLAND HILLS	CA		04/10/2023	2.625	672,179		3,989				2,045,665	11/20/2024
6602687193		REDMOND	WA		07/14/2023	3.000	874,137		5,337				1,902,530	11/20/2024
6601749713		CARMEL	CA		04/10/2023	2.990	571,994		3,027				2,531,815	11/20/2024
6601724567		CHEYENNE	WY		04/10/2023	2.625	461,810		2,731				941,936	11/20/2024
6602710672		OAK PARK	IL		04/10/2023	3.250	552,682		2,601				966,591	11/20/2024
6602679281		LIVERMORE	CA		04/10/2023	3.375	694,603		3,254				1,539,691	11/20/2024
6602701598		KEW GARDENS HILLS	NY		04/10/2023	3.375	987,631		4,558				2,005,990	11/20/2024
6601698951		ARLINGTON	VA		04/10/2023	3.500	730,222		3,462				2,073,233	11/20/2024
8201431326		FORT MYERS	FL		07/14/2023	4.750	262,790		1,087				380,000	03/15/2022
6600852013		LAKE TAPPS	WA		07/14/2023	3.500	397,468		7,371				2,099,180	11/20/2024
6601810127		SAN JOSE	CA		04/10/2023	3.125	696,382		3,590				2,343,493	11/20/2024
6600605239		LAGUNA BEACH	CA		04/10/2023	3.500	938,733		5,372				3,615,008	11/20/2024
6601478982		PARADISE VALLEY	AZ		04/10/2023	3.375	514,002		5,157				3,415,530	11/20/2024
6601808832		FRANKLIN	TN		04/10/2023	3.625	821,543		3,669				2,376,429	11/20/2024
6601732776		KINGWOOD	TX		07/14/2023	3.625	529,065		2,802				1,129,704	11/20/2024
6602696301		ROCKLIN	CA		04/10/2023	3.250	640,903		3,086				1,343,834	11/20/2024
6602696780		BROOKLYN	NY		04/10/2023	3.375	926,565		4,294				1,971,721	11/20/2024
8195728492		ATLANTIC BEACH	FL		07/14/2023	3.125	174,973		1,141				381,135	11/20/2024
6601823443		PHOENIX	AZ		04/10/2023	3.125	472,956		2,429				1,154,989	11/20/2024
6602698133		MESA	AZ		04/10/2023	3.000	542,772		2,839				1,044,149	11/20/2024
6602694900		ATLANTIC BEACH	FL		04/10/2023	3.500	538,368		2,419				3,621,667	11/20/2024
6601203190		JACKSONVILLE	FL		04/10/2023	0.000	5,754		522				207,896	11/20/2024
6602681428		SEATTLE	WA		07/14/2023	3.125	846,655		4,976				1,947,818	11/20/2024
6602684471		KIRKLAND	WA		07/14/2023	2.625	714,908		4,796				2,729,925	11/20/2024
6602683374		HIGHLANDS RANCH	CO		07/14/2023	3.000	1,052,457		6,355				2,719,667	11/20/2024
6601719310		SEATTLE	WA		07/14/2023	3.375	729,026		4,028				2,270,842	11/20/2024
6602691880		WOODLAND	CA		04/10/2023	2.875	130,621		956				396,594	11/20/2024
6600024241		JACKSONVILLE	FL		04/10/2023	0.000	490		120				143,369	11/20/2024
6602689280		EL DORADO HILLS	CA		04/10/2023	3.250	777,362		3,790				1,593,171	11/20/2024
8202784111		HOMESTEAD	FL		07/14/2023	5.000	329,729		1,241				485,637	11/20/2024
6600795683		PALM HARBOR	FL		04/10/2023	3.625	628,536		2,835				1,733,931	11/20/2024
8200854922		NORTH MIAMI	FL		07/14/2023	3.375	182,115		1,064				417,251	11/20/2024
6601224014		JACKSONVILLE	FL		04/10/2023	0.000	8,806		508				132,288	05/30/2024
6601682724		FREMONT	CA		04/10/2023	3.000	304,921		6,414				2,644,564	11/20/2024
6600852419		FRIENDSWOOD	TX		07/14/2023	3.500	524,580		2,909				1,132,535	11/20/2024
6602699297		SANTA CRUZ	CA		04/10/2023	3.000	939,231		4,862				1,625,851	11/20/2024
6602691757		ZEPHYRHILLS	FL		04/10/2023	2.750	112,419		869				473,112	11/20/2024
6602695162		MONROVIA	CA		04/10/2023	3.125	733,078		3,726				1,353,542	11/20/2024
6602693506		SUGAR LAND	TX		07/14/2023	3.125	139,786		1,159				324,086	11/20/2024
6600676388		JACKSONVILLE	FL		04/10/2023	0.000	32,522		871				320,587	11/20/2024
6601483206		CAPITOLA	CA		04/10/2023	3.375	186,986		3,450				2,304,134	11/20/2024
6602690148		SAINT HELENA	CA		04/10/2023	3.500	802,990		3,562				1,452,214	11/20/2024
6602705334		FULLERTON	CA		04/10/2023	3.125	789,693		3,918				1,356,482	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601696476		EVERGREEN	CO		07/14/2023	3.750	489,168		3,013				2,670,190	11/20/2024
6600940107		EAST ELMHURST	NY		04/10/2023	3.000	180,928		2,769				1,292,497	11/20/2024
6600039991		FRISCO	TX		07/14/2023	3.250	379,817		2,225				1,290,026	11/20/2024
6601471409		TUCSON	AZ		04/10/2023	3.375	235,052		3,055				2,472,938	11/20/2024
6602682764		CYPRESS	CA		04/10/2023	3.000	715,457		3,746				1,427,955	11/20/2024
6601679969		FT LAUDERDALE	FL		04/10/2023	2.875	21,898		796				503,044	11/20/2024
8202134316		DELRAY BEACH	FL		07/14/2023	5.250	179,640		641				350,929	11/20/2024
6601725077		WINDERMERE	FL		04/10/2023	3.375	608,851		2,852				1,531,008	11/20/2024
6600676396		JACKSONVILLE	FL		04/10/2023	0.000	18,548		609				162,627	11/20/2024
6602676907		UNION PIER	MI		04/10/2023	2.750	464,321		4,625				1,830,805	11/20/2024
6602695618		SCOTTSDALE	AZ		04/10/2023	3.250	984,410		4,735				2,623,793	11/20/2024
8200480768		NORTH FORT MYERS	FL		07/14/2023	3.500	186,509		1,060				340,766	11/20/2024
6601741322		LOUISVILLE	KY		04/10/2023	2.990	435,309		2,289				882,537	11/20/2024
6602686815		OAKTON	VA		04/10/2023	2.875	672,889		3,677				1,806,664	11/20/2024
6601673434		LONG BEACH	CA		04/10/2023	3.750	393,215		3,208				1,549,416	11/20/2024
6600026865		JACKSONVILLE	FL		04/10/2023	0.000	3,082		446				135,999	11/20/2024
6600026204		JACKSONVILLE	FL		04/10/2023	0.000	2,159		333				143,822	11/20/2024
6600676644		JACKSONVILLE	FL		04/10/2023	0.000	29,553		798				298,285	11/20/2024
125062210		NAPLES	FL		07/14/2023	0.000	12,240		856				484,079	11/20/2024
6600847229		BOERNE	TX		07/14/2023	4.000	510,417		2,541				1,459,556	11/20/2024
6601710830		BRENTWOOD	TN		04/10/2023	2.750	443,482		3,792				1,858,714	11/20/2024
3392996111		Palm Springs	FL		07/14/2023	3.375	111,601		1,321				494,615	11/20/2024
6602696491		NAPERVILLE	IL		04/10/2023	3.000	546,643		2,845				1,148,685	11/20/2024
6602698240		RANCHO PALOS VERDES	CA		04/10/2023	3.375	1,004,241		4,741				1,926,668	11/20/2024
6600930850		LOS ALTOS HILLS	CA		04/10/2023	3.875	593,386		2,506				8,399,738	11/20/2024
8202177790		ALVA	FL		07/14/2023	4.750	222,189		923				361,101	11/20/2024
PH7134953244		MALVERN	PA		12/11/2015	3.893	437,834		(25)				1,063,825	11/20/2024
6601286096		SOUTH BEND	IN		04/10/2023	4.000	68,801		19				230,997	11/20/2024
6602678333		GILBERT	AZ		04/10/2023	3.375	511,193		2,396				1,080,751	11/20/2024
6601738591		ORLANDO	FL		04/10/2023	3.250	583,226		2,826				1,434,464	11/20/2024
6601823195		DALLAS	TX		07/14/2023	2.875	379,472		3,464				1,124,034	11/20/2024
6602686658		APTOS	CA		04/10/2023	2.500	7,101		634				1,543,296	11/20/2024
8024940654		TAMARAC	FL		07/14/2023	3.500	211,032		780				391,062	11/20/2024
6602681246		NEW BRAUNFELS	TX		07/14/2023	3.250	598,045		3,403				1,230,554	11/20/2024
6602681121		SAN RAFAEL	CA		04/10/2023	2.750	918,223		5,282				2,230,601	11/20/2024
6602695543		PHOENIX	AZ		04/10/2023	3.250	669,573		3,221				2,642,059	11/20/2024
6602675859		RENO	NV		04/10/2023	2.875	495,707		3,628				1,153,031	11/20/2024
6601685156		CHICAGO	IL		04/10/2023	3.000	287,158		5,913				1,689,186	11/20/2024
6602701424		BROOKLYN	NY		04/10/2023	2.875	1,556,247		8,373				2,813,088	11/20/2024
EB1351004353		NEW YORK	NY		12/18/2015	3.990	1,025,948		(272)				4,318,062	11/20/2024
6601750596		SAN PEDRO	CA		04/10/2023	2.875	492,776		2,742				1,701,113	11/20/2024
PH7133739461		MILLBRAE	CA		07/10/2015	3.750	545,746		(65)				3,834,997	11/20/2024
6602681147		BIG SKY	MT		04/10/2023	3.500	1,150,558		6,954				3,476,625	11/20/2024
EB1259002374		WASHINGTON	DC		08/19/2016	3.750	410,066		(56)				1,457,535	11/20/2024
6602698521		MISSOULA	MT		04/10/2023	3.375	703,640		3,236				1,322,370	11/20/2024
6602674639		SAN FRANCISCO	CA		04/10/2023	2.750	896,099		5,141				1,931,672	11/20/2024
6601692590		LAKE OSWEGO	OR		07/14/2023	3.500	827,943		4,677				1,875,063	11/20/2024
6600936352		VALLEY STREAM	NY		04/10/2023	7.375	64,668		131				230,303	11/20/2024
6601383091		ATLANTIC BEACH	FL		04/10/2023	0.000	26,626		930				350,403	11/20/2024
6602688225		SAN MATEO	CA		04/10/2023	3.500	694,966		3,118				1,442,924	11/20/2024
6601827550		GILBERT	AZ		04/10/2023	3.000	449,809		3,311				1,192,195	11/20/2024
6602702281		ROANOKE	TX		07/14/2023	3.000	497,047		2,976				1,011,596	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601808410		CAREFREE	AZ		04/10/2023	3.375	691,244		3,300				2,555,831	11/20/2024
6601486688		CARMEL	CA		04/10/2023	3.125	166,341		2,821				2,099,281	11/20/2024
PEB1541043036		NASHVILLE	TN		03/21/2018	3.990	471,764		306				983,036	11/20/2024
6601383695		CAROLINA	PR		04/10/2023	7.000	49,453		213				114,000	10/01/2002
6602702703		CYPRESS	TX		07/14/2023	3.250	532,665		3,121				1,516,754	11/20/2024
8201247596		HIALEAH	FL		07/14/2023	4.375	183,170		876				308,833	11/20/2024
6602702646		SCOTTSDALE	AZ		04/10/2023	3.000	769,893		3,963				1,816,870	11/20/2024
3397273192		Lake Worth	FL		07/14/2023	4.500	67,941		343				308,277	11/20/2024
6601678342		YONKERS	NY		04/10/2023	2.875	123,037		2,597				1,210,676	11/20/2024
8195429164		WELLINGTON	FL		07/14/2023	2.999	155,725		1,062				473,835	11/20/2024
6602695527		SAN DIEGO	CA		04/10/2023	3.125	773,702		3,873				1,624,431	11/20/2024
EB1540093300		CANONSBURG	PA		08/07/2015	3.875	419,391		40				1,082,621	11/20/2024
6600676404		JACKSONVILLE	FL		04/10/2023	0.000	24,906		705				275,400	11/20/2024
6601383513		NAPLES	FL		04/10/2023	5.250	45,140		232				383,591	11/20/2024
6600011305		JACKSONVILLE	FL		04/10/2023	0.000	4,572		488				130,049	11/20/2024
6601808378		FOUNTAIN HILLS	AZ		04/10/2023	3.990	746,754		2,986				1,935,105	11/20/2024
8195868084		LEHIGH ACRES	FL		07/14/2023	3.250	142,865		892				316,088	11/20/2024
6601707349		MARTINEZ	CA		04/10/2023	3.250	865,510		4,237				2,034,729	11/20/2024
6602699156		JACKSONVILLE BEACH	FL		04/10/2023	3.375	489,110		2,249				1,340,311	11/20/2024
EB1540093798		GLEN ALLEN	VA		08/19/2016	4.250	405,308		(288)				1,110,153	11/20/2024
6600455569		LAKE MARY	FL		04/10/2023	3.750	398,515		2,013				1,014,446	11/20/2024
6602700095		RUIDOSO	NM		04/10/2023	2.990	442,317		2,470				890,323	11/20/2024
6601483719		WASHINGTON	DC		04/10/2023	3.000	215,391		4,321				6,611,261	11/20/2024
6602705078		NEWPORT BEACH	CA		04/10/2023	3.500	907,715		4,001				1,556,822	11/20/2024
6602711076		AVON	CO		07/14/2023	3.375	775,577		4,194				5,011,014	11/20/2024
6600922956		SANTA ROSA VALLEY	CA		04/10/2023	4.375	789,578		3,030				2,320,500	11/20/2024
PEB1790003029		OAK HILL	VA		11/18/2016	3.750	813,576		(177)				1,944,769	11/20/2024
6601682443		PLAINVIEW	NY		04/10/2023	3.125	13,534		504				750,410	11/20/2024
6601823104		NEEDHAM	MA		04/10/2023	3.375	1,077,516		5,125				2,389,685	11/20/2024
6602675156		MIRAMAR BEACH	FL		04/10/2023	3.375	766,677		3,592				1,688,876	11/20/2024
6602697739		BELLEVUE	WA		07/14/2023	2.500	1,263,973		11,469				3,121,775	11/20/2024
6601700229		SAINT JOHNS	FL		04/10/2023	3.625	913,273		4,150				2,692,419	11/20/2024
8031148591		HOMESTEAD	FL		07/14/2023	3.875	199,939		1,130				561,402	11/20/2024
6602681287		AUSTIN	TX		07/14/2023	3.250	1,054,939		5,972				1,868,265	11/20/2024
8200328149		HIALEAH	FL		07/14/2023	3.875	212,440		1,127				450,166	11/20/2024
6600844085		CAPE CORAL	FL		04/10/2023	3.875	146,700		2,362				1,405,464	11/20/2024
6602677624		KIRKLAND	WA		07/14/2023	2.625	604,613		4,071				1,289,611	11/20/2024
6602704881		PHOENIX	AZ		04/10/2023	3.750	151,254		4,556				1,286,921	11/20/2024
6600912742		OAKLAND	CA		04/10/2023	3.625	595,612		3,378				1,492,424	11/20/2024
6602248657		NEW BRAUNFELS	TX		07/14/2023	4.125	831,021		5,296				1,583,516	11/20/2024
6601680934		MIDDLE VILLAGE	NY		04/10/2023	3.125	14,968		394				1,450,980	11/20/2024
10801905		Fort Myers	FL		07/14/2023	0.000	37,671		1,691				253,605	11/20/2024
6601718254		JACKSONVILLE	FL		04/10/2023	3.000	653,366		3,481				1,567,832	11/20/2024
6602247311		BALTIMORE	MD		07/14/2023	2.750	659,039		5,621				1,284,859	11/20/2024
PH7134254395		WESTMINSTER	CO		12/11/2015	4.229	408,512		(41)				1,234,649	11/20/2024
6602685395		HIGHLAND PARK	IL		04/10/2023	2.875	552,654		3,042				1,618,621	11/20/2024
6602674647		HIGHLANDS RANCH	CO		07/14/2023	2.750	455,341		4,130				1,694,538	11/20/2024
6602681303		SAN JOSE	CA		04/10/2023	3.000	1,107,881		6,345				2,329,970	11/20/2024
8197613976		LEHIGH ACRES	FL		07/14/2023	3.125	170,411		1,086				321,597	11/20/2024
6602677582		SEATTLE	WA		07/14/2023	2.750	658,432		4,281				1,260,793	11/20/2024
6602694934		HOUSTON	TX		07/14/2023	3.250	637,734		3,617				1,233,040	11/20/2024
6602676493		COCKEYSVILLE	MD		07/14/2023	2.875	634,626		4,169				1,621,168	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602706597		CASTLE PINES	CO		07/14/2023	3.125	571,814		4,580				1,147,650	11/20/2024
6601708818		AUSTIN	TX		07/14/2023	3.000	705,492		4,335				3,000,841	11/20/2024
6601204222		JACKSONVILLE	FL		04/10/2023	0.000	8,546		644				174,677	11/20/2024
6602699842		MILL CREEK	WA		07/14/2023	2.990	591,568		3,551				1,598,966	11/20/2024
6601676619		TARZANA	CA		04/10/2023	3.750	1,389,716		6,717				3,374,504	11/20/2024
6601674028		WILDWOOD	MO		04/10/2023	3.625	284,149		2,340				1,663,085	11/20/2024
6601708347		DALLAS	TX		07/14/2023	2.990	1,214,124		7,477				4,335,298	11/20/2024
6601727099		AUSTIN	TX		07/14/2023	3.250	498,155		4,109				1,190,437	11/20/2024
6600838269		RANCHO CUCAMONGA	CA		04/10/2023	3.875	516,408		3,689				1,648,003	11/20/2024
8200556717		CLEARWATER	FL		07/14/2023	2.875	167,003		1,100				307,689	11/20/2024
6602674456		SCOTTSDALE	AZ		04/10/2023	2.750	474,851		2,722				1,533,063	11/20/2024
6601708446		NEW YORK	NY		04/10/2023	3.250	1,079,021		5,313				2,306,831	11/20/2024
6601724138		CHICAGO	IL		04/10/2023	2.625	1,366,743		10,581				5,392,530	11/20/2024
6601698563		YORKTOWN	VA		04/10/2023	3.875	229,138		2,703				1,225,542	11/20/2024
6601481515		GLENDALE	CA		04/10/2023	2.500	470,144		4,244				2,500,018	11/20/2024
6600567694		GHENT	NY		04/10/2023	3.875	438,338		2,031				1,145,491	11/20/2024
PEB1221067823		FERNANDINA BEACH	FL		11/18/2016	3.500	403,260		144				1,437,581	11/20/2024
8204181717		WESTLAKE	FL		07/14/2023	6.125	52,277		889				626,220	11/20/2024
6602700251		COLLIERVILLE	TN		04/10/2023	2.990	499,846		2,581				997,643	11/20/2024
6600841214		SCOTTSDALE	AZ		04/10/2023	4.000	798,333		5,263				2,958,614	11/20/2024
6600934191		PACIFIC GROVE	CA		04/10/2023	4.000	926,013		3,671				2,076,334	11/20/2024
6602698034		NAPLES	FL		04/10/2023	3.375	560,107		2,615				1,282,827	11/20/2024
6600679267		JACKSONVILLE	FL		04/10/2023	0.000	36,083		743				217,771	11/20/2024
6601688713		NORTH HOLLYWOOD	CA		04/10/2023	4.250	547,405		2,256				1,414,698	11/20/2024
6602701481		SUNRIVER	OR		07/14/2023	2.875	491,904		3,042				1,115,085	11/20/2024
6601204073		JACKSONVILLE	FL		04/10/2023	0.000	8,490		261				176,807	05/30/2024
6601204784		JACKSONVILLE	FL		04/10/2023	0.000	8,439		514				142,838	11/20/2024
6602686666		THE SEA RANCH	CA		04/10/2023	3.625	680,813		2,958				1,462,128	11/20/2024
6601679936		MIDDLE VILLAGE	NY		04/10/2023	2.875	82,813		1,139				1,170,001	11/20/2024
6600560491		STATEN ISLAND	NY		04/10/2023	3.875	145,234		2,055				946,644	11/20/2024
6600934217		NAPLES	FL		04/10/2023	3.500	445,609		2,123				1,175,798	11/20/2024
8199505824		JACKSONVILLE	FL		07/14/2023	3.375	158,130		938				292,764	11/20/2024
6601751859		NEW SMYRNA BEACH	FL		04/10/2023	3.625	733,850		3,145				1,495,370	11/20/2024
6601686105		HINGHAM	MA		04/10/2023	3.250	106,219		2,304				2,049,686	11/20/2024
6602701861		TENAFLY	NJ		07/14/2023	3.500	675,270		3,564				1,299,282	11/20/2024
6602690874		PORTLAND	OR		07/14/2023	2.625	534,294		3,619				1,120,474	11/20/2024
8022280192		OAKLAND PARK	FL		07/14/2023	5.875	172,314		613				391,224	11/20/2024
PEB1596054811		BURBANK	CA		08/14/2017	4.375	569,704		(513)				1,340,503	11/20/2024
6600922162		DENVER	CO		07/14/2023	4.250	306,039		2,497				959,829	11/20/2024
6600676008		JACKSONVILLE	FL		04/10/2023	0.000	24,459		693				296,971	11/20/2024
6602691534		CLARENDON HILLS	IL		04/10/2023	2.875	269,792		4,191				1,634,025	11/20/2024
6602686054		SAMMAMISH	WA		07/14/2023	3.000	345,216		4,498				1,942,785	11/20/2024
6601827717		NEWPORT BEACH	CA		04/10/2023	3.500	1,234,304		6,504				3,242,028	11/20/2024
6602691633		BROOKLYN	NY		04/10/2023	2.625	1,466,912		11,026				3,094,397	11/20/2024
8197528049		MARGATE	FL		07/14/2023	2.990	266,517		1,756				519,536	11/20/2024
505398973		LANTANA	FL		07/14/2023	3.375	170,489		896				386,307	11/20/2024
6602686799		LAS VEGAS	NV		04/10/2023	2.750	758,435		4,351				1,820,167	11/20/2024
PEB1357001962		MARSHFIELD	MA		03/21/2018	3.875	403,258		368				1,027,654	11/20/2024
8204272682		NORTH FORT MYERS	FL		07/14/2023	4.990	252,587		938				576,258	11/20/2024
8029941884		JACKSONVILLE	FL		07/14/2023	3.625	163,439		987				430,374	11/20/2024
6602673532		EL DORADO HILLS	CA		04/10/2023	2.750	713,963		4,093				1,496,621	11/20/2024
6601693218		LA JOLLA	CA		04/10/2023	3.250	400,428		2,037				1,595,993	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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6602696665		ROSSMOOR	CA		04/10/2023	3.125	816,841		4,084				1,523,596	11/20/2024
6602704667		MURFREESBORO	TN		04/10/2023	3.000	724,475		3,750				1,765,416	11/20/2024
6601818765		LONGBOAT KEY	FL		04/10/2023	3.750	527,728		2,325				1,276,039	11/20/2024
6600851338		PINECREST	FL		04/10/2023	3.000	618,377		3,346				2,494,870	11/20/2024
6601699025		BROOKLYN	NY		04/10/2023	4.125	1,056,175		4,115				2,122,957	11/20/2024
6601006726		OAKLAND	CA		04/10/2023	3.125	365,220		2,686				4,769,182	11/20/2024
6601727479		DURANGO	CO		07/14/2023	2.750	648,389		4,216				1,904,531	11/20/2024
505250223		DANIA	FL		07/14/2023	5.250	140,555		507				385,586	11/20/2024
6602690031		FRESNO	CA		04/10/2023	3.125	513,741		2,614				1,396,700	11/20/2024
6601683060		SCARSDALE	NY		04/10/2023	3.625	4,802		228				2,299,382	11/20/2024
6601678698		LYNNFIELD	MA		04/10/2023	3.250	118,434		2,373				1,317,689	11/20/2024
EB1249003492		SHELTER ISLAND	NY		12/16/2016	3.750	679,156		(58)				2,556,223	11/20/2024
6602681196		SAN FRANCISCO	CA		04/10/2023	2.625	715,870		4,194				1,345,329	11/20/2024
PEB1221068090		FERNANDINA BEACH	FL		11/18/2016	3.750	923,409		(134)				3,117,072	11/20/2024
6601820605		MEDFIELD	MA		04/10/2023	3.125	583,347		3,341				1,617,104	11/20/2024
6601818773		WASHINGTON	DC		04/10/2023	3.250	439,602		2,167				1,105,845	11/20/2024
6601736561		BUFFALO GAP	TX		07/14/2023	3.125	553,237		3,239				1,263,505	11/20/2024
EB1540093863		NEWTOWN SQUARE	PA		08/17/2016	3.750	636,473		(213)				1,674,032	11/20/2024
6602698182		MOUNT DORA	FL		04/10/2023	3.750	527,262		2,164				1,100,609	11/20/2024
6602711134		BRENTWOOD	CA		04/10/2023	3.500	589,684		2,573				1,085,089	11/20/2024
6601696518		ENCINITAS	CA		04/10/2023	3.250	656,218		3,351				1,623,583	11/20/2024
6602711274		SEATTLE	WA		07/14/2023	3.625	713,174		3,554				1,706,339	11/20/2024
6601204362		JACKSONVILLE	FL		04/10/2023	0.000	9,664		679				168,067	05/30/2024
6602695014		BEND	OR		07/14/2023	3.125	462,208		2,697				880,442	11/20/2024
6601682369		BROOKLYN	NY		04/10/2023	2.875	49,302		2,168				3,133,634	11/20/2024
6602678671		OLNEY	MD		07/14/2023	3.375	689,932		3,798				1,239,998	11/20/2024
6600448952		HOUSTON	TX		07/14/2023	2.750	68,941		998				356,295	11/20/2024
6601477737		SHIP BOTTOM	NJ		07/14/2023	2.990	300,205		4,119				2,642,384	11/20/2024
6601825497		JACKSONVILLE	FL		04/10/2023	3.500	487,225		2,230				1,258,113	11/20/2024
6602689827		EAGLE	ID		04/10/2023	3.000	1,010,838		5,296				2,037,972	11/20/2024
6601683912		BELLAIRE	TX		07/14/2023	3.500	103,117		2,877				1,303,121	11/20/2024
EB1787003214		WALNUT CREEK	CA		03/24/2016	3.875	674,665		(163)				1,737,652	11/20/2024
PEB1794004055		NAGS HEAD	NC		11/17/2017	4.250	446,918		(306)				1,596,321	11/20/2024
6601699504		BRENTWOOD	TN		04/10/2023	3.375	480,109		2,545				1,657,372	11/20/2024
6601483727		ENCINITAS	CA		04/10/2023	2.875	202,479		4,101				3,304,878	11/20/2024
8199951930		PALM BEACH GARDENS	FL		07/14/2023	2.875	88,970		592				365,116	11/20/2024
6602692177		MEDFORD	MA		04/10/2023	3.375	292,204		1,854				1,116,927	11/20/2024
6600839309		CASTRO VALLEY	CA		04/10/2023	4.750	599,021		2,053				2,571,319	11/20/2024
6601715813		GOSHEN	KY		04/10/2023	3.125	329,154		3,240				1,088,131	11/20/2024
PEB1259003732		PARK CITY	UT		11/17/2017	3.750	753,480		206				2,381,636	11/20/2024
6601698407		BROOKLYN	NY		04/10/2023	3.750	545,202		3,063				1,219,026	11/20/2024
6602688530		SCOTTSDALE	AZ		04/10/2023	3.125	519,338		2,590				968,590	11/20/2024
6600914722		LOS ANGELES	CA		04/10/2023	3.250	235,380		4,514				3,497,013	11/20/2024
6602689207		BOZEMAN	MT		04/10/2023	3.625	611,613		2,632				1,793,522	11/20/2024
6602689009		CHATTANOOGA	TN		04/10/2023	3.000	592,938		3,119				1,628,518	11/20/2024
6600025834		JACKSONVILLE	FL		04/10/2023	0.000	1,413		268				144,220	11/20/2024
6601030767		CORTE MADERA	CA		04/10/2023	3.500	772,535		4,441				2,031,545	11/20/2024
6602682194		DENVER	CO		07/14/2023	3.250	514,804		2,925				1,120,301	11/20/2024
6602681899		OAKLAND	CA		04/10/2023	3.250	788,575		3,821				1,470,066	11/20/2024
6602682475		MONUMENT	CO		07/14/2023	3.125	523,359		3,076				1,030,820	11/20/2024
6601045021		SAN JOSE	CA		04/10/2023	3.125	758,025		4,799				1,926,195	11/20/2024
6602674290		CUPERTINO	CA		04/10/2023	2.625	972,203		5,745				3,346,925	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601685420		PURCHASE	NY		04/10/2023	3.750	39,199		1,672				2,765,485	11/20/2024
6602682384		MISSION VIEJO	CA		04/10/2023	3.250	665,557		3,225				1,433,964	11/20/2024
6602689678		PLEASANT HILL	CA		04/10/2023	3.250	941,294		4,535				2,013,797	11/20/2024
8200784886		JACKSONVILLE	FL		07/14/2023	4.125	197,922		972				342,294	11/20/2024
6600731860		LAKEWOOD	CO		07/14/2023	3.500	253,416		1,454				603,292	11/20/2024
6601695932		COEUR D ALENE	ID		04/10/2023	3.375	471,634		3,732				1,995,332	11/20/2024
6602696889		DANVILLE	CA		04/10/2023	3.000	1,032,917		5,363				2,198,074	11/20/2024
6600929118		CENTENNIAL	CO		07/14/2023	3.625	487,186		2,787				1,688,001	11/20/2024
6602687805		MILL VALLEY	CA		04/10/2023	3.250	507,631		2,433				2,245,146	11/20/2024
6602679232		DENVER	CO		07/14/2023	3.250	496,373		2,831				1,881,714	11/20/2024
8201510485		JACKSONVILLE	FL		07/14/2023	4.875	132,962		529				182,851	11/20/2024
PEB1259002817		BRECKENRIDGE	CO		11/18/2016	3.500	522,449		(72)				2,410,569	11/20/2024
6601749515		RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	451,735		2,195				1,165,113	11/20/2024
8201726321		LAUDERHILL	FL		07/14/2023	5.500	93,117		336				125,678	11/20/2024
6602698877		DEL MAR	CA		04/10/2023	3.625	1,270,125		5,444				2,630,047	11/20/2024
6601028134		PORTOLA VALLEY	CA		04/10/2023	3.875	1,324,917		7,206				4,296,236	11/20/2024
6601224196		JACKSONVILLE	FL		04/10/2023	0.000	13,782		771				131,504	11/20/2024
8201927387		PLANTATION	FL		07/14/2023	4.875	155,534		616				311,391	11/20/2024
6602681360		LIVERMORE	CA		04/10/2023	3.125	981,711		4,950				2,555,730	11/20/2024
6602704949		STEAMBOAT SPRINGS	CO		07/14/2023	3.000	737,266		4,495				1,824,524	11/20/2024
6602705037		ARRINGTON	TN		04/10/2023	3.625	799,072		3,386				1,341,220	11/20/2024
6600915562		BROOKLYN	NY		04/10/2023	4.125	679,378		3,089				4,022,529	11/20/2024
6600768185		BROOKLYN	NY		04/10/2023	3.875	413,305		2,560				1,415,804	11/20/2024
6602678150		BRUSH PRAIRIE	WA		07/14/2023	2.875	468,161		2,949				1,519,948	11/20/2024
PEB1221067400		PONTE VEDRA BEACH	FL		11/18/2016	3.500	477,311		166				1,526,817	11/20/2024
6601683201		SCARSDALE	NY		04/10/2023	3.000	105,103		1,593				2,511,282	11/20/2024
6601685578		BARNSTABLE	MA		04/10/2023	3.375	170,196		4,668				3,870,456	11/20/2024
8195488989		SAINT PETERSBURG	FL		07/14/2023	2.875	217,266		1,489				444,896	11/20/2024
8200875843		MARGATE	FL		07/14/2023	4.250	203,079		960				449,068	11/20/2024
6601492207		MOUNTAIN VIEW	CA		04/10/2023	3.625	67,563		2,067				3,989,215	11/20/2024
6601685743		CHAPPAQUA	NY		04/10/2023	2.875	86,243		1,214				1,110,364	11/20/2024
6602686583		LOS ALAMITOS	CA		04/10/2023	3.000	703,987		3,738				1,532,657	11/20/2024
6602705268		BETHESDA	MD		07/14/2023	3.250	773,390		4,298				1,515,580	11/20/2024
6601677773		CHEVY CHASE	MD		07/14/2023	3.375	148,245		4,156				1,777,885	11/20/2024
8018711650		FORT MYERS	FL		07/14/2023	5.375	72,778		220				104,000	05/11/2018
8198718070		JACKSONVILLE	FL		07/14/2023	2.250	82,194		641				231,421	11/20/2024
6602690486		LAS VEGAS	NV		04/10/2023	3.000	552,082		2,959				1,160,298	11/20/2024
6601681270		WASHINGTON	DC		04/10/2023	3.250	283,626		5,928				3,490,138	11/20/2024
6601204552		JACKSONVILLE	FL		04/10/2023	0.000	8,772		559				152,770	11/20/2024
EB1351003327		BROOKLYN	NY		08/07/2015	3.990	932,759		(79)				3,698,920	11/20/2024
EB1259002243		ASPEN	CO		08/19/2016	3.875	1,607,600		(479)				7,435,350	11/20/2024
6600544628		DILLON	CO		07/14/2023	3.250	444,804		6,051				3,800,567	11/20/2024
6601483602		SAN ANSELMO	CA		04/10/2023	3.000	160,207		3,290				3,689,747	11/20/2024
6601733048		SCOTTSDALE	AZ		04/10/2023	2.990	698,614		3,808				2,214,752	11/20/2024
6602689231		SEATTLE	WA		07/14/2023	3.125	693,608		4,061				1,734,454	11/20/2024
6601678821		SEAFORD	NY		04/10/2023	2.750	7,287		369				795,801	11/20/2024
6601809293		SARASOTA	FL		04/10/2023	3.000	522,410		2,799				1,281,016	11/20/2024
6601473017		ANNAPOLIS	MD		07/14/2023	3.250	270,722		4,157				1,960,771	11/20/2024
PEB1541041620		ELMHURST	IL		08/14/2017	4.375	635,330		(678)				1,383,741	11/20/2024
6601682096		OAKTON	VA		04/10/2023	3.625	103,767		2,586				2,690,694	11/20/2024
6602688746		CASTLE PINES	CO		07/14/2023	3.500	596,216		3,141				1,026,821	11/20/2024
6602686146		KIRKLAND	WA		07/14/2023	2.500	967,147		6,716				2,091,056	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602685668		CHICAGO	IL		04/10/2023	3.125	786,319		3,960				1,595,060	11/20/2024
6602677376		PARKER	CO		07/14/2023	2.875	560,628		3,544				1,306,417	11/20/2024
6602683218		SANTA BARBARA	CA		04/10/2023	3.000	685,816		3,602				1,940,953	11/20/2024
6600790403		WOODMERE	NY		04/10/2023	4.375	755,706		2,926				2,644,193	11/20/2024
6602699917		EAGLEVILLE	TN		04/10/2023	2.990	542,680		2,982				1,081,076	11/20/2024
8027260986		AVE MARIA	FL		07/14/2023	3.250	31,646		305				452,111	11/20/2024
6601698415		WESTHAMPTON BEACH	NY		04/10/2023	3.875	415,551		2,260				1,944,809	11/20/2024
EB1215002936		PALM BEACH GARDENS	FL		11/20/2015	3.875	398,760		(136)				1,691,909	11/20/2024
6601224204		JACKSONVILLE	FL		04/10/2023	0.000	15,979		575				131,504	11/20/2024
6600254418		SAN DIEGO	CA		04/10/2023	3.625	339,946		2,298				2,135,706	11/20/2024
6602696749		MELROSE	MA		04/10/2023	3.000	847,113		4,434				1,739,931	11/20/2024
2522161753		WEST PALM BEACH	FL		07/14/2023	0.000	17,845		564				328,589	11/20/2024
6600793209		MARCO ISLAND	FL		04/10/2023	4.125	739,754		2,906				2,155,838	11/20/2024
6601476838		O FALLON	MO		04/10/2023	3.875	98,757		504				309,984	11/20/2024
PEB1790004069		WASHINGTON	DC		11/17/2017	3.990	472,760		(91)				992,797	11/20/2024
6600011339		JACKSONVILLE	FL		04/10/2023	0.000	5,637		584				157,223	11/20/2024
6602674910		ELMHURST	IL		04/10/2023	3.000	496,510		2,921				1,195,035	11/20/2024
6602696533		HIGHLAND PARK	IL		04/10/2023	3.000	660,648		3,476				1,372,896	11/20/2024
6600431297		KENSINGTON	MD		07/14/2023	3.625	503,610		2,998				1,217,075	11/20/2024
6602695956		SAN FRANCISCO	CA		04/10/2023	3.125	1,042,396		5,218				1,776,569	11/20/2024
6601686337		PARKER	CO		07/14/2023	3.625	130,100		4,222				2,768,507	11/20/2024
6601684530		LINCOLN	MA		04/10/2023	3.625	136,426		3,274				2,631,206	11/20/2024
6602675255		ROCKLIN	CA		04/10/2023	4.000	534,479		2,064				890,049	11/20/2024
6601683417		PLANO	TX		07/14/2023	3.375	126,847		3,406				3,027,352	11/20/2024
6602695816		HERRIMAN	UT		07/14/2023	3.500	559,060		2,968				989,946	11/20/2024
8200664462		LAKE WORTH	FL		07/14/2023	2.990	198,639		2,122				408,450	11/20/2024
EB1171015379		GREENBANK	WA		12/16/2016	3.875	509,436		(300)				1,756,746	11/20/2024
6601677419		MIAMI BEACH	FL		04/10/2023	3.875	139,371		2,153				1,578,058	11/20/2024
6601811562		FOLSOM	CA		04/10/2023	3.750	469,781		2,078				1,039,172	11/20/2024
6600848706		AUSTIN	TX		07/14/2023	3.750	663,777		3,487				2,046,547	11/20/2024
6601479402		PARKLAND	FL		04/10/2023	3.250	218,110		2,477				1,569,750	11/20/2024
98603921		CLEARWATER	FL		07/14/2023	4.250	94,761		578				354,171	11/20/2024
7002228375		PEMBROKE PINES	FL		07/14/2023	4.500	60,983		625				385,766	11/20/2024
6601225268		JACKSONVILLE	FL		04/10/2023	0.000	12,946		645				134,319	11/20/2024
8202211014		MIAMI	FL		07/14/2023	5.625	204,568		649				339,417	11/20/2024
6601682740		WINNETKA	IL		04/10/2023	3.750	24,704		1,078				1,902,663	11/20/2024
8197345489		DEERFIELD BEACH	FL		07/14/2023	2.990	255,526		1,685				669,223	11/20/2024
6601687319		WARREN	NJ		07/14/2023	2.750	231,238		7,227				2,896,541	11/20/2024
6600852088		LUBBOCK	TX		07/14/2023	3.250	490,923		4,244				1,471,737	11/20/2024
6601690156		BULVERDE	TX		07/14/2023	4.375	494,853		2,822				1,684,468	11/20/2024
6601811794		CHICAGO	IL		04/10/2023	3.250	532,891		2,670				1,152,915	11/20/2024
6601728386		SAN DIEGO	CA		04/10/2023	3.500	1,146,175		5,368				2,597,455	11/20/2024
6602695998		ALAMEDA	CA		04/10/2023	3.125	723,377		3,621				1,373,477	11/20/2024
6600477290		NAPLES	FL		04/10/2023	3.125	733,922		3,793				1,888,242	11/20/2024
6602678408		REDONDO BEACH	CA		04/10/2023	3.125	761,654		4,070				2,171,781	11/20/2024
6602682491		LONG BEACH	CA		04/10/2023	3.250	762,695		3,682				1,612,716	11/20/2024
6602685163		SAN DIEGO	CA		04/10/2023	2.625	696,896		5,395				2,462,452	11/20/2024
6602686765		DENVER	CO		07/14/2023	2.875	717,603		4,536				1,499,358	11/20/2024
6600011388		JACKSONVILLE	FL		04/10/2023	0.000	4,769		491				155,251	11/20/2024
6602693399		SAN RAMON	CA		04/10/2023	2.500	701,326		5,276				1,984,049	11/20/2024
6601383265		NAPLES	FL		04/10/2023	3.375	152,709		759				396,610	11/20/2024
6602695063		EUGENE	OR		07/14/2023	3.125	678,172		4,026				1,426,887	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601735027		DRIFTWOOD	TX		07/14/2023	3.500	775,017		4,130				1,620,954	11/20/2024
6601728683		HAYDEN	ID		04/10/2023	2.750	609,984		3,459				2,368,378	11/20/2024
6601709279		NEWPORT BEACH	CA		04/10/2023	2.625	1,017,611		8,241				4,222,176	11/20/2024
8025466495		SUNRISE	FL		07/14/2023	4.875	192,029		570				539,352	11/20/2024
8200809765		PAHOKEE	FL		07/14/2023	3.125	100,559		1,043				190,778	11/20/2024
PEB1596053565		MURRIETA	CA		11/18/2016	3.250	416,060		396				1,190,690	11/20/2024
6602680784		MESA	AZ		04/10/2023	3.375	452,504		2,109				1,068,615	11/20/2024
6602700954		FRESNO	CA		04/10/2023	3.125	373,030		2,873				1,122,578	11/20/2024
6601695866		DOWNERS GROVE	IL		04/10/2023	3.375	334,005		2,518				1,100,620	11/20/2024
6601060889		SAN JOSE	CA		04/10/2023	3.125	734,744		4,480				2,059,777	11/20/2024
6601745596		PALM SPRINGS	CA		04/10/2023	3.375	494,009		2,294				1,372,552	11/20/2024
8192064831		NORTH PALM BEACH	FL		07/14/2023	2.875	200,294		1,426				617,989	11/20/2024
6601681734		SOUTHLAKE	TX		07/14/2023	3.500	57,385		2,142				1,515,328	11/20/2024
6601482869		NEWCASTLE	WA		07/14/2023	3.375	51,242		2,435				2,135,131	11/20/2024
6602711944		CARLSBAD	CA		04/10/2023	3.750	985,697		3,946				2,157,665	11/20/2024
8191068253		ST PETERSBURG	FL		07/14/2023	3.000	285,773		1,949				634,713	11/20/2024
6601717751		NEW YORK	NY		04/10/2023	3.000	499,767		2,645				3,030,992	11/20/2024
8201206633		HOLLYWOOD	FL		07/14/2023	3.990	337,504		1,676				493,347	11/20/2024
6601686410		NEEDHAM	MA		04/10/2023	3.250	132,495		2,655				2,926,837	11/20/2024
6600767146		FLUSHING	NY		04/10/2023	3.625	188,035		1,257				826,551	11/20/2024
6602682418		DALLAS	TX		07/14/2023	3.000	467,068		2,886				906,324	11/20/2024
8204268369		JACKSONVILLE	FL		07/14/2023	5.875	227,355		646				331,933	11/20/2024
EB1367014488		SAN DIEGO	CA		08/17/2016	3.625	604,033		(109)				1,783,751	11/20/2024
6602678929		OAK PARK	CA		04/10/2023	3.250	835,364		4,053				1,746,481	11/20/2024
6602688464		SAN JOSE	CA		04/10/2023	3.375	518,722		2,394				1,620,248	11/20/2024
6602699859		GOLETA	CA		04/10/2023	2.990	1,005,091		5,644				2,361,999	11/20/2024
6601730895		ROCKLIN	CA		04/10/2023	3.625	606,966		2,647				1,405,341	11/20/2024
PEB1596055669		SAN FRANCISCO	CA		11/17/2017	3.875	787,866		17				1,833,264	11/20/2024
6601477075		WATERLOO	IL		04/10/2023	3.625	60,358		329				239,810	11/20/2024
6602712165		SCOTTSDALE	AZ		04/10/2023	2.500	590,680		5,438				2,252,942	11/20/2024
6600059874		VIRGINIA BEACH	VA		04/10/2023	3.250	495,187		2,481				1,185,096	11/20/2024
8198847055		WEST PALM BEACH	FL		07/14/2023	3.375	174,119		1,043				305,411	11/20/2024
6601729632		ORLANDO	FL		04/10/2023	2.875	473,559		2,584				1,296,880	11/20/2024
6601692715		PHOENIX	MD		07/14/2023	3.875	416,467		2,139				1,009,160	11/20/2024
8201732041		CAPE CORAL	FL		07/14/2023	5.000	176,712		757				371,057	11/20/2024
6601724252		WINNETKA	IL		04/10/2023	2.990	588,560		3,169				1,674,067	11/20/2024
6600844341		WESTMINSTER	CO		07/14/2023	3.750	382,631		3,271				1,760,437	11/20/2024
6602686955		CHICAGO	IL		04/10/2023	2.750	571,293		3,266				1,365,008	11/20/2024
PEB1596054631		LOS ANGELES	CA		06/13/2017	4.625	658,695		(826)				1,261,977	11/20/2024
6601721035		TYLER	TX		07/14/2023	3.000	540,417		3,322				1,419,758	11/20/2024
6601677740		LAKE RONKONKOMA	NY		04/10/2023	3.250	85,056		808				622,161	11/20/2024
6602680560		IRVINE	CA		04/10/2023	2.875	773,966		4,199				2,180,902	11/20/2024
6601680363		RIDGEWOOD	NY		04/10/2023	3.125	130,187		1,539				1,634,226	11/20/2024
6602694595		MINNEAPOLIS	MN		04/10/2023	3.375	885,251		4,199				1,732,949	11/20/2024
6601740332		GLEN COVE	NY		04/10/2023	2.625	473,369		3,615				1,494,854	11/20/2024
6602687094		SANTA CLARA	CA		04/10/2023	3.375	799,271		3,753				1,385,150	11/20/2024
PEB1784004560		SAN FRANCISCO	CA		11/18/2016	3.500	818,103		61				1,536,275	11/20/2024
6602700061		MARINA DEL REY	CA		04/10/2023	3.250	1,669,074		7,940				3,213,023	11/20/2024
8025152731		NORTH MIAMI BEACH	FL		07/14/2023	4.375	200,605		808				469,930	11/20/2024
6601224709		JACKSONVILLE	FL		04/10/2023	0.000	19,313		648				132,498	11/20/2024
6600010505		JACKSONVILLE	FL		04/10/2023	0.000	4,063		413				270,867	11/20/2024
6601470864		ATLANTIC BEACH	FL		04/10/2023	0.000	52,328		980				350,009	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602691658		VERO BEACH	FL		04/10/2023	2.500	633,494		4,972				1,902,484	11/20/2024
6600794454		RANCHO CUCAMONGA	CA		04/10/2023	3.250	408,332		3,073				1,226,088	11/20/2024
6601711796		LOS ANGELES	CA		04/10/2023	3.250	520,786		2,584				2,215,252	11/20/2024
EB1143012022		OLD TAPPAN	NJ		12/18/2015	4.000	391,992		(109)				975,568	11/20/2024
PEB1353007702		SOUTH ORANGE	NJ		11/17/2017	3.875	666,707		9				1,644,773	11/20/2024
6601011684		VACAVILLE	CA		04/10/2023	2.875	532,695		2,964				1,178,838	11/20/2024
6600548181		TELLURIDE	CO		07/14/2023	4.000	392,728		3,652				1,915,813	11/20/2024
6600026618		JACKSONVILLE	FL		04/10/2023	0.000	2,360		394				146,169	11/20/2024
6601721233		LONG BEACH	CA		04/10/2023	3.125	202,539		1,394				908,967	11/20/2024
6600676768		JACKSONVILLE	FL		04/10/2023	0.000	11,253		977				296,953	11/20/2024
6602701945		SAN JOSE	CA		04/10/2023	3.000	807,964		4,182				1,709,162	11/20/2024
6601224238		JACKSONVILLE	FL		04/10/2023	0.000	15,075		707				131,504	11/20/2024
6602677194		BOYNTON BEACH	FL		04/10/2023	2.875	804,340		4,422				2,478,623	11/20/2024
6601678078		BROOKLYN	NY		04/10/2023	3.375	149,814		3,360				1,539,359	11/20/2024
8016878912		NORTH MIAMI BEACH	FL		07/14/2023	5.250	152,892		695				502,749	11/20/2024
6601470898		ATLANTIC BEACH	FL		04/10/2023	0.000	55,849		1,019				400,969	11/20/2024
6600680877		JACKSONVILLE	FL		04/10/2023	0.000	39,010		779				199,362	11/20/2024
6602695824		LA JOLLA	CA		04/10/2023	3.625	1,435,443		6,152				2,747,658	11/20/2024
6602680073		AUSTIN	TX		07/14/2023	3.500	542,844		2,981				1,015,829	11/20/2024
6602711803		SAN BRUNO	CA		04/10/2023	3.625	645,606		2,736				1,780,389	11/20/2024
6601827659		MENLO PARK	CA		04/10/2023	3.000	953,297		5,138				3,437,128	11/20/2024
6602676501		DALLAS	TX		07/14/2023	2.625	690,504		4,706				1,817,722	11/20/2024
6601202044		ATLANTIC BEACH	FL		04/10/2023	0.000	11,493		646				198,157	05/30/2024
6601731141		LAGUNA BEACH	CA		04/10/2023	3.375	1,296,540		6,074				3,605,001	11/20/2024
6602675792		RANCHO SANTA FE	CA		04/10/2023	2.750	1,148,188		6,856				3,698,131	11/20/2024
6601816728		SEATTLE	WA		07/14/2023	3.375	665,753		3,755				1,627,322	11/20/2024
6602683150		BOTHELL	WA		07/14/2023	3.125	810,989		4,749				1,593,624	11/20/2024
6600935420		FLAGSTAFF	AZ		04/10/2023	3.500	422,311		1,948				1,114,596	11/20/2024
6601734087		ESTES PARK	CO		07/14/2023	2.875	444,076		3,946				1,323,711	11/20/2024
6601680439		BROOKLYN	NY		04/10/2023	3.750	31,954		796				1,939,698	11/20/2024
6601714410		SEATTLE	WA		07/14/2023	3.375	911,285		5,784				2,473,863	11/20/2024
8204273111		BONITA SPRINGS	FL		07/14/2023	4.990	124,878		464				531,841	11/20/2024
6602679513		OAKLAND	CA		04/10/2023	3.375	498,827		2,336				1,928,153	11/20/2024
6600843608		BELTON	TX		07/14/2023	4.125	775,091		3,782				1,946,206	11/20/2024
8201616110		PLANTATION	FL		07/14/2023	4.625	321,238		1,394				578,455	11/20/2024
6601731794		FRASER	CO		07/14/2023	3.000	424,561		2,584				2,627,533	11/20/2024
6601681908		NEW YORK	NY		04/10/2023	3.625	188,479		4,122				3,196,844	11/20/2024
6600934902		VERNON HILLS	IL		04/10/2023	3.375	461,982		2,231				1,041,137	11/20/2024
6600011487		JACKSONVILLE	FL		04/10/2023	0.000	5,170		538				214,140	11/20/2024
6601697714		TUALATIN	OR		07/14/2023	3.500	573,955		3,276				1,500,490	11/20/2024
6601722603		SAN JOSE	CA		04/10/2023	2.875	981,140		5,403				2,135,312	11/20/2024
3364646662		Wellington	FL		07/14/2023	2.990	56,887		646				288,500	11/20/2024
6602689413		BOULDER	CO		07/14/2023	2.750	483,410		4,323				1,763,952	11/20/2024
6601684894		BETHESDA	MD		07/14/2023	3.000	266,464		4,090				2,087,339	11/20/2024
6601739425		OAKLAND	CA		04/10/2023	2.875	1,181,728		6,434				3,327,788	11/20/2024
6601225128		JACKSONVILLE	FL		04/10/2023	0.000	22,015		713				208,462	11/20/2024
8195722159		DEERFIELD BCH	FL		07/14/2023	2.990	266,714		1,836				522,389	11/20/2024
6602682483		ARLINGTON	VA		04/10/2023	3.000	1,169,024		6,106				2,179,940	11/20/2024
6601750315		WASHINGTON	DC		04/10/2023	3.375	831,625		3,853				1,521,987	11/20/2024
6602688670		GULF BREEZE	FL		04/10/2023	3.750	649,080		2,672				1,218,634	11/20/2024
3365922816		Hollywood	FL		07/14/2023	3.990	50,823		305				170,392	11/20/2024
6600990458		HAMILTON	NJ		07/14/2023	3.500	427,579		2,415				1,134,005	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8023248514		HIALEAH	FL		07/14/2023	4.990	226,698		1,028				639,536	11/20/2024
6601481804		GRANITE BAY	CA		04/10/2023	2.750	92,060		2,344				1,783,479	11/20/2024
8197416291		COCONUT CREEK	FL		07/14/2023	3.500	115,790		672				199,692	11/20/2024
6602678341		CORTE MADERA	CA		04/10/2023	3.000	931,438		4,900				2,595,255	11/20/2024
6602684232		MISSION VIEJO	CA		04/10/2023	3.125	819,260		4,116				1,799,422	11/20/2024
6601737189		YARMOUTH PORT	MA		04/10/2023	2.990	466,402		2,452				1,669,424	11/20/2024
PEB1259002806		ROCKVILLE	MD		11/18/2016	3.250	406,609		311				858,409	11/20/2024
6600847443		AUSTIN	TX		07/14/2023	3.750	991,412		5,316				2,777,646	11/20/2024
6600847104		AUSTIN	TX		07/14/2023	3.875	419,290		2,174				1,215,220	11/20/2024
6602686476		RENTON	WA		07/14/2023	2.990	747,148		5,168				1,737,823	11/20/2024
6601699256		BATAVIA	IL		04/10/2023	3.625	536,714		2,427				1,340,089	11/20/2024
6601677765		BROOKLYN	NY		04/10/2023	3.375	160,180		1,482				1,151,198	11/20/2024
PEB1540095492		BROOKLYN	NY		11/17/2017	4.250	828,735						1,404,384	11/20/2024
6601699496		SIMI VALLEY	CA		04/10/2023	3.375	740,545		3,630				1,927,788	11/20/2024
8201654904		LARGO	FL		07/14/2023	4.875	99,529		726				266,693	11/20/2024
6602683382		LITTLETON	CO		07/14/2023	3.250	523,763		2,976				1,009,096	11/20/2024
8194958378		MARGATE	FL		07/14/2023	3.000	238,567		1,621				449,760	11/20/2024
6602682772		SANTA CRUZ	CA		04/10/2023	3.000	871,109		4,566				1,874,313	11/20/2024
6601224048		JACKSONVILLE	FL		04/10/2023	0.000	11,839		679				133,643	11/20/2024
EB1382002787		RANCHO SANTA FE	CA		07/17/2015	3.875	763,301		(159)				2,673,326	11/20/2024
6602694785		FORT MYERS	FL		04/10/2023	3.250	554,152		2,665				1,789,409	11/20/2024
505384080		WEST PALM BEACH	FL		07/14/2023	3.277	209,877		1,247				439,623	11/20/2024
6602696996		AUSTIN	TX		07/14/2023	3.000	745,025		4,476				1,352,117	11/20/2024
6602685452		LOS ANGELES	CA		04/10/2023	3.250	1,190,198		5,824				2,409,864	11/20/2024
6601740985		ALAMO	CA		04/10/2023	3.375	949,867		4,437				2,519,643	11/20/2024
505358561		FORT LAUDERDALE	FL		07/14/2023	2.625	158,475		1,638				559,487	11/20/2024
6602704543		SAN LUIS OBISPO	CA		04/10/2023	3.625	695,691		2,948				1,575,823	11/20/2024
6602704568		SALT LAKE CITY	UT		07/14/2023	3.250	618,526		3,450				2,340,607	11/20/2024
6602698539		LAS VEGAS	NV		04/10/2023	3.000	473,324		2,454				919,742	11/20/2024
EB1784002449		SAN FRANCISCO	CA		08/07/2015	3.875	226,489		(2)				1,646,164	11/20/2024
6601817817		OAKLAND	CA		04/10/2023	2.625	360,295		2,936				1,644,683	11/20/2024
6600927435		JAMAICA PLAIN	MA		04/10/2023	3.750	653,711		2,933				1,617,794	11/20/2024
6602675636		MCKINNEY	TX		07/14/2023	3.250	17,423		1,060				1,741,674	11/20/2024
6602698364		LAGUNA NIGUEL	CA		04/10/2023	3.250	849,370		4,101				2,221,811	11/20/2024
8202336091		FORT MYERS	FL		07/14/2023	5.625	192,533		611				238,197	11/20/2024
6602676964		TIBURON	CA		04/10/2023	2.625	1,763,039		10,403				3,441,452	11/20/2024
6602678812		SAN JUAN CAPISTRANO	CA		04/10/2023	3.375	918,569		4,305				2,045,262	11/20/2024
EB1353005303		CRANFORD	NJ		12/18/2015	3.875	698,934		(54)				1,849,353	11/20/2024
6602701390		NAPERVILLE	IL		04/10/2023	2.875	535,087		3,159				1,604,667	11/20/2024
6601818914		NEW YORK	NY		04/10/2023	3.250	798,050		3,934				1,719,190	11/20/2024
6601477703		KENILWORTH	IL		04/10/2023	2.990	297,108		3,291				2,713,767	11/20/2024
PH7132517579		SEATTLE	WA		12/29/2014	4.195	499,116		(50)				1,856,584	11/20/2024
6601204800		JACKSONVILLE	FL		04/10/2023	0.000	10,080		609				200,092	11/20/2024
6602679406		TUSTIN	CA		04/10/2023	3.250	666,346		3,229				1,618,264	11/20/2024
EB1786003623		SAN MATEO	CA		12/16/2016	3.375	1,060,001		386				2,407,026	11/20/2024
6601720995		SANTA CRUZ	CA		04/10/2023	3.125	694,247		3,526				2,742,052	11/20/2024
6600676578		JACKSONVILLE	FL		04/10/2023	0.000	27,247		775				276,172	11/20/2024
6602683465		FRISCO	TX		07/14/2023	3.125	610,077		3,616				1,239,064	11/20/2024
6602688282		WILLIS	TX		07/14/2023	3.250	485,087		2,774				960,137	11/20/2024
6602678754		GILBERT	AZ		04/10/2023	3.000	607,916		3,248				2,549,303	11/20/2024
6601819946		ESCONDIDO	CA		04/10/2023	3.375	516,559		2,465				1,343,334	11/20/2024
6602711027		SAN BRUNO	CA		04/10/2023	3.250	868,820		4,088				2,149,898	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1400003481		CAVE CREEK	AZ		06/24/2016	3.750	407,535		3				1,333,671	11/20/2024
6601687400		WINCHESTER	MA		04/10/2023	3.125	270,115		5,179				4,761,905	11/20/2024
6601685040		LAKE FOREST	IL		04/10/2023	3.375	85,509		1,960				1,861,637	11/20/2024
8200760998		JACKSONVILLE	FL		07/14/2023	3.375	87,357		537				210,071	11/20/2024
6602691963		GRAHAM	WA		07/14/2023	3.875	262,941		1,873				585,482	11/20/2024
PEB1541042714		NASHVILLE	TN		01/11/2018	3.990	620,828		(180)				2,181,636	11/20/2024
6601730010		RENO	NV		04/10/2023	2.750	487,527		2,765				1,135,903	11/20/2024
6601483933		ORLANDO	FL		04/10/2023	2.875	37,597		1,574				3,447,079	11/20/2024
6602693555		CENTENNIAL	CO		07/14/2023	3.000	696,934		5,834				1,441,340	11/20/2024
6602687078		FOUNTAIN HILLS	AZ		04/10/2023	3.375	1,457,311		6,818				3,309,647	11/20/2024
PEB1596055307		DENVER	CO		11/17/2017	4.250	578,717		(395)				1,238,081	11/20/2024
EB1222540366		ALBANY	CA		10/12/2016	3.875	472,844		(213)				2,305,892	11/20/2024
6600040601		PHOENIX	AZ		04/10/2023	2.990	536,341		2,893				1,287,699	11/20/2024
6602684687		STRATHMERE	NJ		07/14/2023	2.625	665,390		6,275				2,453,120	11/20/2024
6601680066		BROOKLYN	NY		04/10/2023	3.125	28,247		515				1,431,058	11/20/2024
6601470989		ATLANTIC BEACH	FL		04/10/2023	0.000	61,145		1,087				308,550	11/20/2024
6601204388		JACKSONVILLE	FL		04/10/2023	0.000	11,523		790				170,551	11/20/2024
98708522		BOYNTON BEACH	FL		07/14/2023	4.625	117,882		651				411,129	11/20/2024
8198904529		HOMESTEAD	FL		07/14/2023	3.250	293,059		1,795				652,070	11/20/2024
6602711159		SAN JOSE	CA		04/10/2023	3.500	692,876		3,020				1,534,168	11/20/2024
6602690320		SCOTTSDALE	AZ		04/10/2023	3.250	541,482		2,601				2,004,443	11/20/2024
6602688340		DENVER	CO		07/14/2023	3.375	754,762		4,124				1,465,013	11/20/2024
PH7131648391		NEEDHAM	MA		09/26/2014	4.250	399,020		(106)				1,131,058	11/20/2024
6601747501		SAN MATEO	CA		04/10/2023	3.125	964,994		4,849				2,120,462	11/20/2024
6601481648		BAINBRIDGE ISLAND	WA		07/14/2023	3.750	107,962		2,795				1,469,251	11/20/2024
EB1541039674		SPICEWOOD	TX		12/18/2015	4.000	438,678		(122)				1,454,946	11/20/2024
6601709642		CAMBRIA	CA		04/10/2023	3.500	859,143		3,945				1,836,442	11/20/2024
6601490789		WASHINGTON	DC		04/10/2023	3.100	137,038		2,891				1,415,162	11/20/2024
6601749069		TAMPA	FL		04/10/2023	3.250	668,658		3,317				1,431,312	11/20/2024
6600922774		SANTA BARBARA	CA		04/10/2023	4.000	280,578		2,951				2,080,856	11/20/2024
EB1353005122		DENVILLE	NJ		12/18/2015	3.990	520,240		(139)				1,337,414	11/20/2024
6601748145		BOERNE	TX		07/14/2023	3.500	807,506		4,271				1,624,023	11/20/2024
8201026932		DELRAY BEACH	FL		07/14/2023	2.990	200,010		2,135				519,536	11/20/2024
98778681		NORTH FORT	FL		07/14/2023	5.125	60,063		292				231,573	11/20/2024
6602711936		BIG BEAR LAKE	CA		04/10/2023	3.750	793,998		3,228				2,717,863	11/20/2024
6601808683		BROOKLYN	NY		04/10/2023	3.250	1,122,165		5,574				2,121,578	11/20/2024
6600050238		BRIDGEWATER	NJ		07/14/2023	4.375	376,942		1,844				963,120	11/20/2024
6602677780		CLEARWATER	FL		04/10/2023	2.875	651,308		3,559				1,869,996	11/20/2024
6602688373		TEMECULA	CA		04/10/2023	3.750	532,159		2,239				1,003,076	11/20/2024
6601681296		NEW YORK	NY		04/10/2023	2.875	10,277		1,138				2,568,802	11/20/2024
6601225201		JACKSONVILLE	FL		04/10/2023	0.000	26,331		842				206,024	11/20/2024
6600675034		JACKSONVILLE	FL		04/10/2023	6.650	44,476		131				319,328	11/20/2024
6602689942		EVERETT	WA		07/14/2023	3.375	689,441		3,813				1,416,555	11/20/2024
6601743385		SILVER SPRING	MD		07/14/2023	3.250	716,729		4,073				1,356,227	11/20/2024
EB1540094402		BRADENTON	FL		08/17/2016	3.750	377,234		(178)				2,065,241	11/20/2024
6601733998		BRENTWOOD	TN		04/10/2023	3.125	824,684		4,158				2,153,034	11/20/2024
6602689561		CARLSBAD	CA		04/10/2023	3.000	718,908		3,728				1,509,909	11/20/2024
2522161818		WEST PALM BEACH	FL		07/14/2023	0.000	15,295		528				325,939	11/20/2024
6602693845		BOCA RATON	FL		04/10/2023	2.625	117,819		900				330,083	11/20/2024
6600677287		JACKSONVILLE	FL		04/10/2023	0.000	26,432		825				209,934	11/20/2024
6601686535		LEXINGTON	MA		04/10/2023	4.375	90,378		2,128				1,907,707	11/20/2024
8202449248		JACKSONVILLE	FL		07/14/2023	5.625	229,268		728				327,626	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602678259		SAN FRANCISCO	CA		04/10/2023	2.875	867,453		4,723				1,529,006	11/20/2024
8194417198		CAPE CORAL	FL		07/14/2023	2.750	144,843		1,031				323,226	11/20/2024
6601753053		EVANSTON	IL		04/10/2023	3.125	527,989		2,643				1,088,994	11/20/2024
6601484857		JUPITER	FL		04/10/2023	3.375	388,242		5,199				3,176,915	11/20/2024
6602675214		SAN JOSE	CA		04/10/2023	3.625	518,634		2,319				1,795,783	11/20/2024
8194534500		NAPLES	FL		07/14/2023	2.875	156,357		1,076				342,372	11/20/2024
PEB1540095567		MAHWAH	NJ		11/17/2017	4.125	381,122		(172)				888,572	11/20/2024
6602702547		ISSAQUAH	WA		07/14/2023	2.875	756,775		4,681				1,476,164	11/20/2024
FR125717244		LOS ANGELES VEN	CA		11/04/2016	3.450	824,620		180				4,169,788	11/20/2024
8201449181		HALLANDALE	FL		07/14/2023	4.625	66,285		282				135,387	11/20/2024
6600682584		JACKSONVILLE	FL		04/10/2023	0.000	57,078		1,019				201,662	11/20/2024
6601692731		CROWNSVILLE	MD		07/14/2023	3.750	431,377		2,312				1,043,224	11/20/2024
6602705060		BEND	OR		07/14/2023	3.250	759,684		4,353				1,509,780	11/20/2024
6601683722		MUNDELEIN	IL		04/10/2023	3.500	1,998		102				1,557,211	11/20/2024
6602677137		SAN MATEO	CA		04/10/2023	2.875	670,027		3,737				2,762,204	11/20/2024
6601811992		KIRKLAND	WA		07/14/2023	2.875	1,104,772		7,166				3,919,447	11/20/2024
6600011586		JACKSONVILLE	FL		04/10/2023	0.000	5,332		543				131,090	11/20/2024
6602688258		SANTA BARBARA	CA		04/10/2023	3.250	1,435,073		6,968				4,234,118	11/20/2024
6601727248		TOOL	TX		07/14/2023	3.500	550,736		2,990				1,152,856	11/20/2024
6600058835		UPLAND	CA		04/10/2023	2.990	774,059		4,181				1,781,625	11/20/2024
6602696616		ALAMEDA	CA		04/10/2023	3.000	768,713		3,986				1,469,023	11/20/2024
6601806398		LAS VEGAS	NV		04/10/2023	3.250	920,346		4,679				2,277,423	11/20/2024
6602674068		AUSTIN	TX		07/14/2023	2.625	525,261		3,528				2,400,180	11/20/2024
6601686832		FAIRFAX	VA		04/10/2023	3.375	128,088		2,608				1,161,539	11/20/2024
6601475764		SAINT LOUIS	MO		04/10/2023	4.180	71,742		331				242,478	11/20/2024
6601696096		MINNEAPOLIS	MN		04/10/2023	3.625	507,988		3,464				1,690,411	11/20/2024
6601741082		ARRINGTON	TN		04/10/2023	3.125	496,218		2,502				1,077,932	11/20/2024
6601811497		PHOENIX	AZ		04/10/2023	3.375	1,001,798		4,945				2,630,807	11/20/2024
6601699348		PALM BEACH GARDENS	FL		04/10/2023	3.625	458,891		2,170				2,588,022	11/20/2024
6601686634		MANHASSET	NY		04/10/2023	3.000	104,941		2,445				1,612,582	11/20/2024
6601722421		SCOTTSDALE	AZ		04/10/2023	2.875	519,687		2,878				1,275,822	11/20/2024
6602677384		HOUSTON	TX		07/14/2023	2.500	599,036		4,151				1,524,518	11/20/2024
8195962111		ST PETERSBURG	FL		07/14/2023	3.375	152,841		997				424,891	11/20/2024
6602681907		SAN RAMON	CA		04/10/2023	3.000	896,252		4,681				1,968,553	11/20/2024
6600681594		JACKSONVILLE	FL		04/10/2023	0.000	45,047		847				194,448	11/20/2024
6600794652		VIRGINIA BEACH	VA		04/10/2023	3.375	414,982		2,971				1,286,950	11/20/2024
8204218155		BOCA RATON	FL		07/14/2023	5.875	172,118		491				400,690	11/20/2024
8194910974		MIAMI	FL		07/14/2023	2.875	250,364		1,723				626,887	11/20/2024
6602680313		HOUSTON	TX		07/14/2023	3.125	1,135,689		6,650				3,618,074	11/20/2024
8201638607		FORT MYERS	FL		07/14/2023	5.125	177,303		666				231,363	11/20/2024
8202730833		LEHIGH ACRES	FL		07/14/2023	4.990	236,833		902				309,743	11/20/2024
6601683771		EVANSTON	IL		04/10/2023	3.625	121,321		2,751				1,768,850	11/20/2024
6601068601		WOODBRIDGE	VA		04/10/2023	3.500	25,698		441				446,170	11/20/2024
EB1222546556		GLENDALE	CA		10/12/2016	3.875	693,658		(65)				2,525,316	11/20/2024
6601809855		HALF MOON BAY	CA		04/10/2023	3.500	939,730		4,318				1,680,195	11/20/2024
6601825232		SCOTTSDALE	AZ		04/10/2023	2.750	283,778		3,596				3,326,020	11/20/2024
8201459795		GULFPORT	FL		07/14/2023	4.750	185,092		765				250,575	11/20/2024
6600680992		JACKSONVILLE	FL		04/10/2023	0.000	38,029		943				210,826	11/20/2024
6602694249		BOULDER	CO		07/14/2023	2.875	551,207		4,679				2,621,278	11/20/2024
6600677261		JACKSONVILLE	FL		04/10/2023	0.000	29,063		702				211,910	11/20/2024
EB1222546150		CARLSBAD	CA		08/17/2016	3.625	537,956		(96)				1,607,090	11/20/2024
6602694694		SAN DIEGO	CA		04/10/2023	3.250	845,411		4,083				1,743,126	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601097220		BOCA RATON	FL		04/10/2023	5.250	136,461		2,769				3,248,271	11/20/2024
6602696012		WILMETTE	IL		04/10/2023	3.000	728,519		4,005				1,664,555	11/20/2024
6602673763		SUNNYVALE	CA		04/10/2023	2.625	777,843		4,606				2,934,459	11/20/2024
6600845116		SARASOTA	FL		04/10/2023	3.990	884,735		3,654				2,380,270	11/20/2024
FR125695028		KENSINGTON	CA		09/23/2016	3.450	858,469		106				1,973,572	11/20/2024
8027688516		WELLINGTON	FL		07/14/2023	4.125	196,440		1,063				522,630	11/20/2024
6602706738		BELLEVUE	WA		07/14/2023	2.750	1,063,787		9,218				2,729,822	11/20/2024
8194950944		MIAMI	FL		07/14/2023	2.990	269,251		1,801				643,887	11/20/2024
6602686617		SAN FRANCISCO	CA		04/10/2023	2.750	1,108,270		6,262				1,974,538	11/20/2024
6601224246		JACKSONVILLE	FL		04/10/2023	0.000	17,976		621				131,504	11/20/2024
6601470781		ATLANTIC BEACH	FL		04/10/2023	0.000	44,947		858				372,268	11/20/2024
6602673672		SAN JOSE	CA		04/10/2023	2.750	749,923		4,283				2,240,155	11/20/2024
6602686559		DEL MAR	CA		04/10/2023	2.500	635,550		3,876				1,841,576	11/20/2024
6601709345		SAN MATEO	CA		04/10/2023	3.125	667,369		3,415				1,672,791	11/20/2024
6601825604		ALBANY	CA		04/10/2023	2.875	721,449		4,850				2,598,047	11/20/2024
6602680008		SAN JOSE	CA		04/10/2023	3.375	616,981		2,880				2,097,356	11/20/2024
6601678532		HAUPPAUGE	NY		04/10/2023	3.625	63,652		2,520				902,414	11/20/2024
6601681528		AUSTIN	TX		07/14/2023	3.500	104,825		3,109				2,144,511	11/20/2024
6602675016		ROCKLIN	CA		04/10/2023	3.625	545,975		2,376				927,146	11/20/2024
6602696418		MONROVIA	CA		04/10/2023	3.250	869,774		4,201				2,144,932	11/20/2024
6601751040		THE WOODLANDS	TX		07/14/2023	3.250	478,077		2,874				958,338	11/20/2024
8201882631		FORT LAUDERDALE	FL		07/14/2023	3.500	372,699		2,093				616,450	11/20/2024
6600676511		JACKSONVILLE	FL		04/10/2023	0.000	31,662		829				120,000	03/30/2010
8194976163		BOCA RATON	FL		07/14/2023	2.875	263,374		1,812				547,959	11/20/2024
6602695212		PLANO	TX		07/14/2023	3.000	594,827		3,587				1,205,100	11/20/2024
6601481721		NEPONSIT	NY		04/10/2023	3.000	164,219		3,237				1,880,870	11/20/2024
6602677970		MERCER ISLAND	WA		07/14/2023	2.750	613,854		4,016				1,745,210	11/20/2024
6600676834		JACKSONVILLE	FL		04/10/2023	0.000	16,288		983				136,335	11/20/2024
6602701051		DENVER	CO		07/14/2023	3.000	763,261		4,553				1,409,920	11/20/2024
6600060062		DAVIS	CA		04/10/2023	2.875	608,894		3,400				1,257,337	11/20/2024
6602675784		ARLINGTON	VA		04/10/2023	2.750	811,983		4,671				2,399,898	11/20/2024
6602700616		PEORIA	AZ		04/10/2023	3.125	607,421		3,007				1,126,197	11/20/2024
6601720003		PARKLAND	FL		04/10/2023	2.875	470,724		2,669				2,187,723	11/20/2024
3371732983		SAINT PETERSBURG	FL		07/14/2023	4.125	26,332		273				339,296	11/20/2024
6602687524		GLENVIEW	IL		04/10/2023	2.875	702,542		3,853				1,726,288	11/20/2024
6601486803		PHOENIX	AZ		04/10/2023	3.125	151,463		3,518				3,900,156	11/20/2024
6601485011		SHORT HILLS	NJ		07/14/2023	3.250	271,433		5,140				2,894,313	11/20/2024
6602685429		LAS VEGAS	NV		04/10/2023	3.250	587,964		3,906				1,753,146	11/20/2024
6600680976		JACKSONVILLE	FL		04/10/2023	0.000	43,806		836				203,997	11/20/2024
6602692102		UPTON	MA		04/10/2023	3.625	192,202		1,155				635,154	11/20/2024
6602673599		CUPERTINO	CA		04/10/2023	2.750	1,037,163		6,178				5,119,635	11/20/2024
PEB1367015596		LA JOLLA	CA		06/13/2017	4.000	896,131		(328)				2,706,235	11/20/2024
6601728006		KIRKWOOD	CA		04/10/2023	3.625	146,533		906				311,201	11/20/2024
6601805093		RENTON	WA		07/14/2023	3.625	400,878		2,116				1,129,047	11/20/2024
6602678549		SAN MATEO	CA		04/10/2023	3.125	775,344		3,909				2,436,524	11/20/2024
6602683796		SAN DIEGO	CA		04/10/2023	3.250	604,910		2,920				1,155,780	11/20/2024
6602673847		SAN DIEGO	CA		04/10/2023	2.750	539,801		3,080				1,836,786	11/20/2024
6601476994		CHICAGO	IL		04/10/2023	3.000	299,188		3,356				1,194,805	11/20/2024
6601696294		GEYSERVILLE	CA		04/10/2023	3.500	539,269		3,792				2,439,862	11/20/2024
PH7132365243		WESTFIELD	NJ		08/21/2015	3.875	835,610		(112)				2,115,999	11/20/2024
6602684083		PLANO	TX		07/14/2023	3.375	463,070		2,619				889,339	11/20/2024
EB1540093370		SPANISH FORT	AL		08/07/2015	3.875	354,886		(1)				953,882	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600011636		JACKSONVILLE	FL		04/10/2023	0.000	4,303		436				114,430	11/20/2024
505318766		WELLINGTON	FL		07/14/2023	3.479	154,501		862				440,264	11/20/2024
6602694652		DENVER	CO		07/14/2023	3.500	555,954		2,952				1,039,780	11/20/2024
6601673293		PALM BEACH GARDENS	FL		04/10/2023	3.500	276,500		2,439				1,535,878	11/20/2024
8191976643		OAKLAND PARK	FL		07/14/2023	2.990	163,285		1,119				393,393	11/20/2024
3386826567		Tamarac	FL		07/14/2023	4.875	104,340		491				356,915	11/20/2024
6601686683		VIENNA	VA		04/10/2023	3.375	146,778		3,222				1,963,639	11/20/2024
6601673731		ALPINE	CA		04/10/2023	3.875	5,565		302				1,677,396	11/20/2024
8016798677		LAKE WORTH	FL		07/14/2023	5.250	99,019		529				355,063	11/20/2024
8199327446		NAPLES	FL		07/14/2023	2.750	252,300		1,776				496,654	11/20/2024
EB1541040509		FAIRVIEW	TN		08/19/2016	3.750	399,263		(57)				1,442,048	11/20/2024
6602691716		BRIGHTON	MI		04/10/2023	2.625	553,521		4,199				2,094,294	11/20/2024
8194889936		SAINT PETERSBURG	FL		07/14/2023	2.375	133,972		1,706				592,893	11/20/2024
6602675495		WOODSTOCK	NY		04/10/2023	2.875	566,983		3,269				1,335,620	11/20/2024
6600793019		PORT WASHINGTON	NY		04/10/2023	3.500	703,800		3,401				2,199,044	11/20/2024
6602679745		BURLINGAME	CA		04/10/2023	3.375	857,028		4,000				2,097,051	11/20/2024
6600842329		SACRAMENTO	CA		04/10/2023	4.125	406,380		1,962				1,765,493	11/20/2024
6602689082		DENVER	CO		07/14/2023	3.125	627,891		3,693				1,712,762	11/20/2024
8027565156		HIALEAH	FL		07/14/2023	3.875	143,875		1,480				537,950	11/20/2024
6600026188		JACKSONVILLE	FL		04/10/2023	0.000	2,490		362				143,888	11/20/2024
8204273471		LEHIGH ACRES	FL		07/14/2023	3.990	136,785		651				314,644	11/20/2024
6600026584		JACKSONVILLE	FL		04/10/2023	0.000	2,338		406				165,446	11/20/2024
6600676354		JACKSONVILLE	FL		04/10/2023	0.000	23,590		671				242,290	11/20/2024
6600847187		PARK CITY	UT		07/14/2023	3.875	603,155		3,099				1,732,412	11/20/2024
6602704469		BROOKLYN	NY		04/10/2023	3.375	659,220		3,021				1,662,129	11/20/2024
8200720414		ROYAL PLM BCH	FL		07/14/2023	3.500	250,010		1,414				407,123	11/20/2024
8018192424		ST PETERSBURG	FL		07/14/2023	5.375	86,982		373				160,000	05/24/2018
8194392631		MIAMI	FL		07/14/2023	2.875	333,500		2,302				809,053	11/20/2024
6602701838		AUSTIN	TX		07/14/2023	3.000	725,373		4,354				1,302,838	11/20/2024
EB1259001548		EAGLE	CO		12/18/2015	3.875	350,685		(27)				1,276,724	11/20/2024
6601225060		JACKSONVILLE	FL		04/10/2023	0.000	20,034		647				167,660	11/20/2024
6601734988		MANHATTAN BEACH	CA		04/10/2023	3.375	595,261		2,823				3,231,963	11/20/2024
8001629055		NORTH MIAMI	FL		07/14/2023	4.750	40,437		643				558,866	11/20/2024
6602688597		SANTA CRUZ	CA		04/10/2023	3.500	740,141		3,329				1,385,446	11/20/2024
6601712091		FRANKLIN	TN		04/10/2023	3.250	559,882		2,781				1,300,001	11/20/2024
6602686781		WESTON	FL		04/10/2023	2.500	1,157,821		7,187				3,049,932	11/20/2024
6600681339		JACKSONVILLE	FL		04/10/2023	0.000	29,857		891				196,151	11/20/2024
6601716530		SOUTHLAKE	TX		07/14/2023	3.125	882,223		5,224				2,159,925	11/20/2024
6601203414		JACKSONVILLE	FL		04/10/2023	0.000	6,866		582				201,727	11/20/2024
PH7133303037		NAPERVILLE	IL		08/21/2015	3.911	385,692		59				921,289	11/20/2024
6600851239		PARAMUS	NJ		07/14/2023	3.625	705,212		3,766				1,651,908	11/20/2024
6600851460		MINNETRISTA	MN		04/10/2023	3.375	998,746		5,096				2,286,949	11/20/2024
6602671189		SAN DIEGO	CA		04/10/2023	2.990	277,096		3,707				2,073,884	11/20/2024
6600921081		SAN FRANCISCO	CA		04/10/2023	4.750	756,469		2,627				1,888,861	11/20/2024
6600845413		DALLAS	TX		07/14/2023	3.500	436,627		2,518				1,310,544	11/20/2024
6601487066		GREAT FALLS	VA		04/10/2023	3.750	126,447		3,154				2,109,752	11/20/2024
6600682360		JACKSONVILLE	FL		04/10/2023	0.000	55,971		978				183,923	11/20/2024
6602681279		MIAMI BEACH	FL		04/10/2023	3.250	772,803		3,745				2,208,513	11/20/2024
6601698738		HUNTLEY	IL		04/10/2023	4.250	103,883		2,105				1,515,144	11/20/2024
6600545302		BOULDER	CO		07/14/2023	3.750	414,708		2,805				2,129,107	11/20/2024
6602688563		SPRING	TX		07/14/2023	3.500	743,800		3,980				1,638,171	11/20/2024
6602705482		DRAPER	UT		07/14/2023	3.500	610,309		3,214				1,031,363	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602696145		GOLETA	CA		04/10/2023	3.000	842,450		4,379				1,830,032	11/20/2024
6601698274		NEW YORK	NY		04/10/2023	3.875	694,992		3,424				2,301,322	11/20/2024
6601699272		ELLICOTT CITY	MD		07/14/2023	3.625	461,148		2,512				1,121,098	11/20/2024
6602712918		CHATHAM	MA		04/10/2023	3.250	778,592		4,867				2,265,627	11/20/2024
6600844994		TULSA	OK		04/10/2023	3.875	467,620		2,015				1,164,096	11/20/2024
3360307580		Tamarac	FL		07/14/2023	3.875	103,062		473				270,810	11/20/2024
6602711670		CHICAGO	IL		04/10/2023	3.875	579,372		2,228				978,714	11/20/2024
8198869092		HIALEAH	FL		07/14/2023	3.250	251,305		1,533				554,056	11/20/2024
6602689785		WOODLAND HILLS	CA		04/10/2023	3.750	945,044		3,875				1,975,010	11/20/2024
6602689165		BEND	OR		07/14/2023	2.875	500,946		4,380				1,198,016	11/20/2024
6602682079		WADDELL	AZ		04/10/2023	3.375	567,648		2,651				1,252,370	11/20/2024
6601753723		CHARLOTTESVILLE	VA		04/10/2023	3.375	525,534		2,447				1,332,746	11/20/2024
6602683127		LUCAS	TX		07/14/2023	3.250	553,248		3,228				1,058,219	11/20/2024
6602686682		LAFAYETTE	CA		04/10/2023	2.875	698,851		3,907				5,243,359	11/20/2024
6601685701		BROOKLINE	MA		04/10/2023	3.000	276,810		5,496				3,323,171	11/20/2024
6602680255		PLEASANTON	CA		04/10/2023	2.750	1,058,840		5,983				3,781,770	11/20/2024
6601709444		GIG HARBOR	WA		07/14/2023	2.875	618,883		5,628				1,846,480	11/20/2024
6601809178		WASHINGTON	DC		04/10/2023	3.250	763,678		3,784				1,483,480	11/20/2024
6600852476		PARADISE VALLEY	AZ		04/10/2023	3.625	779,576		3,567				2,241,130	11/20/2024
6600851486		MESA	AZ		04/10/2023	3.375	424,829		2,045				1,083,213	11/20/2024
6602699628		PHOENIX	AZ		04/10/2023	2.990	579,879		3,005				1,096,451	11/20/2024
6600031311		SOUTHLAKE	TX		07/14/2023	4.250	398,863		2,225				1,266,868	11/20/2024
6601820688		CORONADO	CA		04/10/2023	3.375	1,002,689		4,798				2,191,629	11/20/2024
6601722876		LONE TREE	CO		07/14/2023	3.125	597,039		3,535				1,255,793	11/20/2024
6601479543		GLENVIEW	IL		04/10/2023	2.990	207,451		2,298				868,352	11/20/2024
EB1540093224		FALLS CHURCH	VA		08/07/2015	3.875	529,883		(2)				1,666,813	11/20/2024
6601753145		NEW YORK	NY		04/10/2023	3.125	773,702		3,873				1,542,653	11/20/2024
8201018214		MIAMI GARDENS	FL		07/14/2023	3.750	140,620		744				366,413	11/20/2024
6600676826		JACKSONVILLE	FL		04/10/2023	0.000	26,940		939				211,399	11/20/2024
6600675281		JACKSONVILLE	FL		04/10/2023	0.000	20,299		620				230,612	05/30/2024
EB1369003121		SARASOTA	FL		08/19/2016	3.500	393,113		94				1,300,179	11/20/2024
6600675968		JACKSONVILLE	FL		04/10/2023	0.000	29,232		880				224,515	11/20/2024
6602711043		REDDING	CA		04/10/2023	4.125	590,294		2,213				816,574	11/20/2024
8200867459		HIALEAH	FL		07/14/2023	2.990	168,215		1,081				489,107	11/20/2024
6602702695		SHORELINE	WA		07/14/2023	3.000	790,738		4,717				1,462,795	11/20/2024
EB1351002957		BROOKLYN	NY		10/09/2015	3.875	452,475		(57)				1,246,187	11/20/2024
6601679241		BOULDER	CO		07/14/2023	3.250	263,939		7,628				4,560,167	11/20/2024
6601487702		BROOKLYN	NY		04/10/2023	3.250	267,924		3,419				1,758,503	11/20/2024
6601714030		ARLINGTON	VA		04/10/2023	3.375	427,457		2,018				794,255	11/20/2024
6602673177		SAN CARLOS	CA		04/10/2023	2.750	726,400		5,609				3,397,473	11/20/2024
8201326969		FORT LAUDERDALE	FL		07/14/2023	4.500	84,029		55				190,928	11/20/2024
6601825836		ORLANDO	FL		04/10/2023	3.250	577,438		2,848				1,476,885	11/20/2024
6602689934		MAIDENS	VA		04/10/2023	3.375	512,140		2,388				1,411,473	11/20/2024
6602678051		LOS ANGELES	CA		04/10/2023	3.125	737,150		3,744				1,717,696	11/20/2024
6602687425		ARLINGTON	VA		04/10/2023	3.000	724,562		3,810				1,397,398	11/20/2024
6601733980		SAN JOSE	CA		04/10/2023	3.000	588,354		3,095				1,395,760	11/20/2024
PEB1541041266		SPICEWOOD	TX		06/13/2017	4.500	466,045		(512)				1,006,761	11/20/2024
8202204340		POMPANO BEACH	FL		07/14/2023	5.625	93,133		492				304,265	11/20/2024
8195542853		HOLLYWOOD	FL		07/14/2023	2.875	181,789		1,246				478,334	11/20/2024
6600922063		CAVE CREEK	AZ		04/10/2023	4.250	474,639		1,912				1,883,050	11/20/2024
6602675248		BELLEVUE	WA		07/14/2023	3.250	1,041,138		5,961				1,989,244	11/20/2024
6600468901		GARDEN RIDGE	TX		07/14/2023	4.125	279,674		2,540				1,101,523	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1541042102		TAHLEQUAH	OK		11/17/2017	4.875	641,327		(953)				1,370,963	11/20/2024
PEB1784004165		SAN ANSELMO	CA		11/18/2016	3.875	556,199		(193)				2,171,479	11/20/2024
6602696335		AUSTIN	TX		07/14/2023	3.125	670,005		3,931				1,186,804	11/20/2024
6602696293		RANCHO CUCAMONGA	CA		04/10/2023	3.250	620,650		2,985				1,178,962	11/20/2024
6601698902		LOS ANGELES	CA		04/10/2023	3.375	636,520		3,121				2,774,271	11/20/2024
8030774695		HIALEAH	FL		07/14/2023	3.625	114,249		687				443,912	11/20/2024
6601807305		ARLINGTON	VA		04/10/2023	3.000	1,146,226		6,141				2,168,024	11/20/2024
6602701341		SAN JOSE	CA		04/10/2023	3.000	652,593		3,384				1,494,661	11/20/2024
6601682146		NEW YORK	NY		04/10/2023	3.500	194,551		4,867				10,978,261	11/20/2024
6601384081		ATLANTIC BEACH	FL		04/10/2023	0.000	23,670		763				351,370	11/20/2024
505325356		WEST PALM BEACH	FL		07/14/2023	2.990	194,556		1,228				429,443	11/20/2024
6602682293		PORTLAND	OR		07/14/2023	3.125	450,941		2,650				871,089	11/20/2024
6601752725		SAN CARLOS	CA		04/10/2023	3.125	989,703		4,956				2,215,185	11/20/2024
6602685742		SAN DIEGO	CA		04/10/2023	3.125	871,201		4,361				2,146,386	11/20/2024
6602697713		SAN FRANCISCO	CA		04/10/2023	2.500	939,880		7,781				4,533,210	11/20/2024
6601819805		GRANITE BAY	CA		04/10/2023	3.250	542,567		3,760				1,349,565	11/20/2024
6602694355		MOUNTAIN BRK	AL		07/14/2023	3.375	598,688		3,296				1,865,241	11/20/2024
6602705649		SOUTH JORDAN	UT		07/14/2023	3.625	649,082		3,271				1,048,881	11/20/2024
6600925058		FORT LAUDERDALE	FL		04/10/2023	4.625	598,457		2,078				1,907,704	11/20/2024
6601677781		NEW HYDE PARK	NY		04/10/2023	2.875	161,747		2,005				1,067,139	11/20/2024
FR225706346		WATER MILL	NY		10/21/2016	3.450	1,635,136		217				12,189,824	11/20/2024
6601699702		GALLATIN	TN		04/10/2023	3.500	390,362		2,223				1,260,800	11/20/2024
6601483305		WILMETTE	IL		04/10/2023	3.250	167,424		2,964				1,467,628	11/20/2024
6602679984		BOISE	ID		04/10/2023	3.375	595,006		2,793				1,031,195	11/20/2024
6600680968		JACKSONVILLE	FL		04/10/2023	0.000	36,895		1,313				217,693	11/20/2024
2522161737		WEST PALM BEACH	FL		07/14/2023	0.000	29,480		889				125,967	11/19/2009
6602681469		REDMOND	WA		07/14/2023	3.000	876,559		5,325				1,740,885	11/20/2024
6601727370		CAMARILLO	CA		04/10/2023	2.875	762,664		4,219				2,393,349	11/20/2024
6600935156		AUSTIN	TX		07/14/2023	3.500	466,516		2,571				1,054,497	11/20/2024
6602692516		WILDWOOD CREST	NJ		07/14/2023	2.625	268,002		2,453				626,464	11/20/2024
6600847278		PROSPECT	KY		04/10/2023	3.990	495,370		2,043				1,164,011	11/20/2024
6600991191		DALLAS	TX		07/14/2023	3.375	431,348		2,623				884,566	11/20/2024
6602685890		WESTWOOD	MA		04/10/2023	2.875	653,525		3,623				1,538,895	11/20/2024
6602677541		NORMANDY PARK	WA		07/14/2023	2.875	759,018		4,799				1,807,393	11/20/2024
6602680834		SNOQUALMIE	WA		07/14/2023	3.375	844,224		4,603				1,700,885	11/20/2024
6601744821		NEW MARKET	MD		07/14/2023	3.000	488,833		2,959				1,000,710	11/20/2024
6601748475		WOODINVILLE	WA		07/14/2023	3.125	785,836		4,601				2,159,246	11/20/2024
6602701010		SAN JOSE	CA		04/10/2023	2.875	1,164,913		6,272				2,132,642	11/20/2024
504874830		PEMBROKE PINES	FL		07/14/2023	4.990	165,977		764				515,589	11/20/2024
6600682212		JACKSONVILLE	FL		04/10/2023	0.000	49,089		868				186,888	11/20/2024
6602684174		SANTA BARBARA	CA		04/10/2023	3.375	795,062		3,697				1,613,775	11/20/2024
6601471425		NORTHFIELD	MN		04/10/2023	3.625	240,258		2,797				1,258,469	11/20/2024
EB1540093178		MARS	PA		09/25/2015	3.875	541,576		(87)				1,291,008	11/20/2024
EB1259002799		MOUNTAIN VILLAGE	CO		12/16/2016	3.625	614,830		(147)				1,685,730	11/20/2024
6601678938		HICKSVILLE	NY		04/10/2023	3.000	41,283		1,505				742,665	11/20/2024
6600851056		RIVIERA BEACH	FL		04/10/2023	3.750	1,138,546		4,891				3,100,562	11/20/2024
6602701788		PALM SPRINGS	CA		04/10/2023	2.875	1,049,707		5,671				4,290,620	11/20/2024
6601745216		ROCKVILLE CENTRE	NY		04/10/2023	2.875	684,286		3,826				1,534,891	11/20/2024
6601715003		BROOKLYN	NY		04/10/2023	3.250	787,365		3,784				1,557,302	11/20/2024
6602702307		NAPLES	FL		04/10/2023	2.875	517,323		2,771				1,121,971	11/20/2024
6602698232		ONTARIO	CA		04/10/2023	3.000	654,098		3,404				1,286,988	11/20/2024
6601737452		CLERMONT	FL		04/10/2023	3.375	655,794		3,263				1,484,396	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7002809343		HOMESTEAD	FL		07/14/2023	5.490	140,198		559				475,550	11/20/2024
6602682699		COVINGTON	KY		04/10/2023	3.750	1,120,546		5,013				2,940,210	11/20/2024
6602690221		SEATTLE	WA		07/14/2023	2.875	932,248		5,787				2,887,633	11/20/2024
6600560764		NEW YORK	NY		04/10/2023	3.875	528,487		3,109				2,754,631	11/20/2024
6602699388		LOS ANGELES	CA		04/10/2023	2.990	1,522,912		8,250				9,163,911	11/20/2024
6602699701		IRVINE	CA		04/10/2023	3.375	1,154,119		5,307				2,882,705	11/20/2024
6601693598		SAN FRANCISCO	CA		04/10/2023	3.500	708,053		3,347				1,447,681	11/20/2024
6601805994		SAN FRANCISCO	CA		04/10/2023	3.375	720,344		3,476				1,685,867	11/20/2024
PEB1352005445		CUTCHOGUE	NY		11/17/2017	3.750	395,133		120				967,224	11/20/2024
6601478941		CHESTERFIELD	MO		04/10/2023	3.000	752,086		9,015				4,203,039	11/20/2024
6600793043		SHORELINE	WA		07/14/2023	3.875	796,295		4,159				1,934,765	11/20/2024
6600934662		CARDIFF BY THE SEA	CA		04/10/2023	3.625	725,623		3,239				1,925,839	11/20/2024
6601729483		NORTH BELLMORE	NY		04/10/2023	2.875	517,918		2,863				1,286,513	11/20/2024
6601733360		SAINT GEORGE ISLAND	FL		04/10/2023	3.375	494,460		2,367				1,282,817	11/20/2024
6601473447		SANTA ROSA BEACH	FL		04/10/2023	3.500	600,968		6,711				4,170,878	11/20/2024
6602710425		SAN JOSE	CA		04/10/2023	3.875	639,421		2,468				2,004,104	11/20/2024
6602705292		SEDONA	AZ		04/10/2023	4.250	848,261		2,998				1,736,031	11/20/2024
6601823310		MESA	AZ		04/10/2023	3.125	897,553		4,621				2,106,506	11/20/2024
6600527086		DELRAY BEACH	FL		04/10/2023	4.750	798,565		2,749				3,089,183	11/20/2024
6601482273		HOUSTON	TX		07/14/2023	2.875	114,228		3,261				1,324,386	11/20/2024
6600789181		NORTH HOLLYWOOD	CA		04/10/2023	4.000	747,723		3,321				1,741,074	11/20/2024
8201348985		DELRAY BEACH	FL		07/14/2023	3.875	185,891		948				482,039	11/20/2024
6602679752		ALPINE	UT		07/14/2023	3.750	1,527,105		7,999				5,373,615	11/20/2024
EB1259001254		VAIL	CO		09/25/2015	3.875	1,012,242		(164)				3,967,019	11/20/2024
PEB1790003255		CAMPBELL	CA		11/18/2016	3.375	722,134		133				2,318,780	11/20/2024
6602678184		BLOOMFLD HLS	MI		04/10/2023	3.250	749,146		3,630				2,260,859	11/20/2024
505407799		HIALEAH	FL		07/14/2023	2.990	240,548		1,494				574,581	11/20/2024
6601811943		AUSTIN	TX		07/14/2023	2.875	567,117		3,678				1,444,970	11/20/2024
6601690313		BLOOMFIELD HILLS	MI		04/10/2023	5.000	404,961		1,473				1,240,873	11/20/2024
6601722595		DESERT HILLS	AZ		04/10/2023	3.250	453,069		2,212				1,037,647	11/20/2024
6600011883		JACKSONVILLE	FL		04/10/2023	0.000	5,354		512				214,465	11/20/2024
6601698696		ELBURN	IL		04/10/2023	3.375	279,337		2,460				1,014,774	11/20/2024
6601224998		JACKSONVILLE	FL		04/10/2023	0.000	14,926		738				163,293	11/20/2024
6601823401		ARVADA	CO		07/14/2023	3.500	508,604		2,774				1,167,198	11/20/2024
6600996331		NEW YORK	NY		04/10/2023	4.000	142,432		894				510,395	11/20/2024
6602705532		LOS ANGELES	CA		04/10/2023	3.125	747,675		3,689				1,176,790	11/20/2024
6601224758		JACKSONVILLE	FL		04/10/2023	0.000	18,529		615				128,812	05/30/2024
6601483644		SEATTLE	WA		07/14/2023	3.125	249,326		6,224				3,842,849	11/20/2024
6602676162		EL MACERO	CA		04/10/2023	2.750	534,616		3,042				1,587,792	11/20/2024
6601827709		LOS ALTOS	CA		04/10/2023	3.000	756,024		4,006				4,602,059	11/20/2024
6602694660		LEHI	UT		07/14/2023	3.000	498,984		3,020				1,043,141	11/20/2024
6600850397		DALLAS	TX		07/14/2023	4.250	560,779		2,631				1,336,004	11/20/2024
6602673870		PLEASANTON	CA		04/10/2023	2.750	762,621		4,371				2,175,547	11/20/2024
6602691039		ENCINO	CA		04/10/2023	2.500	687,703		5,371				3,183,234	11/20/2024
6602701499		BOISE	ID		04/10/2023	3.625	653,995		2,792				1,244,175	11/20/2024
6602701473		PIEDMONT	CA		04/10/2023	2.875	710,581		3,814				2,186,093	11/20/2024
6601818997		OAKLAND	CA		04/10/2023	2.990	884,878		4,763				1,906,799	11/20/2024
6601682385		SCARSDALE	NY		04/10/2023	3.125	67,924		2,550				2,345,045	11/20/2024
6601679589		NEW YORK	NY		04/10/2023	3.250	267,761		3,624				2,688,785	11/20/2024
6602711662		BROOKLINE	MA		04/10/2023	3.750	783,270		3,143				2,273,626	11/20/2024
6602685031		FRASER	CO		07/14/2023	2.500	519,306		5,024				1,956,704	11/20/2024
3359007629		Jacksonville	FL		07/14/2023	3.750	49,821		341				110,620	05/30/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1596053911		BOTHELL	WA		12/16/2016	3.125	583,719		524				1,913,817	11/20/2024
6602689850		BEND	OR		07/14/2023	2.875	568,310		3,615				1,705,273	11/20/2024
6602704733		BROOKLYN	NY		04/10/2023	3.500	715,050		3,248				1,553,171	11/20/2024
6601820043		MOUNTAIN VIEW	CA		04/10/2023	2.750	779,920		5,954				3,706,995	11/20/2024
PH7132441713		RYE BROOK	NY		12/12/2014	4.161	634,559		(92)				1,642,544	11/20/2024
6601383158		ATLANTIC BEACH	FL		04/10/2023	0.000	23,715		823				350,904	11/20/2024
EB1541040861		THE WOODLANDS	TX		12/16/2016	3.750	585,319		(234)				2,053,320	11/20/2024
6601675983		ALPINE	WY		04/10/2023	4.375	1,044,890		4,277				2,506,336	11/20/2024
6602702315		DUBLIN	CA		04/10/2023	3.000	901,328		4,647				1,907,922	11/20/2024
6601677963		STATEN ISLAND	NY		04/10/2023	3.250	161,847		3,804				2,622,466	11/20/2024
108646878		MIAMI	FL		07/14/2023	4.625	227,141		1,279				626,966	11/20/2024
6601711853		HENDERSONVILLE	TN		04/10/2023	3.250	583,775		2,850				1,340,091	11/20/2024
6602683937		CHICAGO	IL		04/10/2023	3.250	613,127		2,960				1,189,413	11/20/2024
504706606		TAMARAC	FL		07/14/2023	4.625	40,872		210				159,791	11/20/2024
6601698027		NEW YORK	NY		04/10/2023	3.750	709,815		3,515				1,954,679	11/20/2024
6602698281		LINCOLN	AL		07/14/2023	3.000	566,235		3,505				1,216,257	11/20/2024
6602673987		KELLER	TX		07/14/2023	2.625	423,144		4,119				1,016,569	11/20/2024
6601686121		WAYLAND	MA		04/10/2023	3.375	103,937		2,728				2,206,448	11/20/2024
8201790093		HALLANDALE BEACH	FL		07/14/2023	5.500	184,204		631				333,579	11/20/2024
6602702471		CHANHASSEN	MN		04/10/2023	3.125	789,373		3,923				1,415,781	11/20/2024
6602700376		GREENWOOD VILLAGE	CO		07/14/2023	2.990	918,720		5,740				3,651,196	11/20/2024
6602679315		GILBERT	AZ		04/10/2023	3.375	607,623		2,846				1,309,022	11/20/2024
PEB1784005838		SAN FRANCISCO	CA		11/17/2017	3.875	745,125		52				1,307,939	11/20/2024
6601681593		BROOKLYN	NY		04/10/2023	3.375	106,031		2,953				2,141,247	11/20/2024
8199546051		HOMESTEAD	FL		07/14/2023	3.125	302,062		1,896				547,623	11/20/2024
6602674308		LOS ANGELES	CA		04/10/2023	2.750	665,994		4,565				4,326,050	11/20/2024
6600735432		DELRAY BEACH	FL		04/10/2023	4.750	161,357		231				626,321	11/20/2024
6600850306		PARADISE VALLEY	AZ		04/10/2023	3.990	829,534		3,317				2,966,669	11/20/2024
EB1247003086		DAVIE	FL		12/18/2015	4.125	353,289		(164)				1,140,523	11/20/2024
6600929985		SAN ANSELMO	CA		04/10/2023	3.875	649,397		2,775				1,543,732	11/20/2024
6601716118		BOULDER	CO		07/14/2023	2.875	617,430		3,895				4,788,087	11/20/2024
6601697201		BARRINGTON HILLS	IL		04/10/2023	3.250	499,407		2,531				1,351,480	11/20/2024
6600848672		SOUTH BOSTON	MA		04/10/2023	3.500	147,112		1,001				783,233	11/20/2024
6601728261		PENSACOLA BEACH	FL		04/10/2023	3.250	466,120		2,733				1,250,954	11/20/2024
6602700939		SAMMAMISH	WA		07/14/2023	3.375	1,143,404		6,404				3,088,301	11/20/2024
6601699611		PALM SPRINGS	CA		04/10/2023	4.125	440,553		2,137				1,667,248	11/20/2024
6601473132		WENATCHEE	WA		07/14/2023	3.625	174,137		2,854				1,435,873	11/20/2024
6601468835		ATLANTIC BEACH	FL		04/10/2023	0.000	32,111		689				265,401	11/20/2024
8023559025		HALLANDALE BEACH	FL		07/14/2023	4.375	86,673		459				358,367	11/20/2024
6601699124		NEWPORT BEACH	CA		04/10/2023	3.700	1,174,069		5,185				5,867,964	11/20/2024
6602682228		PRAIRIE VIEW	IL		04/10/2023	3.125	450,843		2,274				934,991	11/20/2024
505304533		HOLLYWOOD	FL		07/14/2023	3.250	128,289		800				532,194	11/20/2024
6600935529		DENVER	CO		07/14/2023	3.125	869,110		5,538				1,922,221	11/20/2024
6600850033		CAPE CORAL	FL		04/10/2023	4.000	466,771		1,883				1,316,584	11/20/2024
6602679075		OAKLAND	MI		04/10/2023	3.000	639,587		3,365				1,355,701	11/20/2024
8202012877		PEMBROKE PINES	FL		07/14/2023	5.625	145,739		465				282,905	11/20/2024
EB1786003297		LOS ALTOS	CA		10/07/2016	3.990	754,089		(273)				5,341,935	11/20/2024
6602705615		CHICAGO	IL		04/10/2023	4.000	1,072,352		5,304				1,953,730	11/20/2024
6601721852		SAN JUAN CAPISTRANO	CA		04/10/2023	3.500	926,646		4,305				2,380,588	11/20/2024
EB1540094353		NEW YORK	NY		08/19/2016	4.000	766,012		(336)				2,415,813	11/20/2024
6601692905		PORT TOWNSEND	WA		07/14/2023	3.500	468,268		3,163				1,783,756	11/20/2024
7002808605		HIALEAH	FL		07/14/2023	4.250	111,923		617				508,752	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601750935		COLORADO SPRINGS	CO		07/14/2023	3.250	553,303		3,123				1,626,533	11/20/2024
6601483743		MERCER ISLAND	WA		07/14/2023	3.000	278,594		6,901				4,224,824	11/20/2024
6600676115		JACKSONVILLE	FL		04/10/2023	0.000	23,484		679				251,633	11/20/2024
8024420431		MIAMI	FL		07/14/2023	4.625	97,598		563				410,536	11/20/2024
6602686112		LEANDER	TX		07/14/2023	2.875	510,472		3,290				1,397,599	11/20/2024
6601700112		SAN CARLOS	CA		04/10/2023	3.875	874,455		3,741				2,442,427	11/20/2024
PH7133128608		NATICK	MA		05/08/2015	3.812	443,069		(67)				1,414,072	11/20/2024
6602681220		BRUSH PRAIRIE	WA		07/14/2023	3.250	519,673		2,964				1,054,165	11/20/2024
6601697359		LOS GATOS	CA		04/10/2023	3.500	694,930		3,280				4,084,108	11/20/2024
6600762501		NEW PORT RICHEY	FL		04/10/2023	4.000	100,145		846				328,235	11/20/2024
6601819995		EAGLE	CO		07/14/2023	3.125	745,582		4,482				2,784,217	11/20/2024
6601715045		WASHINGTON	DC		04/10/2023	2.625	172,594		1,336				456,618	11/20/2024
6602692490		LOS ANGELES	CA		04/10/2023	3.000	317,508		2,210				833,054	11/20/2024
3381629170		St Petersburg	FL		07/14/2023	4.750	28,961		90				142,381	11/20/2024
6600026469		JACKSONVILLE	FL		04/10/2023	0.000	1,858		314				127,720	11/20/2024
6601679795		BALLWIN	MO		04/10/2023	2.750	313,912		3,869				1,401,931	11/20/2024
6601746677		FRANKLIN LAKES	NJ		07/14/2023	3.000	803,561		4,864				1,939,496	11/20/2024
PEB1789005436		SUNNYVALE	CA		11/17/2017	3.990	451,008		(122)				1,973,840	11/20/2024
6601726802		AUSTIN	TX		07/14/2023	3.250	493,469		2,815				1,843,326	11/20/2024
6601693630		SAN JOSE	CA		04/10/2023	3.375	651,989		3,196				1,908,918	11/20/2024
8191700638		MIRAMAR	FL		07/14/2023	2.750	174,359		1,284				431,048	11/20/2024
6601734376		ALEXANDRIA	VA		04/10/2023	3.250	859,436		4,180				1,987,422	11/20/2024
6601735480		INCLINE VILLAGE	NV		04/10/2023	2.875	1,034,205		5,631				3,072,578	11/20/2024
6602684000		PETALUMA	CA		04/10/2023	3.375	618,964		2,889				1,111,582	11/20/2024
108578477		Cape Coral	FL		07/14/2023	4.750	160,459		820				381,088	11/20/2024
6600638156		SAN DIEGO	CA		04/10/2023	3.750	756,366		3,861				3,502,087	11/20/2024
6601678508		BELMONT	MA		04/10/2023	3.375	440,743		4,343				1,776,143	11/20/2024
PEB1353007262		MORRISTOWN	NJ		11/17/2017	3.990	453,701		(66)				1,063,796	11/20/2024
6601202408		ATLANTIC BEACH	FL		04/10/2023	0.000	18,694		793				319,236	05/30/2024
6601692368		COLLEGE GROVE	TN		04/10/2023	4.125	815,107		5,532				2,887,579	11/20/2024
8199466588		JACKSONVILLE	FL		07/14/2023	2.250	87,973		852				286,928	11/20/2024
6601219071		SEWARD	AK		04/10/2023	3.500	59,443		843				259,228	11/20/2024
6602689264		NORTHBROOK	IL		04/10/2023	2.625	420,344		3,524				1,468,953	11/20/2024
6602690239		WESTLAKE VILLAGE	CA		04/10/2023	2.875	684,659		3,688				2,131,956	11/20/2024
6602671130		CHULA VISTA	CA		04/10/2023	2.990	232,827		3,142				1,979,672	11/20/2024
6600024704		JACKSONVILLE	FL		04/10/2023	0.000	534		121				128,051	11/20/2024
6602695667		CORTE MADERA	CA		04/10/2023	3.375	1,097,038		5,100				1,810,686	11/20/2024
PEB1596055141		LOS ANGELES	CA		11/17/2017	3.750	627,307		223				2,137,158	11/20/2024
3384357266		Saint Petersburg	FL		07/14/2023	4.250	57,922		319				259,680	11/20/2024
6602702349		LOOMIS	CA		04/10/2023	2.875	628,048		3,360				1,270,734	11/20/2024
6602701275		HINSDALE	IL		04/10/2023	3.000	782,332		4,058				1,871,235	11/20/2024
6600722901		SHOREVIEW	MN		04/10/2023	3.000	444,942		3,347				1,017,989	11/20/2024
6600849977		LARGO	FL		04/10/2023	3.875	731,539		3,040				1,854,327	11/20/2024
6602706027		BRENTWOOD	TN		04/10/2023	2.875	774,807		4,173				2,108,961	11/20/2024
6601811885		OAK PARK	IL		04/10/2023	3.125	664,376		3,464				1,518,975	11/20/2024
EB1351004817		STATEN ISLAND	NY		08/19/2016	3.990	690,603		(297)				2,695,227	11/20/2024
6601031971		SAN FRANCISCO	CA		04/10/2023	3.000	543,631		3,557				1,300,144	11/20/2024
6602699784		LOS ANGELES	CA		04/10/2023	2.990	824,764		4,335				1,527,394	11/20/2024
6601725648		MURRIETA	CA		04/10/2023	3.125	475,219		2,405				991,880	11/20/2024
6601684373		BRIARCLIFF MANOR	NY		04/10/2023	3.000	170,617		3,654				1,459,089	11/20/2024
6601748632		SAINT AUGUSTINE	FL		04/10/2023	3.250	184,491		891				459,063	11/20/2024
6602679125		GREENACRES	WA		07/14/2023	3.500	490,975		2,633				929,594	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601202341		JACKSONVILLE	FL		04/10/2023	0.000	17,078		751				271,763	05/30/2024
6602696848		VACAVILLE	CA		04/10/2023	3.000	652,679		3,426				1,146,998	11/20/2024
EB1382002656		CARDIFF BY THE SEA	CA		09/25/2015	4.000	804,923		(271)				4,181,797	11/20/2024
PEB1389003764		FLOURTOWN	PA		11/18/2016	3.750	376,274		(66)				944,877	11/20/2024
6601203109		JACKSONVILLE	FL		04/10/2023	0.000	5,910		564				210,432	11/20/2024
6601678193		EVERETT	WA		07/14/2023	3.250	120,661		3,117				2,641,319	11/20/2024
6600940628		SOUTHFIELDS	NY		04/10/2023	3.375	79,276		784				434,032	11/20/2024
6602677632		STUART	FL		04/10/2023	2.625	764,513		4,524				2,687,656	11/20/2024
6602687565		PORTLAND	OR		07/14/2023	3.250	540,883		3,054				913,205	11/20/2024
6602683028		IRVINE	CA		04/10/2023	3.125	1,106,855		5,829				2,729,640	11/20/2024
PEB1382003151		PASO ROBLES	CA		11/18/2016	3.875	640,723		(187)				1,619,177	11/20/2024
6602689892		MISSOULA	MT		04/10/2023	3.375	747,042		3,993				1,955,852	11/20/2024
6602689793		REDWOOD CITY	CA		04/10/2023	3.000	952,519		5,039				2,228,070	11/20/2024
6602677251		AUSTIN	TX		07/14/2023	2.500	500,742		3,495				1,313,620	11/20/2024
6602680347		ALTADENA	CA		04/10/2023	3.250	710,506		3,443				1,776,841	11/20/2024
6602675305		TRUCKEE	CA		04/10/2023	3.875	841,529		3,448				1,892,552	11/20/2024
6600400995		ORLAND PARK	IL		04/10/2023	3.125	56,191		643				431,120	11/20/2024
6600993148		AUSTIN	TX		07/14/2023	3.375	625,470		5,295				1,484,378	11/20/2024
6600681776		JACKSONVILLE	FL		04/10/2023	0.000	45,276		850				197,807	11/20/2024
6601702670		OYSTER BAY	NY		04/10/2023	3.250	591,028		4,248				2,106,282	11/20/2024
6601224584		JACKSONVILLE	FL		04/10/2023	0.000	17,595		605				135,598	05/30/2024
6602680818		FRISCO	TX		07/14/2023	3.125	873,059		5,150				2,455,781	11/20/2024
10801749		Fort Myers	FL		07/14/2023	0.000	33,461		1,920				335,027	11/20/2024
6601383851		MILLIS	MA		04/10/2023	6.125	5,554		188				592,526	11/20/2024
6602688324		PACIFICA	CA		04/10/2023	3.375	764,713		3,543				1,186,669	11/20/2024
PEB1787004442		DUBLIN	CA		08/14/2017	4.125	593,087		(315)				1,326,468	11/20/2024
6601750158		SCOTTSDALE	AZ		04/10/2023	2.625	743,707		5,642				2,384,596	11/20/2024
6601480020		MIAMI	FL		04/10/2023	3.250	267,857		2,621				2,509,615	11/20/2024
6602675164		BERKELEY	CA		04/10/2023	3.125	784,343		3,984				2,146,441	11/20/2024
6602688126		DENVER	CO		07/14/2023	3.750	513,588		2,541				824,631	11/20/2024
6600931213		MURRIETA	CA		04/10/2023	3.875	628,571		2,665				1,507,139	11/20/2024
6600795436		ORLANDO	FL		04/10/2023	3.750	1,210,475		5,196				3,000,109	11/20/2024
6602711845		DANVILLE	CA		04/10/2023	3.875	658,960		2,545				1,207,475	11/20/2024
505341985		NAPLES	FL		07/14/2023	2.875	171,919		1,173				752,228	11/20/2024
6601224030		JACKSONVILLE	FL		04/10/2023	0.000	10,182		609				141,118	05/30/2024
6601480079		GROSSE POINTE FARMS	MI		04/10/2023	3.500	222,998		2,235				1,187,318	11/20/2024
6601681650		HINSDALE	IL		04/10/2023	3.375	98,893		2,126				1,244,571	11/20/2024
6601723080		CORONADO	CA		04/10/2023	2.750	666,777		3,799				2,457,604	11/20/2024
6601225102		JACKSONVILLE	FL		04/10/2023	0.000	15,275		762				172,409	11/20/2024
6601702704		LAGRANGEVILLE	NY		04/10/2023	3.500	400,119		3,270				1,378,031	11/20/2024
101935567		BOCA RATON	FL		07/14/2023	4.250	84,346		514				240,596	11/20/2024
6600680323		JACKSONVILLE	FL		04/10/2023	0.000	38,214		969				212,634	11/20/2024
6602695196		LITHIA	FL		04/10/2023	3.250	553,988		2,666				1,110,154	11/20/2024
6602690247		HOUSTON	TX		07/14/2023	2.875	840,992		5,213				1,717,585	11/20/2024
6601686824		POQUOSON	VA		04/10/2023	2.750	102,782		3,184				1,767,572	11/20/2024
6600250614		SANTA MARIA	CA		04/10/2023	4.250	57,924		417				389,486	11/20/2024
6600928607		MILLERSVILLE	MD		07/14/2023	4.000	363,292		5,435				1,708,120	11/20/2024
6601744201		LAKE HAVASU CITY	AZ		04/10/2023	3.500	566,880		2,610				1,121,836	11/20/2024
6601817791		SEATTLE	WA		07/14/2023	2.875	990,837		6,387				3,841,640	11/20/2024
6601820902		PORTLAND	OR		07/14/2023	3.375	508,357		2,866				1,039,575	11/20/2024
6600984501		PORTLAND	OR		07/14/2023	3.125	485,796		2,922				1,027,668	11/20/2024
6601681445		WINCHESTER	MA		04/10/2023	3.250	140,859		2,989				1,919,270	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602705771		DUBLIN	CA		04/10/2023	3.625	693,646		2,958				1,547,926	11/20/2024
8195441501		SAINT PETERSBURG	FL		07/14/2023	3.375	319,852		1,937				571,605	11/20/2024
6602674761		SOUTH PASADENA	CA		04/10/2023	2.875	861,480		4,724				2,035,788	11/20/2024
8197117497		ROYAL PALM BEACH	FL		07/14/2023	3.374	230,112		1,383				626,955	11/20/2024
8197153349		RIVIERA BEACH	FL		07/14/2023	3.625	165,154		1,463				544,250	11/20/2024
6602693811		GLENVIEW	IL		04/10/2023	2.875	517,976		2,837				1,074,978	11/20/2024
6601743500		INDIAN WELLS	CA		04/10/2023	3.250	560,883		2,804				1,916,672	11/20/2024
6600040916		ORLANDO	FL		04/10/2023	3.990	319,469		1,525				1,010,005	11/20/2024
6602680131		JUPITER	FL		04/10/2023	3.375	714,190		3,333				1,923,572	11/20/2024
6601723270		HUNTINGTON BEACH	CA		04/10/2023	2.875	874,552		4,796				2,689,371	11/20/2024
8197425183		SAINT PETERSBURG	FL		07/14/2023	3.250	148,647		931				397,161	11/20/2024
6600135765		CAPE CORAL	FL		04/10/2023	3.750	123,527		628				343,163	11/20/2024
8195202815		BOCA RATON	FL		07/14/2023	2.625	169,514		1,238				525,807	11/20/2024
6601480624		MERCER ISLAND	WA		07/14/2023	3.500	646,658		4,135				1,840,590	11/20/2024
6601751404		LAS VEGAS	NV		04/10/2023	3.125	587,691		3,944				1,186,711	11/20/2024
105831614		Lake Worth	FL		07/14/2023	4.750	100,641		521				493,877	11/20/2024
6602687797		POTOMAC	MD		07/14/2023	3.750	675,339		3,342				1,670,489	11/20/2024
6600852963		LA GRANGE	IL		04/10/2023	4.250	494,171		3,276				847,592	11/20/2024
6600795105		PROVINCETOWN	MA		04/10/2023	4.000	610,020		2,412				1,509,820	11/20/2024
8024095076		DAVIE	FL		07/14/2023	4.500	75,609		587				540,966	11/20/2024
6600850702		CHARLESTOWN	MA		04/10/2023	4.250	972,848		3,652				2,057,328	11/20/2024
3378340509		WEST PALM BEACH	FL		07/14/2023	4.375	98,611		335				412,330	11/20/2024
6601685677		WAYLAND	MA		04/10/2023	3.250	569,548		7,061				3,587,194	11/20/2024
PH7133305354		SEATTLE	WA		05/08/2015	3.625	687,507		107				2,104,155	11/20/2024
6601203331		JACKSONVILLE	FL		04/10/2023	0.000	7,309		624				224,567	11/20/2024
6601225037		JACKSONVILLE	FL		04/10/2023	0.000	21,434		692				135,897	11/20/2024
6601708115		DANVILLE	CA		04/10/2023	2.750	519,521		2,997				2,059,911	11/20/2024
6601718338		HOUSTON	TX		07/14/2023	3.125	738,722		4,374				1,692,538	11/20/2024
6601224170		JACKSONVILLE	FL		04/10/2023	0.000	17,895		625				131,504	11/20/2024
3352652014		Clearwater	FL		07/14/2023	3.990	12,420		286				437,894	11/20/2024
6601751537		FOUNTAIN HILLS	AZ		04/10/2023	3.250	791,645		3,808				2,164,079	11/20/2024
6602676303		SAN JOSE	CA		04/10/2023	2.625	1,508,357		9,017				3,378,817	11/20/2024
6602677988		LIVERMORE	CA		04/10/2023	2.625	848,286		5,048				1,747,302	11/20/2024
505328340		CAPE CORAL	FL		07/14/2023	3.875	137,595		693				352,401	11/20/2024
6601679878		NEW YORK	NY		04/10/2023	4.500	17,850		920				1,325,313	11/20/2024
6601807016		ENGLEWOOD	CO		07/14/2023	3.375	459,913		2,590				1,503,813	11/20/2024
8195126056		WEST PALM BEACH	FL		07/14/2023	2.750	147,622		1,365				473,625	11/20/2024
6601202291		JACKSONVILLE	FL		04/10/2023	0.000	16,613		755				253,637	05/30/2024
EB1789004521		BURLINGAME	CA		08/17/2016	3.625	818,790		(142)				4,244,187	11/20/2024
8195783627		HIALEAH	FL		07/14/2023	2.990	316,308		976				574,016	11/20/2024
6601727826		PARKER	CO		07/14/2023	2.875	486,884		3,067				1,288,381	11/20/2024
6601707828		BROOKLYN	NY		04/10/2023	2.875	721,516		3,971				2,697,473	11/20/2024
6601202143		ATLANTIC BEACH	FL		04/10/2023	0.000	13,382		676				317,309	05/30/2024
6601749606		PESCADERO	CA		04/10/2023	2.875	482,915		2,637				1,834,927	11/20/2024
6602700335		HOUSTON	TX		07/14/2023	2.990	674,967		4,196				1,291,311	11/20/2024
6601745711		ORO VALLEY	AZ		04/10/2023	3.750	1,004,941		4,266				2,088,141	11/20/2024
3359312082		West Palm Beach	FL		07/14/2023	3.625	70,724		897				617,521	11/20/2024
6600681818		JACKSONVILLE	FL		04/10/2023	0.000	46,108		867				195,038	11/20/2024
8201740404		CAPE CORAL	FL		07/14/2023	3.875	209,524		1,064				406,394	11/20/2024
6602704907		BEND	OR		07/14/2023	3.625	722,859		3,657				1,567,129	11/20/2024
6601696260		EDMOND	OK		04/10/2023	3.500	401,585		2,914				1,161,932	11/20/2024
8201271671		JACKSONVILLE	FL		07/14/2023	4.250	179,027		846				303,204	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601699801		BAINBRIDGE ISLAND	WA		07/14/2023	3.625	397,024		2,276				2,113,650	11/20/2024
6602673961		ELKHORN	NE		04/10/2023	2.750	676,749		5,131				1,883,862	11/20/2024
6602696947		SCOTTSDALE	AZ		04/10/2023	3.000	398,908		2,666				1,195,576	11/20/2024
EB1706505057		BEVERLY	MA		12/18/2015	4.250	407,774		(183)				1,112,591	11/20/2024
3369417157		Broward	FL		07/14/2023	4.625	27,751		144				51,830	02/06/2017
6601687418		ANNAPOLIS	MD		07/14/2023	3.250	291,387		8,179				4,117,193	11/20/2024
8197386746		WEST PALM BEACH	FL		07/14/2023	2.625	219,905		1,583				403,000	06/10/2021
6601699959		DRIPPING SPRINGS	TX		07/14/2023	3.500	501,212		2,952				1,576,659	11/20/2024
EB1171010943		SEATTLE	WA		07/17/2015	3.625	679,359		109				2,334,164	11/20/2024
6601486704		BLOOMFIELD HILLS	MI		04/10/2023	2.990	366,392		5,158				4,633,843	11/20/2024
8201127991		FORT MYERS	FL		07/14/2023	2.850	282,724		1,876				461,998	11/20/2024
8202365223		FLORIDA CITY	FL		07/14/2023	4.750	284,888		1,163				349,603	11/20/2024
6602699289		HUNTINGTON BEACH	CA		04/10/2023	3.000	815,398		4,213				1,719,890	11/20/2024
6602691682		MONTAUK	NY		04/10/2023	2.625	862,996		6,591				2,623,302	11/20/2024
6602693761		NEW YORK	NY		04/10/2023	2.500	1,060,502		8,324				2,572,904	11/20/2024
6602702463		GALLATIN GATEWAY	MT		04/10/2023	3.500	587,278		2,596				1,925,632	11/20/2024
6601747675		NOVATO	CA		04/10/2023	3.375	483,340		2,248				990,763	11/20/2024
6601698571		NEW YORK	NY		04/10/2023	3.875	510,001		2,638				1,724,396	11/20/2024
6601739573		OCEAN CITY	NJ		07/14/2023	3.250	1,454,894		8,267				3,917,293	11/20/2024
FR125760210		VALLEY VILLAGE	CA		11/18/2016	3.500	738,824		102				3,501,191	11/20/2024
EB1351005144		NEW YORK	NY		08/19/2016	3.750	1,494,396		(217)				3,791,751	11/20/2024
EB1784004245		TIBURON	CA		12/16/2016	3.625	612,161		66				2,567,797	11/20/2024
6601825901		CAMARILLO AREA	CA		04/10/2023	3.375	748,058		3,544				1,943,631	11/20/2024
6601678524		BROOKLYN	NY		04/10/2023	2.875	58,062		2,449				2,434,876	11/20/2024
PEB1216003564		CORAL GABLES	FL		11/18/2016	3.750	487,286		(245)				1,909,322	11/20/2024
6601809285		SANTA FE	NM		04/10/2023	3.500	641,012		2,945				1,387,672	11/20/2024
6602680206		LAKE BLUFF	IL		04/10/2023	2.750	941,336		5,969				2,142,687	11/20/2024
6601479519		LONGMEADOW	MA		04/10/2023	2.990	233,407		2,549				1,035,449	11/20/2024
6601693499		ALBUQUERQUE	NM		04/10/2023	4.375	648,683		2,476				1,501,263	11/20/2024
6602704360		SEBASTOPOL	CA		04/10/2023	3.750	595,960		2,435				1,315,449	11/20/2024
6602698216		MIDLAND	TX		07/14/2023	3.500	541,433		2,864				1,000,526	11/20/2024
6601204560		JACKSONVILLE	FL		04/10/2023	0.000	9,224		568				147,475	11/20/2024
6602700285		RANCHO PALOS VERDES	CA		04/10/2023	2.990	840,041		4,354				1,550,314	11/20/2024
6602674597		MENLO PARK	CA		04/10/2023	2.750	916,479		5,209				1,914,622	11/20/2024
6602694827		ERIE	CO		07/14/2023	3.250	502,613		2,835				996,023	11/20/2024
6602678986		MORENO VALLEY	CA		04/10/2023	3.500	707,742		3,191				1,445,573	11/20/2024
6601692277		CLOVIS	CA		04/10/2023	3.250	216,176		2,898				1,809,137	11/20/2024
6602688290		VIENNA	VA		04/10/2023	3.625	786,229		3,370				1,581,819	11/20/2024
6601470955		ATLANTIC BEACH	FL		04/10/2023	0.000	66,637		1,205				345,988	11/20/2024
6602685676		WINCHESTER	MA		04/10/2023	3.250	952,309		4,587				1,896,031	11/20/2024
6601723999		CARLSBAD	CA		04/10/2023	3.500	811,162		3,700				2,129,712	11/20/2024
PEB1352005237		BROOKLYN	NY		11/17/2017	4.250	1,355,844		(900)				3,127,409	11/20/2024
6601678383		LEXINGTON	MA		04/10/2023	3.125	175,838		3,143				1,851,996	11/20/2024
EB1357001084		BROOKLINE	MA		08/19/2016	3.625	601,953		24				3,658,409	11/20/2024
6601696526		FRESNO	CA		04/10/2023	3.500	691,577		3,273				2,336,630	11/20/2024
6602673276		HAYWARD	CA		04/10/2023	2.500	867,019		6,994				2,502,717	11/20/2024
8196971117		HOLLYWOOD	FL		07/14/2023	3.375	352,847		2,113				828,175	11/20/2024
PEB1354016668		POUND RIDGE	NY		08/14/2017	3.990	487,768		(132)				1,165,071	11/20/2024
6602696194		SAN RAFAEL	CA		04/10/2023	3.000	1,019,490		5,305				2,414,261	11/20/2024
6601717058		ENCINITAS	CA		04/10/2023	2.875	970,485		5,322				4,526,168	11/20/2024
6601700187		WHITE PLAINS	NY		04/10/2023	3.375	618,596		3,034				1,414,611	11/20/2024
6601203372		JACKSONVILLE	FL		04/10/2023	0.000	4,435		443				204,152	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600921354		ORANGE	CA		04/10/2023	5.250	394,341		1,126				1,198,309	11/20/2024
8195681879		FT LAUDERDALE	FL		07/14/2023	3.000	359,068		2,541				644,996	02/25/2021
6601818963		NAPLES	FL		04/10/2023	3.125	581,503		2,986				4,205,737	11/20/2024
6602687375		AUSTIN	TX		07/14/2023	2.500	423,832		4,006				2,176,776	11/20/2024
6602676816		BROOKLYN	NY		04/10/2023	2.750	880,590		5,011				2,547,259	11/20/2024
6602674555		TEANECK	NJ		07/14/2023	2.750	853,782		5,572				2,602,700	11/20/2024
8202161638		ST PETERSBURG	FL		07/14/2023	5.625	250,475		813				418,992	11/20/2024
6601682997		SCARSDALE	NY		04/10/2023	3.125	352,689		6,533				4,389,046	11/20/2024
8191724883		ESTERO	FL		07/14/2023	2.990	312,880		1,998				760,549	11/20/2024
6602683978		WALNUT CREEK	CA		04/10/2023	3.250	884,189		4,284				1,913,123	11/20/2024
6601728709		RANCHO CUCAMONGA	CA		04/10/2023	3.250	550,047		2,698				1,583,448	11/20/2024
8199539843		NAPLES	FL		07/14/2023	2.874	214,703		1,435				504,536	11/20/2024
EB1785004180		FREMONT	CA		06/24/2016	3.750	637,075		16				1,606,668	11/20/2024
6600011974		JACKSONVILLE	FL		04/10/2023	0.000	5,675		520				214,465	11/20/2024
6602683598		MC GREGOR	TX		07/14/2023	3.500	532,251		2,924				982,170	11/20/2024
8195317708		LAUDERHILL	FL		07/14/2023	3.000	147,313		983				434,214	11/20/2024
6601018168		LITTLE SILVER	NJ		07/14/2023	3.875	343,716		2,175				1,173,069	11/20/2024
6602682848		DANVILLE	CA		04/10/2023	3.000	918,748		4,816				1,827,716	11/20/2024
6601712224		NASHVILLE	TN		04/10/2023	2.875	522,146		3,909				2,230,362	11/20/2024
6602694819		KENSINGTON	CA		04/10/2023	2.875	701,408		3,833				1,525,946	11/20/2024
6602678838		CHINO HILLS	CA		04/10/2023	3.625	544,505		2,361				1,292,809	11/20/2024
6602693431		FAIRFAX	VA		04/10/2023	2.625	823,306		6,254				1,689,793	11/20/2024
8200781187		HOLLYWOOD	FL		07/14/2023	3.000	296,757		1,990				691,785	11/20/2024
PEB1027602715		PONTE VEDRA BEACH	FL		11/17/2017	4.000	544,104		(95)				1,534,509	11/20/2024
8202291519		BONITA SPRINGS	FL		07/14/2023	3.500	233,792		1,298				568,319	11/20/2024
8201365322		BOYNTON BEACH	FL		07/14/2023	4.750	239,603		991				360,149	11/20/2024
8197290915		MIAMI	FL		07/14/2023	3.375	179,173		1,080				312,875	11/20/2024
6602690312		RENO	NV		04/10/2023	3.250	712,452		3,427				2,214,591	11/20/2024
6601717413		CENTENNIAL	CO		07/14/2023	3.375	411,210		2,987				2,642,406	11/20/2024
6601224501		JACKSONVILLE	FL		04/10/2023	0.000	13,203		729				130,923	11/20/2024
6601726968		PARKER	CO		07/14/2023	3.125	469,170		2,768				1,144,141	11/20/2024
6602699073		NEVADA CITY	CA		04/10/2023	3.375	633,660		2,960				1,383,990	11/20/2024
6602680321		SAVAGE	MN		04/10/2023	3.375	445,789		2,312				823,107	11/20/2024
6601476226		EDINA	MN		04/10/2023	3.500	201,049		2,108				918,748	11/20/2024
6600742750		GERMANTOWN	MD		07/14/2023	5.000	89,480		629				403,883	11/20/2024
6601685230		LARCHMONT	NY		04/10/2023	4.000	54,326		1,673				1,710,094	11/20/2024
EB1357001173		BROOKLINE	MA		12/16/2016	3.500	522,286		217				1,396,203	11/20/2024
6601715698		ALDIE	VA		04/10/2023	3.250	688,611		3,386				1,475,761	11/20/2024
6601720706		NASHVILLE	TN		04/10/2023	3.125	1,154,018		5,872				3,186,232	11/20/2024
6601470930		ATLANTIC BEACH	FL		04/10/2023	0.000	56,100		1,014				331,437	11/20/2024
8201219723		DELRAY BEACH	FL		07/14/2023	2.990	124,416		796				228,234	11/20/2024
6602673631		SUNNYVALE	CA		04/10/2023	2.625	939,757		5,565				3,199,307	11/20/2024
6601224790		JACKSONVILLE	FL		04/10/2023	0.000	10,819		576				147,387	11/20/2024
6602672120		CARMEL	IN		04/10/2023	3.500	244,453		2,399				1,103,272	11/20/2024
6600681602		JACKSONVILLE	FL		04/10/2023	0.000	41,536		985				200,182	11/20/2024
6601699769		FRISCO	TX		07/14/2023	3.125	555,401		3,708				1,469,940	11/20/2024
6600792664		NAMPA	ID		04/10/2023	3.750	209,722		3,420				1,282,698	11/20/2024
6600562091		MONTAUK	NY		04/10/2023	3.125	599,866		3,955				2,243,094	11/20/2024
6600927112		SANTA CRUZ	CA		04/10/2023	3.875	485,176		2,082				2,439,949	11/20/2024
8027223338		WEST PALM BCH	FL		07/14/2023	4.125	178,483		962				550,206	11/20/2024
EB1541039644		LAKE FOREST	IL		12/18/2015	4.000	584,904		(163)				1,354,634	11/20/2024
6601224576		JACKSONVILLE	FL		04/10/2023	0.000	8,839		493				131,146	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602684752		CHICAGO	IL		04/10/2023	3.375	482,538		3,113				1,159,740	11/20/2024
6601692657		FREMONT	CA		04/10/2023	3.500	549,483		2,624				1,674,308	11/20/2024
6601682526		LAKE BLUFF	IL		04/10/2023	3.375	97,416		5,203				2,260,927	11/20/2024
6601805192		MILLBRAE	CA		04/10/2023	3.000	735,500		3,930				2,181,998	11/20/2024
6602687110		NORTH REDINGTON BEACH	FL		04/10/2023	2.875	1,353,429		7,425				3,164,609	11/20/2024
6602705136		PHOENIX	AZ		04/10/2023	3.375	914,943		4,176				2,095,689	11/20/2024
6601703223		HAYWARD	CA		04/10/2023	3.125	856,439		4,479				2,239,273	11/20/2024
6601809426		SCOTTSDALE	AZ		04/10/2023	3.500	725,818		3,547				1,826,222	11/20/2024
6602689587		LOS ALAMITOS	CA		04/10/2023	3.000	816,523		4,234				1,693,133	11/20/2024
8204008790		WEST PALM BEACH	FL		07/14/2023	6.624	251,265		550				299,107	11/20/2024
6602694363		CARLSBAD	CA		04/10/2023	3.375	793,543		3,704				2,229,517	11/20/2024
6601809616		LAKE TAPPS	WA		07/14/2023	2.875	610,231		3,929				1,478,778	11/20/2024
8195381674		POMPANO BEACH	FL		07/14/2023	3.375	198,286		1,206				366,022	11/20/2024
6600680471		JACKSONVILLE	FL		04/10/2023	0.000	35,805		908				214,718	11/20/2024
6601483537		BAINBRIDGE ISLAND	WA		07/14/2023	3.500	127,100		3,264				2,515,460	11/20/2024
EB1247002767		BOCA RATON	FL		11/20/2015	3.750	780,738		(120)				2,918,318	11/20/2024
6602680651		ALAMO HEIGHTS	TX		07/14/2023	2.875	512,798		3,206				1,038,611	11/20/2024
PEB1352004738		EASTPORT	NY		08/14/2017	3.875	386,173		(8)				904,443	11/20/2024
8201250826		CAPE CORAL	FL		07/14/2023	4.250	165,585		783				252,343	11/20/2024
6602676212		BEAVERTON	OR		07/14/2023	2.625	721,085		4,838				2,101,914	11/20/2024
6601711861		ERIE	CO		07/14/2023	3.375	590,553		3,291				1,457,992	11/20/2024
6602674779		MERCER ISLAND	WA		07/14/2023	2.750	986,467		6,491				3,054,117	11/20/2024
6601822478		ORLANDO	FL		04/10/2023	3.000	510,859		2,730				1,387,483	11/20/2024
6601809095		NEW BRAUNFELS	TX		07/14/2023	3.375	970,850		5,468				2,212,744	11/20/2024
6602691070		SANTA FE	NM		04/10/2023	2.750	578,450		4,679				2,707,122	11/20/2024
8199449863		GREENACRES	FL		07/14/2023	2.990	177,682		1,154				343,896	11/20/2024
6601738302		NEW YORK	NY		04/10/2023	3.125	476,171		2,401				990,568	11/20/2024
6600844044		EAGAN	MN		04/10/2023	4.000	428,840		1,867				959,242	11/20/2024
8201246677		JACKSONVILLE	FL		07/14/2023	4.375	140,890		643				183,011	11/20/2024
6601202259		JACKSONVILLE	FL		04/10/2023	0.000	16,719		777				234,076	05/30/2024
6601483990		MALIBU	CA		04/10/2023	2.875	438,982		8,737				7,088,324	11/20/2024
6601684381		ROSLYN ESTATES	NY		04/10/2023	3.375	183,170		3,941				3,184,638	11/20/2024
6600025933		JACKSONVILLE	FL		04/10/2023	0.000	1,399		265				143,340	11/20/2024
8202131225		FORT MYERS	FL		07/14/2023	5.500	351,328		1,163				579,621	11/20/2024
6602699081		LOOMIS	CA		04/10/2023	2.875	656,444		3,575				1,488,960	11/20/2024
8023710632		BOCA RATON	FL		07/14/2023	4.625	122,622		609				368,477	05/30/2024
6600840240		FORT WORTH	TX		07/14/2023	4.250	379,147		3,153				1,613,101	11/20/2024
8201221248		FT LAUDERDALE	FL		07/14/2023	4.125	178,920		857				673,186	11/20/2024
6600993932		SKILLMAN	NJ		07/14/2023	3.990	477,985		2,313				1,241,159	11/20/2024
PEB1541040715		GREAT FALLS	VA		11/18/2016	3.250	667,470		559				1,560,411	11/20/2024
6601753673		AUSTIN	TX		07/14/2023	3.375	584,622		3,185				1,564,423	11/20/2024
EB1351003265		NEW YORK	NY		10/09/2015	3.625	501,592		181				1,521,200	11/20/2024
6600681636		JACKSONVILLE	FL		04/10/2023	0.000	42,342		801				202,466	11/20/2024
8195724666		WEST PALM BEACH	FL		07/14/2023	3.000	241,988		1,630				367,000	03/29/2021
6601678565		HOPKINTON	MA		04/10/2023	3.000	25,519		1,192				1,674,011	11/20/2024
6601699074		DALLAS	TX		07/14/2023	3.750	415,128		2,218				822,890	11/20/2024
505416313		WEST PALM BEACH	FL		07/14/2023	3.625	142,269		778				327,166	11/20/2024
6602677608		PHOENIX	AZ		04/10/2023	2.875	536,998		2,956				1,657,710	11/20/2024
6600067992		WACO	TX		07/14/2023	4.250	91,582		592				276,746	11/20/2024
6602705631		MELVILLE	NY		04/10/2023	4.000	971,498		3,713				2,344,584	11/20/2024
6601743807		SAN DIEGO	CA		04/10/2023	3.250	681,329		3,301				1,442,629	11/20/2024
505390952		CORAL SPRINGS	FL		07/14/2023	3.375	272,365		1,224				683,963	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602701366		STUDIO CITY	CA		04/10/2023	2.875	1,157,176		6,211				2,339,419	11/20/2024
6602701986		VONORE	TN		04/10/2023	2.875	560,615		3,009				1,122,405	11/20/2024
6601202424		JACKSONVILLE	FL		04/10/2023	0.000	3,708		403				246,317	11/20/2024
6601819821		LONG BEACH	CA		04/10/2023	3.250	842,043		4,157				1,781,439	11/20/2024
6602677848		ANCHORAGE	AK		04/10/2023	2.625	973,175		5,923				2,112,381	11/20/2024
8195518506		BOCA RATON	FL		07/14/2023	2.990	168,978		1,180				337,998	02/08/2021
6601225300		JACKSONVILLE	FL		04/10/2023	0.000	13,556		657				166,812	11/20/2024
PEB1351006203		NEW YORK	NY		08/14/2017	3.875	484,705		12				1,123,368	11/20/2024
8199107430		ST PETERSBURG	FL		07/14/2023	3.125	216,575		1,365				433,277	11/20/2024
6602700962		PORTLAND	OR		07/14/2023	3.250	456,162		3,907				1,065,355	11/20/2024
6602694801		MOUNTAIN HOUSE	CA		04/10/2023	3.250	691,471		3,348				1,251,672	11/20/2024
FR125718747		SAN JOSE	CA		12/02/2016	3.500	852,659		121				3,744,441	11/20/2024
EB1785003407		SAN JOSE	CA		07/17/2015	3.750	649,215		(23)				2,000,119	11/20/2024
6602699875		SAINT PETERSBURG	FL		04/10/2023	2.990	735,786		3,835				2,243,476	11/20/2024
6601812008		WOODLAND HILLS	CA		04/10/2023	3.125	904,234		4,743				2,006,685	11/20/2024
PEB1596053902		CORNELIUS	NC		11/18/2016	3.750	475,569		(229)				1,372,905	11/20/2024
6602683267		CASTLE ROCK	CO		07/14/2023	3.000	505,802		3,289				2,352,392	11/20/2024
6600991050		SEATTLE	WA		07/14/2023	3.625	502,620		2,779				1,078,306	11/20/2024
8199387829		SAINT PETERSBURG	FL		07/14/2023	3.375	268,653		1,590				566,190	11/20/2024
PEB1351007129		BROOKLYN	NY		01/11/2018	3.990	1,091,339		(504)				2,459,543	11/20/2024
6600122995		BOZEMAN	MT		04/10/2023	3.875	398,491		2,099				4,125,922	11/20/2024
6601700542		OLD FORT	TN		04/10/2023	3.000	17,368		434				337,654	11/20/2024
6602700012		LAS VEGAS	NV		04/10/2023	3.375	480,021		2,206				1,137,576	11/20/2024
6601710335		DENVER	CO		07/14/2023	3.375	494,411		2,753				1,344,755	11/20/2024
6601473512		GENEVA	IL		04/10/2023	3.000	13,020		631				1,800,152	11/20/2024
6601732669		DEL MAR	CA		04/10/2023	3.000	1,490,301		7,840				4,270,321	11/20/2024
EB1354012258		RIVERSIDE	CT		11/20/2015	3.875	508,247		(169)				1,875,095	11/20/2024
6600679317		JACKSONVILLE	FL		04/10/2023	0.000	37,050		768				226,929	11/20/2024
505343609		HOMESTEAD	FL		07/14/2023	3.250	252,559		1,481				607,805	11/20/2024
6601473736		AUSTIN	TX		07/14/2023	3.250	218,828		3,768				1,959,757	11/20/2024
6602690189		SAN RAMON	CA		04/10/2023	3.000	1,410,142		7,354				3,380,578	11/20/2024
6600025719		JACKSONVILLE	FL		04/10/2023	0.000	667		161				124,673	11/20/2024
8202638559		NAPLES	FL		07/14/2023	5.000	308,527		1,171				437,750	11/20/2024
6600676156		JACKSONVILLE	FL		04/10/2023	0.000	19,105		635				233,799	11/20/2024
6602684679		WOODLAND	CA		04/10/2023	2.500	482,461		3,894				1,219,664	11/20/2024
6601713412		OAK HARBOR	WA		07/14/2023	3.125	742,484		4,396				1,603,782	11/20/2024
PEB1357001137		NEEDHAM	MA		11/18/2016	3.500	196,619		154				1,363,304	11/20/2024
6601805259		NOVATO	CA		04/10/2023	3.250	545,012		2,690				1,258,401	11/20/2024
6600871559		UNION BEACH	NJ		07/14/2023	3.750	239,416		1,303				676,397	11/20/2024
PEB1216004178		BOYNTON BEACH	FL		03/21/2018	3.875	480,292		433				1,291,384	11/20/2024
6602701978		DURANGO	CO		07/14/2023	3.000	507,078		3,030				1,079,990	11/20/2024
6601825257		SANTA FE	NM		04/10/2023	3.375	923,654		4,376				3,200,507	11/20/2024
A881619		NORMAN	OK		04/18/1997	6.500	16,944						251,082	11/14/2012
6602681063		LOS ANGELES	CA		04/10/2023	3.375	1,071,285		5,000				2,353,501	11/20/2024
505307858		FORT LAUDERDALE	FL		07/14/2023	3.125	339,849		2,083				1,020,848	11/20/2024
6600852856		ROCHESTER HILLS	MI		04/10/2023	2.500	181,681		2,481				573,425	11/20/2024
6601727800		CONIFER	CO		07/14/2023	3.250	589,993		3,365				1,180,091	11/20/2024
6602678614		SANTA BARBARA	CA		04/10/2023	3.125	578,848		2,961				2,679,516	11/20/2024
6602672633		VOLIENTE	TX		07/14/2023	2.875	147,441		3,532				1,376,111	11/20/2024
6600010497		JACKSONVILLE	FL		04/10/2023	0.000	3,762		404				246,480	11/20/2024
6602682186		ARGYLE	TX		07/14/2023	3.000	551,576		3,490				1,479,259	11/20/2024
8024351918		CAPE CORAL	FL		07/14/2023	4.625	127,488		630				299,176	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602688217		MURRIETA	CA		04/10/2023	3.375	790,532		3,677				1,883,415	11/20/2024
6602677475		AUSTIN	TX		07/14/2023	2.750	443,705		3,332				1,819,962	11/20/2024
6600920356		BEVERLY HILLS	CA		04/10/2023	4.625	1,414,785		5,336				4,039,834	11/20/2024
6602682533		DALLAS	TX		07/14/2023	3.125	579,612		3,398				1,701,163	11/20/2024
6600436650		JERSEY CITY	NJ		07/14/2023	3.375	155,421		1,018				591,192	11/20/2024
6602702216		SARASOTA	FL		04/10/2023	3.000	569,390		2,940				4,298,836	11/20/2024
6601680868		NEW YORK	NY		04/10/2023	3.250	402,798		4,880				5,277,632	11/20/2024
8201374169		MIAMI GARDENS	FL		07/14/2023	4.750	236,755		979				421,528	11/20/2024
6601807883		SAN FRANCISCO	CA		04/10/2023	2.990	518,064		3,113				1,265,208	11/20/2024
8201795672		JACKSONVILLE	FL		07/14/2023	4.875	146,930		613				266,546	11/20/2024
6601820332		OAKLAND	CA		04/10/2023	3.125	775,333		3,977				2,006,053	11/20/2024
6600550773		LAKEWOOD	CO		07/14/2023	5.125	201,193		812				404,033	11/20/2024
6601685875		WESTON	MA		04/10/2023	3.000	286,290		5,519				3,001,952	11/20/2024
8200533465		CAPE CORAL	FL		07/14/2023	3.500	207,965		1,180				450,000	12/22/2021
6601808428		ENGLEWOOD	CO		07/14/2023	2.875	882,062		5,677				2,961,813	11/20/2024
6601482901		MIDLOTHIAN	VA		04/10/2023	3.125	147,885		2,694				1,111,347	11/20/2024
6602695303		ERIE	CO		07/14/2023	3.125	532,112		3,106				1,075,705	11/20/2024
6601740282		SAINT PAUL	MN		04/10/2023	2.875	440,249		2,397				1,113,777	11/20/2024
PEB1596054999		SANTA CLARA	CA		08/14/2017	4.250	796,267		(607)				1,944,320	11/20/2024
6600793282		CAPE CORAL	FL		04/10/2023	3.875	890,365		3,893				2,975,447	11/20/2024
6602684026		SEATTLE	WA		07/14/2023	2.625	1,059,642		7,047				2,880,185	11/20/2024
6600487331		JUPITER	FL		04/10/2023	3.375	466,871		2,263				1,292,365	11/20/2024
6601692673		MELBOURNE BEACH	FL		04/10/2023	3.625	555,343		3,938				3,083,234	11/20/2024
EB1222531773		WESTPORT	CT		08/07/2015	3.750	485,999		155				1,740,059	11/20/2024
6602685833		LUTZ	FL		04/10/2023	3.250	558,371		2,686				1,277,255	11/20/2024
6601032490		SAN FRANCISCO	CA		04/10/2023	3.500	379,277		2,124				1,749,489	11/20/2024
6601808568		LOS ANGELES	CA		04/10/2023	3.500	1,558,060		7,186				3,856,730	11/20/2024
6602674746		WASHINGTON	DC		04/10/2023	2.500	704,622		4,323				1,615,065	11/20/2024
6600792813		CHEVY CHASE	MD		07/14/2023	3.875	752,355		3,954				1,636,245	11/20/2024
6601212498		ANDERSON	CA		04/10/2023	4.750	43,904		434				262,975	11/20/2024
6600921875		GIG HARBOR	WA		07/14/2023	4.750	1,248,939		5,355				3,041,867	11/20/2024
6602676154		FOSTER CITY	CA		04/10/2023	2.625	1,516,592		8,949				2,345,078	11/20/2024
6600675174		JACKSONVILLE	FL		04/10/2023	0.000	20,693		626				259,758	11/20/2024
6602692151		MONTGOMERY	AL		07/14/2023	3.125	89,666		948				344,824	11/20/2024
6602698927		ANGEL FIRE	NM		04/10/2023	3.250	626,222		2,990				1,252,987	11/20/2024
6602674985		BEND	OR		07/14/2023	2.375	543,044		3,989				1,481,963	11/20/2024
6601469361		ATLANTIC BEACH	FL		04/10/2023	0.000	48,076		979				283,454	11/20/2024
6601478487		MASCOUTAH	IL		04/10/2023	4.250	52,389		236				164,823	11/20/2024
6602685866		HOUSTON	TX		07/14/2023	2.750	439,736		2,922				2,477,570	11/20/2024
6602684059		NEWCASTLE	WA		07/14/2023	3.375	785,128		4,306				1,523,778	11/20/2024
6601383935		PASO ROBLES	CA		04/10/2023	6.250	74,722		485				838,170	11/20/2024
6602681089		THOUSAND OAKS	CA		04/10/2023	3.375	714,190		3,333				1,473,340	11/20/2024
6602682244		SANTA BARBARA	CA		04/10/2023	3.250	630,860		3,057				1,895,267	11/20/2024
8202989174		JACKSONVILLE	FL		07/14/2023	5.250	272,657		960				327,912	11/20/2024
6601686014		EAST HAMPTON	NY		04/10/2023	3.125	64,436		1,845				2,585,217	11/20/2024
6601383471		NAPLES	FL		04/10/2023	5.250	53,425		278				452,650	11/20/2024
8202192635		JACKSONVILLE	FL		07/14/2023	4.250	207,660		1,033				356,296	11/20/2024
6601743864		SARASOTA	FL		04/10/2023	3.125	567,935		2,864				1,520,213	11/20/2024
6600927807		DUBLIN	CA		04/10/2023	3.875	355,537		1,902				1,268,920	11/20/2024
PEB1596053725		BRENTWOOD	TN		11/18/2016	4.625	522,293		(564)				1,818,710	11/20/2024
6600011560		JACKSONVILLE	FL		04/10/2023	0.000	5,263		541				140,266	11/20/2024
6601691899		PRINCETON JUNCTION	NJ		07/14/2023	3.625	343,944		2,940				1,256,371	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601710251		LOS GATOS	CA		04/10/2023	2.875	767,575		4,224				2,696,281	11/20/2024
6601681932		BETHESDA	MD		07/14/2023	3.625	147,079		4,713				3,224,878	11/20/2024
6602711886		NEW BRAUNFELS	TX		07/14/2023	3.750	737,945		3,569				1,313,173	11/20/2024
6601699538		RANCHO PALOS VERDES	CA		04/10/2023	3.375	922,993		4,525				2,418,595	11/20/2024
6602700178		CHICAGO	IL		04/10/2023	2.990	634,789		3,274				1,247,245	11/20/2024
6602679836		AUSTIN	TX		07/14/2023	3.250	421,155		2,393				1,112,239	11/20/2024
6600848730		DENVER	CO		07/14/2023	3.375	430,648		3,757				1,316,468	11/20/2024
6600789652		AUSTIN	TX		07/14/2023	4.750	400,116		2,132				1,027,686	11/20/2024
6600037409		THE WOODLANDS	TX		07/14/2023	3.375	405,438		2,364				899,006	11/20/2024
6602676204		ORINDA	CA		04/10/2023	2.875	898,260		4,927				3,219,512	11/20/2024
6600844952		SANTA BARBARA	CA		04/10/2023	3.750	300,378		2,295				2,296,193	11/20/2024
6602677947		UPPER SADDLE RIVER	NJ		07/14/2023	2.750	686,050		4,492				2,091,153	11/20/2024
6601224600		JACKSONVILLE	FL		04/10/2023	0.000	13,316		713				131,570	11/20/2024
6602693019		MIAMI	FL		04/10/2023	2.500	519,503		4,068				1,265,463	11/20/2024
6600676453		JACKSONVILLE	FL		04/10/2023	0.000	33,232		891				278,062	11/20/2024
8196890173		PALM SPRINGS	FL		07/14/2023	3.500	243,314		1,418				488,400	11/20/2024
8201815228		CLEARWATER	FL		07/14/2023	5.375	189,472		654				226,691	11/20/2024
6601468777		ATLANTIC BEACH	FL		04/10/2023	0.000	34,916		770				207,769	11/20/2024
PEB1541040620		FRISCO	TX		11/18/2016	4.250	529,684		(426)				1,645,215	11/20/2024
8023219950		POMPANO BEACH	FL		07/14/2023	4.875	152,926		794				435,071	11/20/2024
6602671346		HOUSTON	TX		07/14/2023	2.625	169,645		2,492				600,045	11/20/2024
6600566977		BROOKLYN	NY		04/10/2023	3.625	605,341		3,119				1,173,330	11/20/2024
6601468785		ATLANTIC BEACH	FL		04/10/2023	0.000	52,925		938				291,416	11/20/2024
8201218044		GREENACRES	FL		07/14/2023	3.875	159,233		815				353,893	11/20/2024
8195546132		HOLLYWOOD	FL		07/14/2023	2.875	147,567		1,042				495,625	11/20/2024
6601476598		LITTLETON	CO		07/14/2023	2.990	211,888		3,104				1,669,380	11/20/2024
PEB1785004451		SAN JOSE	CA		11/18/2016	3.625	700,130		55				1,912,360	11/20/2024
6600675083		JACKSONVILLE	FL		04/10/2023	0.000	16,216		589				170,053	11/20/2024
6600683798		SOUTH OZONE PARK	NY		04/10/2023	5.000	222,073		47				1,332,041	11/20/2024
505311478		DAVIE	FL		07/14/2023	3.250	195,308		1,307				523,620	11/20/2024
8199625703		PALM HARBOR	FL		07/14/2023	3.250	309,801		1,883				507,684	11/20/2024
6601245498		GLENDALE	AZ		04/10/2023	5.000	223,613		(747)				494,918	11/20/2024
6601203117		JACKSONVILLE	FL		04/10/2023	0.000	5,738		520				207,896	11/20/2024
PH7133701495		ACTON	MA		09/18/2015	4.107	546,813		(36)				1,468,331	11/20/2024
6600935347		HAYWARD	CA		04/10/2023	3.375	644,222		3,099				1,335,796	11/20/2024
3392559547		Naples	FL		07/14/2023	4.375	122,309		1,107				397,237	11/20/2024
6602695766		BOISE	ID		04/10/2023	3.250	656,094		3,179				1,193,009	11/20/2024
6602678739		GLENVIEW	IL		04/10/2023	3.375	484,717		2,271				954,472	11/20/2024
6602674852		LAKE FOREST	IL		04/10/2023	3.500	572,123		2,589				1,227,794	11/20/2024
6602686906		DENVER	CO		07/14/2023	2.875	551,639		3,487				1,621,755	11/20/2024
6601818443		MIRAMAR BEACH	FL		04/10/2023	3.125	475,690		2,543				1,578,208	11/20/2024
112934518		Sunrise	FL		07/14/2023	5.375	70,688		119				176,287	11/20/2024
105393185		PEMBROKE PINES	FL		07/14/2023	4.625	51,960		280				190,258	11/20/2024
6602673565		OAKLAND	CA		04/10/2023	2.750	605,806		4,279				2,842,980	11/20/2024
8195167895		WEST PALM BEACH	FL		07/14/2023	3.500	135,032		796				271,999	11/20/2024
8196145133		MIAMI	FL		07/14/2023	3.500	126,185		781				354,505	11/20/2024
6602698919		RANCHO CUCAMONGA	CA		04/10/2023	3.375	677,060		3,113				1,214,744	11/20/2024
6602689512		DIX HILLS	NY		04/10/2023	3.000	841,172		4,362				1,732,410	11/20/2024
6600838046		MAMARONECK	NY		04/10/2023	4.000	343,630		5,692				3,519,309	11/20/2024
6601708776		NEW BRAUNFELS	TX		07/14/2023	3.125	478,835		4,084				1,266,230	11/20/2024
EB1365004217		LUCAS	TX		09/18/2015	4.125	600,829		(203)				1,573,957	11/20/2024
6602686534		BOULDER	CO		07/14/2023	2.500	463,648		4,598				1,610,896	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602677517		GILBERT	AZ		04/10/2023	2.750	537,352		3,043				2,112,088	11/20/2024
6602711647		DALY CITY	CA		04/10/2023	4.000	822,571		3,032				1,397,140	11/20/2024
6601483248		DALLAS	TX		07/14/2023	2.875	125,023		4,405				3,414,604	11/20/2024
6601679308		FLORAL PARK	NY		04/10/2023	4.000	214,021		2,684				1,180,276	11/20/2024
6602698026		PEORIA	AZ		04/10/2023	3.750	839,947		3,500				1,653,809	11/20/2024
6601699892		QUEEN CREEK	AZ		04/10/2023	3.875	820,372		3,445				2,041,458	11/20/2024
EB1541040501		SARASOTA	FL		08/17/2016	4.125	564,563		(386)				1,649,010	11/20/2024
6601057984		REDWOOD CITY	CA		04/10/2023	3.875	849,915		4,700				2,261,347	11/20/2024
6601718221		WESTON	MA		04/10/2023	3.250	1,088,604		5,314				2,225,880	11/20/2024
8027930319		FORT MYERS	FL		07/14/2023	3.625	150,874		923				587,289	11/20/2024
6601680900		WATCHUNG	NJ		07/14/2023	3.000	271,656		4,467				1,698,488	11/20/2024
6601491365		BROOKLINE	MA		04/10/2023	2.560	155,435		1,864				1,808,934	11/20/2024
6602676832		BELMONT	CA		04/10/2023	2.750	654,518		3,720				3,291,633	11/20/2024
3365122408		Royal Palm Beach	FL		07/14/2023	3.990	73,158		468				401,003	11/20/2024
6601717827		LOS ANGELES	CA		04/10/2023	3.250	1,269,296		6,196				3,180,919	11/20/2024
8195686843		MARGATE	FL		07/14/2023	2.875	155,439		2,024				488,985	11/20/2024
6601250209		KISSIMMEE	FL		04/10/2023	2.500	200,533		3,052				780,382	11/20/2024
6602700152		SANTA BARBARA	CA		04/10/2023	2.990	692,910		3,597				1,542,375	11/20/2024
FR125686555		SAN RAFAEL	CA		09/09/2016	3.550	828,047		21				2,478,679	11/20/2024
6600425570		PETALUMA	CA		04/10/2023	4.375	568,487		2,172				1,909,244	11/20/2024
6602686088		BIRMINGHAM	AL		07/14/2023	3.125	541,596		3,219				1,655,182	11/20/2024
8200555167		RIVIERA BEACH	FL		07/14/2023	3.990	205,174		1,027				284,325	11/20/2024
6601702779		EUGENE	OR		07/14/2023	3.500	242,875		3,476				1,244,499	11/20/2024
6601201665		ATLANTIC BEACH	FL		04/10/2023	0.000	6,067		536				367,764	05/30/2024
6602695485		LONG LAKE	MN		04/10/2023	3.125	511,083		2,558				1,372,692	11/20/2024
6602691773		CHATTANOOGA	TN		04/10/2023	2.750	83,815		641				216,614	11/20/2024
6602697846		TRUCKEE	CA		04/10/2023	2.875	568,183		3,954				1,609,278	11/20/2024
6601678920		RENTON	WA		07/14/2023	2.625	253,631		3,687				1,535,463	11/20/2024
PEB1541040485		SAN FRANCISCO	CA		11/18/2016	3.875	646,147		(245)				1,685,545	11/20/2024
505310826		FORT MYERS	FL		07/14/2023	3.125	71,965		441				228,433	11/20/2024
6600737784		SPRINGFIELD GARDENS	NY		04/10/2023	5.000	316,385		(768)				922,164	11/20/2024
6601225383		JACKSONVILLE	FL		04/10/2023	0.000	26,053		825				144,592	11/20/2024
PEB1222608127		CHESTNUT HILL	MA		11/17/2017	3.875	846,826		56				3,037,704	11/20/2024
6602700624		ARROYO GRANDE	CA		04/10/2023	3.250	636,193		3,027				1,241,259	11/20/2024
6602691112		BOISE	ID		04/10/2023	2.625	480,626		3,602				2,123,171	11/20/2024
6601811661		MESA	AZ		04/10/2023	3.125	775,290		4,154				2,772,681	11/20/2024
6601725143		PARADISE VALLEY	AZ		04/10/2023	3.000	1,160,792		6,315				2,647,353	11/20/2024
6601686493		WASHINGTON	DC		04/10/2023	3.375	213,639		4,243				3,008,278	11/20/2024
6601805978		DENVER	CO		07/14/2023	3.375	440,866		2,478				1,496,234	11/20/2024
6601818930		SEATTLE	WA		07/14/2023	3.125	551,387		3,370				1,531,009	11/20/2024
6600039769		SCOTTSDALE	AZ		04/10/2023	3.375	598,430		2,938				1,781,608	11/20/2024
6602674860		NEWBURYPORT	MA		04/10/2023	3.375	609,857		2,857				1,408,500	11/20/2024
6602678978		SANTA FE	NM		04/10/2023	3.125	455,144		2,287				1,462,206	11/20/2024
6602680271		MOORESTOWN	NJ		07/14/2023	3.250	551,757		3,156				1,159,217	11/20/2024
8191614748		ESTERO	FL		07/14/2023	3.000	197,068		1,725				920,230	11/20/2024
PEB1353006108		FRANKLIN LAKES	NJ		11/18/2016	3.500	752,186		245				1,966,189	11/20/2024
8195021193		NAPLES	FL		07/14/2023	2.750	268,784		1,912				744,365	11/20/2024
6602695832		PALM SPRINGS	CA		04/10/2023	3.250	639,770		3,079				1,300,043	11/20/2024
6600850975		WAYZATA	MN		04/10/2023	3.625	1,187,205		5,287				3,108,786	11/20/2024
6602681808		SAN ANSELMO	CA		04/10/2023	3.125	665,700		3,357				1,882,505	11/20/2024
PEB1596055132		LAFAYETTE	CO		11/17/2017	4.125	671,953		(315)				1,643,973	11/20/2024
6602711233		SANTA CLARA	CA		04/10/2023	3.625	658,847		2,765				1,695,195	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601724724		PORTER RANCH	CA		04/10/2023	2.990	620,049		3,292				1,366,875	11/20/2024
6601692152		GOLETA	CA		04/10/2023	3.500	597,920		2,910				1,953,523	11/20/2024
6601225359		JACKSONVILLE	FL		04/10/2023	0.000	26,999		855				163,015	11/20/2024
6601680926		VALLEY STREAM	NY		04/10/2023	3.000	64,554		907				853,763	11/20/2024
6602683390		PROSPER	TX		07/14/2023	3.000	482,779		2,936				1,015,315	11/20/2024
6601686311		EAST SETAUKET	NY		04/10/2023	3.750	32,466		1,381				1,491,833	11/20/2024
PH7134107569		WEST CHESTER	PA		09/18/2015	3.965	380,316		4				932,715	11/20/2024
EB1789004596		MOUNTAIN VIEW	CA		08/17/2016	3.750	587,053		(191)				2,212,522	11/20/2024
8204181701		LEHIGH ACRES	FL		07/14/2023	5.486	362,193		1,163				445,918	11/20/2024
6602677509		FREMONT	CA		04/10/2023	2.875	616,545		4,262				2,249,341	11/20/2024
EB1222535958		NEW ORLEANS	LA		12/18/2015	3.875	361,949		(25)				779,915	11/20/2024
6601686279		WASHINGTON	DC		04/10/2023	3.750	8,505		448				2,747,382	11/20/2024
8197266468		JACKSONVILLE BEACH	FL		07/14/2023	3.125	209,323		1,333				605,339	11/20/2024
505374271		BOYNTON BEACH	FL		07/14/2023	3.500	160,527		887				359,668	11/20/2024
6600795535		VENICE	FL		04/10/2023	3.500	787,894		3,634				2,579,383	11/20/2024
6601683177		ENGLEWOOD	NJ		07/14/2023	2.875	55,349		3,531				5,531,378	11/20/2024
6600921172		MAPLETON	UT		07/14/2023	4.875	671,692		2,854				1,741,821	11/20/2024
6602679653		SEAL BEACH	CA		04/10/2023	3.000	881,028		4,667				2,043,867	11/20/2024
6600935719		SAN JOSE	CA		04/10/2023	3.000	720,433		3,880				1,582,454	11/20/2024
6601732487		SEATTLE	WA		07/14/2023	3.250	742,306		4,414				1,885,708	11/20/2024
6602684976		CARBONDALE	CO		07/14/2023	2.875	701,725		6,340				2,563,245	11/20/2024
6601823344		SANTA ROSA BEACH	FL		04/10/2023	3.375	464,289		2,392				1,157,673	11/20/2024
8195256316		JACKSONVILLE	FL		07/14/2023	3.375	153,140		1,611				347,164	11/20/2024
6600849258		DOUBLE OAK	TX		07/14/2023	3.375	563,024		3,275				1,753,876	11/20/2024
6602672195		DANVILLE	CA		04/10/2023	3.500	328,087		2,418				1,592,290	11/20/2024
EB1789004486		ALCOA	TN		08/19/2016	3.625	439,260		18				1,515,676	11/20/2024
6602699909		ALISO VIEJO	CA		04/10/2023	3.375	1,108,600		5,106				2,298,812	11/20/2024
6601018259		PALM SPRINGS	CA		04/10/2023	3.875	433,378		2,696				1,669,005	11/20/2024
PEB1596053924		LOS ANGELES	CA		11/18/2016	3.875	968,302		(513)				2,455,715	11/20/2024
6601736983		BELLEVUE	WA		07/14/2023	3.000	1,149,168		7,158				3,206,069	11/20/2024
6602686443		DENVER	CO		07/14/2023	2.500	483,395		4,569				947,287	11/20/2024
6601822247		NEWTON CENTER	MA		04/10/2023	2.875	472,591		2,896				2,275,871	11/20/2024
8190287496		DELRAY BEACH	FL		07/14/2023	2.625	223,702		2,196				812,706	11/20/2024
6600840232		AUSTIN	TX		07/14/2023	3.625	347,668		3,487				1,066,014	11/20/2024
6602673904		SARATOGA	CA		04/10/2023	2.625	710,278		4,583				2,676,303	11/20/2024
EB1216002733		TAVERNIER	FL		12/18/2015	4.000	699,045		(232)				3,296,791	11/20/2024
6600849597		WASHINGTON	DC		04/10/2023	3.250	635,212		4,532				2,618,439	11/20/2024
6601827535		DALLAS	TX		07/14/2023	2.875	498,291		3,161				1,113,838	11/20/2024
6602689611		SANTA CLARA	CA		04/10/2023	3.125	730,537		3,645				1,654,395	11/20/2024
6601698811		REHOBOTH BEACH	DE		04/10/2023	3.500	396,343		2,809				1,697,256	11/20/2024
6601085084		RED BANK	NJ		07/14/2023	3.990	41,148		257				539,810	11/20/2024
8201294420		MIAMI GARDENS	FL		07/14/2023	4.750	226,992		939				381,706	11/20/2024
6602681477		CAVE CREEK	AZ		04/10/2023	3.125	532,560		2,685				1,081,337	11/20/2024
6602705987		FREMONT	CA		04/10/2023	3.375	582,959		2,651				1,776,135	11/20/2024
6602689355		GOLETA	CA		04/10/2023	3.250	624,188		3,013				5,235,554	11/20/2024
6602699354		SANTA BARBARA	CA		04/10/2023	2.990	858,539		4,482				3,958,440	11/20/2024
6602677236		DALLAS	TX		07/14/2023	2.875	487,086		3,086				1,530,818	11/20/2024
6601823252		WASHINGTON	DC		04/10/2023	3.250	736,615		3,623				1,469,371	11/20/2024
6602678085		SAMMAMISH	WA		07/14/2023	3.375	669,459		3,685				1,794,418	11/20/2024
8024297774		MIAMI GARDENS	FL		07/14/2023	4.875	197,926		1,061				522,553	11/20/2024
6602711050		SAN JOSE	CA		04/10/2023	3.500	596,440		2,600				2,955,382	11/20/2024
6602705011		SEATTLE	WA		07/14/2023	4.000	919,984		4,182				1,256,576	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602678762		HOUSTON	TX		07/14/2023	3.250	546,411		3,182				1,156,837	11/20/2024
6602682087		BRUSH PRAIRIE	WA		07/14/2023	2.625	454,217		3,096				934,374	11/20/2024
8201850052		HIALEAH	FL		07/14/2023	4.875	188,312		752				416,499	11/20/2024
6601698936		MOUNTAIN BROOK	AL		07/14/2023	3.750	1,098,908		5,805				2,650,230	11/20/2024
6601678656		NISSEQUOGUE	NY		04/10/2023	3.125	235,167		3,253				1,326,110	11/20/2024
6602687128		SAN JOSE	CA		04/10/2023	3.375	766,677		3,592				1,415,798	11/20/2024
6602674704		SAN FRANCISCO	CA		04/10/2023	2.750	668,147		3,803				1,658,077	11/20/2024
6600011768		JACKSONVILLE	FL		04/10/2023	0.000	5,177		544				145,879	11/20/2024
EB1795000799		WESTFIELD	NJ		09/18/2015	4.125	489,018		(166)				1,451,423	11/20/2024
6601673517		DANVILLE	CA		04/10/2023	3.625	478,888		3,994				3,841,045	11/20/2024
6600011909		JACKSONVILLE	FL		04/10/2023	0.000	4,987		503				164,701	11/20/2024
6602683705		HOUSTON	TX		07/14/2023	2.875	422,729		2,643				843,221	11/20/2024
6601731810		AUSTIN	TX		07/14/2023	3.375	578,214		3,195				1,159,540	11/20/2024
6601715714		MARATHON	FL		04/10/2023	3.125	596,736		3,031				1,715,548	11/20/2024
6601482950		DALLAS	TX		07/14/2023	3.375	272,307		5,809				2,656,962	11/20/2024
6601204230		JACKSONVILLE	FL		04/10/2023	0.000	9,525		674				174,677	11/20/2024
8202132684		OAKLAND PARK	FL		07/14/2023	5.500	406,734		1,347				507,138	11/20/2024
6600025651		JACKSONVILLE	FL		04/10/2023	0.000	1,198		239				143,679	11/20/2024
EB1351003819		LONG ISLAND CITY	NY		10/09/2015	3.875	201,974		(46)				881,621	11/20/2024
6601692293		MORRIS	IL		04/10/2023	3.875	316,457		3,057				1,617,259	11/20/2024
6601709170		SUNRIVER	OR		07/14/2023	3.375	704,637		3,908				1,515,718	11/20/2024
6602698828		BURIEN	WA		07/14/2023	3.250	799,465		4,509				1,539,507	11/20/2024
6601821439		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.875	670,770		4,318				2,914,852	11/20/2024
EB1564000993		DENVER	CO		08/19/2016	3.500	424,135		103				1,156,718	11/20/2024
8201240435		CAPE CORAL	FL		07/14/2023	4.125	159,299		760				353,934	11/20/2024
6601698084		NEW YORK	NY		04/10/2023	3.875	577,124		2,818				1,532,396	11/20/2024
505334150		LAKE WORTH	FL		07/14/2023	2.420	286,819		2,908				1,057,539	11/20/2024
EB1541040688		SARASOTA	FL		12/16/2016	4.000	478,166		(148)				1,342,449	11/20/2024
6602679935		BOULDER	CO		07/14/2023	3.125	743,291		7,346				3,722,240	11/20/2024
6601731455		CHATHAM	NJ		07/14/2023	3.375	765,057		4,227				1,876,483	11/20/2024
6602684711		ALEXANDRIA	VA		04/10/2023	3.000	630,966		4,484				1,363,720	11/20/2024
6601751768		PARADISE VALLEY	AZ		04/10/2023	2.875	633,925		4,731				3,129,984	11/20/2024
6602676170		FREMONT	CA		04/10/2023	2.750	722,496		4,112				3,537,893	11/20/2024
6601804336		GARDEN CITY	NY		04/10/2023	2.990	1,066,006		8,012				2,900,781	11/20/2024
EB1596053825		LONG BEACH	CA		12/16/2016	3.750	808,841		(266)				2,146,763	11/20/2024
6602684554		PORTLAND	OR		07/14/2023	2.750	485,842		5,316				1,218,398	11/20/2024
8204147737		MIRAMAR	FL		07/14/2023	6.375	302,587		729				438,675	11/20/2024
6600119579		SANDY	OR		07/14/2023	3.990	252,310		2,258				944,779	11/20/2024
8195259545		LARGO	FL		07/14/2023	2.990	185,660		1,242				384,798	11/20/2024
8199229400		FORT MYERS	FL		07/14/2023	2.990	224,293		1,462				481,243	11/20/2024
6601750703		SANTA BARBARA	CA		04/10/2023	3.125	599,934		3,003				1,372,071	11/20/2024
6601684563		HOLMDEL	NJ		07/14/2023	3.500	174,890		4,491				2,455,572	11/20/2024
108663253		Hialeah	FL		07/14/2023	4.875	40,130		650				308,154	11/20/2024
6601819110		TRABUCO CANYON	CA		04/10/2023	3.500	617,772		2,845				1,563,808	11/20/2024
6601037739		ALAMO	CA		04/10/2023	2.500	616,543		5,186				3,100,336	11/20/2024
6600676198		JACKSONVILLE	FL		04/10/2023	0.000	31,518		821				150,063	11/28/2023
6602675461		HOUSTON	TX		07/14/2023	3.750	722,187		3,615				1,180,236	11/20/2024
6601224808		JACKSONVILLE	FL		04/10/2023	0.000	18,651		627				138,145	05/30/2024
6602683135		SEATTLE	WA		07/14/2023	3.125	887,209		5,195				1,513,720	11/20/2024
6602686708		CORONA	CA		04/10/2023	2.750	487,570		2,775				1,088,006	11/20/2024
6601681775		DUXBURY	MA		04/10/2023	3.875	115,124		2,297				4,979,295	11/20/2024
PEB1369003319		NAPLES	FL		11/18/2016	3.875	385,061		(126)				1,205,118	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601472985		SCOTTSDALE	AZ		04/10/2023	3.500	378,783		4,308				3,183,661	11/20/2024
6600851528		DALLAS	TX		07/14/2023	3.625	604,029		3,226				1,497,641	11/20/2024
6602699669		BURBANK	CA		04/10/2023	3.125	811,471		4,027				1,966,816	11/20/2024
8201850094		HOLLYWOOD	FL		07/14/2023	5.250	195,179		677				340,073	11/20/2024
6602694769		MOUNTAIN HOUSE	CA		04/10/2023	3.000	578,833		3,015				1,212,218	11/20/2024
EB1541037934		MONTGOMERY	TX		09/18/2015	4.125	695,409		(231)				1,942,223	11/20/2024
3375353900		LEHIGH ACRES	FL		07/14/2023	4.990	40,356		194				156,532	11/20/2024
8202200356		CAPE CORAL	FL		07/14/2023	4.750	293,673		1,204				389,890	11/20/2024
6601677955		SEAFORD	NY		04/10/2023	2.750	4,430		237				837,283	11/20/2024
6601692608		SEATTLE	WA		07/14/2023	4.000	664,082		3,282				1,630,776	11/20/2024
PEB1540095427		WASHINGTON	DC		08/14/2017	4.000	575,680		(170)				1,178,205	11/20/2024
6601740068		BARNEGAT LIGHT	NJ		07/14/2023	3.250	854,561		4,856				1,895,767	11/20/2024
6602695022		MORGAN HILL	CA		04/10/2023	3.000	950,843		5,002				2,167,221	11/20/2024
6601695726		RENO	NV		04/10/2023	3.750	498,241		3,904				1,658,798	11/20/2024
6602696871		PLACERVILLE	CA		04/10/2023	3.375	581,660		3,966				1,458,405	11/20/2024
6601679787		BROOKLYN	NY		04/10/2023	3.000	158,495		3,945				2,033,554	11/20/2024
6602678275		SANTA BARBARA	CA		04/10/2023	2.750	646,447		3,640				7,689,941	11/20/2024
6602710995		MANSFIELD	TX		07/14/2023	4.125	710,964		3,081				1,045,161	11/20/2024
6601719823		DANA POINT	CA		04/10/2023	3.125	427,608		2,172				2,279,787	11/20/2024
6600841743		NAPLES	FL		04/10/2023	4.375	1,194,852		4,540				3,828,966	11/20/2024
6601383885		CLIFTON	VA		04/10/2023	6.875	240,787		1,127				1,364,081	11/20/2024
6601680272		EVERGREEN	CO		07/14/2023	3.250	120,004		3,163				1,962,749	11/20/2024
6602680305		LA CENTER	WA		07/14/2023	3.125	532,422		3,186				1,197,915	11/20/2024
6601482422		PALO ALTO	CA		04/10/2023	3.125	253,734		4,700				3,584,931	11/20/2024
6601470997		ATLANTIC BEACH	FL		04/10/2023	0.000	63,069		1,122				317,625	11/20/2024
8202777329		JACKSONVILLE	FL		07/14/2023	5.375	251,020		852				294,067	11/20/2024
6602690262		SAN RAFAEL	CA		04/10/2023	3.125	755,529		3,768				1,793,683	11/20/2024
6600025776		JACKSONVILLE	FL		04/10/2023	0.000	1,221		243				198,465	11/20/2024
6600441130		BELLEVUE	WA		07/14/2023	3.125	741,287		4,491				3,073,268	11/20/2024
6602673938		FULLERTON	CA		04/10/2023	2.750	762,111		4,347				2,064,954	11/20/2024
EB1171010551		BELLEVUE	WA		10/09/2015	3.750	485,223		36				2,318,265	11/20/2024
6601682179		BETHPAGE	NY		04/10/2023	2.875	12,418		379				852,570	11/20/2024
6602681626		DRIFTWOOD	TX		07/14/2023	2.875	880,886		5,596				1,751,036	11/20/2024
6600852583		ROSEMOUNT	MN		04/10/2023	3.125	1,256,907		8,917				3,277,987	11/20/2024
PEB1706611082		AUSTIN	TX		01/11/2018	3.750	528,790		165				1,186,771	11/20/2024
6602684356		BERKELEY	CA		04/10/2023	3.125	745,495		3,745				1,666,725	11/20/2024
2522161788		WEST PALM BEACH	FL		07/14/2023	0.000	15,587		520				325,870	11/20/2024
6601703900		WASHINGTON	DC		04/10/2023	3.000	403,518		2,138				1,813,842	11/20/2024
8194260934		POMPANO BEACH	FL		07/14/2023	3.375	142,134		882				329,699	11/20/2024
8030831996		POMPANO BEACH	FL		07/14/2023	3.875	193,841		1,132				435,404	11/20/2024
6601740670		LITTLETON	CO		07/14/2023	3.375	698,114		3,869				2,053,997	11/20/2024
PH7134065601		DAVIE	FL		08/21/2015	4.000	568,747		(36)				1,849,603	11/20/2024
6602686773		LIBERTYVILLE	IL		04/10/2023	2.625	435,957		2,585				983,600	11/20/2024
8201305484		LEHIGH ACRES	FL		07/14/2023	4.250	272,446		1,284				355,450	11/20/2024
6601469213		ATLANTIC BEACH	FL		04/10/2023	0.000	47,545		777				297,389	11/20/2024
8202638311		NAPLES	FL		07/14/2023	5.000	285,396		1,084				466,552	11/20/2024
6602695758		BROOKLYN	NY		04/10/2023	3.000	689,264		3,626				1,302,353	11/20/2024
6602688548		NAPLES	FL		04/10/2023	3.875	556,890		2,208				988,120	11/20/2024
6602681204		DAVIS	CA		04/10/2023	3.250	719,002		3,471				1,479,651	11/20/2024
6602680420		FRISCO	TX		07/14/2023	2.875	536,400		3,366				1,237,722	11/20/2024
6602697663		LA GRANGE PARK	IL		04/10/2023	2.750	703,236		5,018				1,541,232	11/20/2024
PEB1596055434		DALLAS	TX		11/17/2017	4.250	541,767		(370)				1,315,253	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8201218187		LEHIGH ACRES	FL		07/14/2023	4.375	205,272		872				283,007	11/20/2024
PEB1564001129		AURORA	CO		06/13/2017	3.625	372,115		170				1,040,951	11/20/2024
6601811844		HIGHLANDS RANCH	CO		07/14/2023	2.750	478,640		3,195				1,389,390	11/20/2024
6602677996		TRUCKEE	CA		04/10/2023	2.750	708,413		4,049				2,109,730	11/20/2024
6602699800		LAS VEGAS	NV		04/10/2023	2.990	1,379,172		7,148				2,682,945	11/20/2024
6602694983		HUNTINGTON BEACH	CA		04/10/2023	3.125	874,346		4,376				2,040,724	11/20/2024
6602695386		ANN ARBOR	MI		04/10/2023	3.625	585,442		2,519				1,157,224	11/20/2024
8200804679		NAPLES	FL		07/14/2023	3.000	274,736		1,809				442,261	11/20/2024
6602701663		AGOURA HILLS	CA		04/10/2023	2.875	1,066,845		5,726				2,031,759	11/20/2024
6601062299		BRENTWOOD	CA		04/10/2023	6.750	378,153		2,590				972,507	11/20/2024
PH7134272678		PARAMUS	NJ		09/18/2015	4.059	585,874		(44)				1,408,010	11/20/2024
8202204734		JACKSONVILLE	FL		07/14/2023	5.625	237,796		758				292,412	11/20/2024
6602689595		PORTLAND	OR		07/14/2023	3.000	606,663		3,645				1,171,116	11/20/2024
6600780495		FLUSHING	NY		04/10/2023	5.000	241,169		1,026				1,514,148	11/20/2024
6600065533		FORT LAUDERDALE	FL		04/10/2023	3.875	361,582		2,444				1,175,758	11/20/2024
6600606583		LOS ALTOS HILLS	CA		04/10/2023	3.500	3,115,765		12,674				9,153,321	11/20/2024
6602700822		SAN CLEMENTE	CA		04/10/2023	3.250	1,031,103		4,905				2,395,022	11/20/2024
6602705219		DRAPER	UT		07/14/2023	3.750	880,640		4,369				1,656,494	11/20/2024
6601752881		FREELAND	WA		07/14/2023	3.375	923,401		5,032				2,212,557	11/20/2024
6601475020		GAINESVILLE	FL		04/10/2023	3.500	198,348		2,484				1,381,851	11/20/2024
6602685635		LOUDON	TN		04/10/2023	3.125	498,610		2,533				1,135,454	11/20/2024
6602692698		FOSTER CITY	CA		04/10/2023	3.250	684,135		4,479				1,715,870	11/20/2024
6602705474		SAN JOSE	CA		04/10/2023	3.500	1,107,800		4,859				2,092,905	11/20/2024
6601707539		AUSTIN	TX		07/14/2023	3.125	570,219		3,781				1,243,170	11/20/2024
6602684919		CHICAGO	IL		04/10/2023	2.875	419,158		3,114				1,076,032	11/20/2024
EB1104004417		FORT WORTH	TX		12/18/2015	4.125	346,360		(33)				892,699	11/20/2024
6602705763		LAFAYETTE	CA		04/10/2023	3.625	925,992		3,909				2,003,370	11/20/2024
6601713867		HALF MOON BAY	CA		04/10/2023	3.125	943,864		4,794				2,832,468	11/20/2024
6601682021		POTOMAC	MD		07/14/2023	3.750	118,920		3,719				3,331,979	11/20/2024
8023230797		JACKSONVILLE	FL		07/14/2023	4.625	90,795		452				214,716	11/20/2024
6600492943		SCOTTSDALE	AZ		04/10/2023	3.250	1,011,002		5,028				2,485,749	11/20/2024
6601681627		DALLAS	TX		07/14/2023	3.500	116,832		3,130				2,862,540	11/20/2024
6601818575		ROCKVILLE	MD		07/14/2023	3.250	620,716		3,614				1,241,175	11/20/2024
6602674076		SAN RAFAEL	CA		04/10/2023	2.625	672,903		5,017				3,240,331	11/20/2024
6600011602		JACKSONVILLE	FL		04/10/2023	0.000	4,820		497				214,465	11/20/2024
6602676980		SAN MATEO	CA		04/10/2023	2.750	674,602		3,852				2,071,859	11/20/2024
6600925884		SANTA BARBARA	CA		04/10/2023	4.125	651,060		2,600				2,387,109	11/20/2024
6601708966		DALLAS	TX		07/14/2023	3.375	985,773		5,565				2,534,482	11/20/2024
8199910908		PINELLAS PARK	FL		07/14/2023	3.125	124,802		778				292,511	11/20/2024
6600026733		JACKSONVILLE	FL		04/10/2023	0.000	1,650		299				153,748	11/20/2024
6600509928		SATELLITE BEACH	FL		04/10/2023	3.750	157,358		846				584,753	11/20/2024
PH7133124458		SOUTH LYON	MI		04/24/2015	3.771	422,140		49				1,326,466	11/20/2024
6602696731		HOMER GLEN	IL		04/10/2023	3.125	594,749		3,061				1,248,586	11/20/2024
6602673854		EMERALD HILLS	CA		04/10/2023	2.750	807,683		4,939				2,650,532	11/20/2024
8192051193		NAPLES	FL		07/14/2023	2.875	259,676		1,813				1,441,845	11/20/2024
6602687649		VALLEY CENTER	CA		04/10/2023	2.875	799,946		4,387				1,642,090	11/20/2024
8203110318		FORT LAUDERDALE	FL		07/14/2023	5.990	374,111		1,056				462,132	11/20/2024
6602686591		PIEDMONT	CA		04/10/2023	2.875	675,202		3,689				3,236,695	11/20/2024
6601678474		SEATTLE	WA		07/14/2023	2.875	233,546		3,589				1,349,749	11/20/2024
6602685320		CHANDLER	AZ		04/10/2023	2.875	524,607		2,909				1,158,930	11/20/2024
6601680124		NEW YORK	NY		04/10/2023	3.000	75,028		2,153				1,616,483	11/20/2024
6601807214		SALINAS	CA		04/10/2023	2.990	414,707		2,221				899,621	11/20/2024

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601224634		JACKSONVILLE	FL		04/10/2023	0.000	18,865		636				131,570	11/20/2024
6601471508		BOSTON	MA		04/10/2023	3.125	329,095		4,219				2,183,328	11/20/2024
6600720871		AZUSA	CA		04/10/2023	3.750	544,755		2,444				1,594,924	11/20/2024
PEB1596054702		COPLEY TOWNSHIP	OH		11/17/2017	3.875	241,007		17				909,526	11/20/2024
EB1596049353		TAHOE CITY	CA		06/24/2016	4.375	415,663		(290)				1,858,211	11/20/2024
6601695841		ANNAPOLIS	MD		07/14/2023	3.375	431,542		3,996				2,075,045	11/20/2024
8030036041		ROYAL PALM BEACH	FL		07/14/2023	3.625	100,891		868				462,004	11/20/2024
6602700491		ANAHEIM	CA		04/10/2023	3.125	1,108,359		5,648				2,065,157	11/20/2024
6600935321		ORLANDO	FL		04/10/2023	3.000	501,032		2,729				1,324,310	11/20/2024
6601082495		ROCKVILLE	MD		07/14/2023	4.000	400,075		2,412				807,880	11/20/2024
6602701515		BRENTWOOD	TN		04/10/2023	3.500	490,733		2,171				1,021,111	11/20/2024
6601812016		LONG BEACH	CA		04/10/2023	3.125	998,606		5,218				2,444,203	11/20/2024
6600676719		JACKSONVILLE	FL		04/10/2023	0.000	27,207		723				302,094	11/20/2024
6601678235		WHITESTONE	NY		04/10/2023	3.250	195,041		2,327				1,671,575	11/20/2024
6602698406		LAS VEGAS	NV		04/10/2023	3.625	1,292,602		5,512				2,652,207	11/20/2024
6601483313		FRIENDSWOOD	TX		07/14/2023	3.250	143,449		3,272				1,313,143	11/20/2024
6601749051		VERO BEACH	FL		04/10/2023	3.250	1,237,369		6,199				2,368,078	11/20/2024
6602698174		MENDHAM	NJ		07/14/2023	3.000	757,183		4,583				1,587,430	11/20/2024
6602705516		CLE ELUM	WA		07/14/2023	3.875	491,488		2,314				767,583	11/20/2024
6602699461		ACAMPO	CA		04/10/2023	3.375	542,919		2,493				1,177,561	11/20/2024
6601693028		AUSTIN	TX		07/14/2023	3.625	597,170		3,266				1,453,804	11/20/2024
8201350564		FORT LAUDERDALE	FL		07/14/2023	4.250	250,066		1,178				360,337	11/20/2024
6602696806		COSTA MESA	CA		04/10/2023	3.000	803,521		4,178				2,157,141	11/20/2024
6600795238		PASADENA	CA		04/10/2023	3.500	971,264		4,532				2,036,836	11/20/2024
6602691815		SPRINGFIELD	VA		04/10/2023	3.250	181,352		1,238				645,447	11/20/2024
6601809038		COLLEYVILLE	TX		07/14/2023	3.125	453,006		2,733				1,031,459	11/20/2024
8201646274		NAPLES	FL		07/14/2023	4.875	258,719		1,030				391,566	11/20/2024
6600795659		NORTHRIDGE	CA		04/10/2023	3.250	680,050		3,385				1,409,302	11/20/2024
6602672146		SHELTER ISLAND	NY		04/10/2023	3.500	582,000		4,256				2,098,586	11/20/2024
6601479725		PALATINE	IL		04/10/2023	3.750	188,981		2,002				796,559	11/20/2024
6602710748		FOOTHILL RANCH	CA		04/10/2023	4.750	897,186		2,671				1,668,800	11/20/2024
6602696913		IRVINE	CA		04/10/2023	3.000	686,962		3,856				1,842,333	11/20/2024
6602705953		DENVER	CO		07/14/2023	3.125	654,434		3,752				1,147,807	11/20/2024
6601708073		MELBOURNE	FL		04/10/2023	3.125	532,983		2,839				1,623,679	11/20/2024
6602677327		EBONY	VA		04/10/2023	2.750	569,131		3,449				1,991,191	11/20/2024
6602680529		AUSTIN	TX		07/14/2023	3.375	626,584		3,846				1,568,431	11/20/2024
6602671221		BLOOMFIELD HILLS	MI		04/10/2023	3.375	173,121		2,128				1,018,919	11/20/2024
6602684182		FULLERTON	CA		04/10/2023	3.000	859,507		4,535				2,472,573	11/20/2024
EB1786002708		TRUCKEE	CA		11/20/2015	3.625	462,022		25				1,418,550	11/20/2024
6601225342		JACKSONVILLE	FL		04/10/2023	0.000	13,564		661				142,005	11/20/2024
6601029520		DALY CITY	CA		04/10/2023	3.750	500,099		3,194				1,400,728	11/20/2024
6602684513		SAN CLEMENTE	CA		04/10/2023	3.000	964,436		5,049				2,172,385	11/20/2024
6601022954		MANHATTAN BEACH	CA		04/10/2023	2.625	888,655		7,422				3,244,529	11/20/2024
98604895		SAINT PETERSBURG	FL		07/14/2023	4.500	92,373		526				335,832	11/20/2024
6601699041		LOS ANGELES	CA		04/10/2023	3.625	833,357		3,784				1,394,550	11/28/2023
6602676378		OAKLAND	CA		04/10/2023	2.750	601,912		3,454				2,419,437	11/20/2024
6601681635		BROOKLYN	NY		04/10/2023	3.375	28,738		612				1,181,378	11/20/2024
6601679597		HERNDON	VA		04/10/2023	3.000	236,220		2,992				1,043,651	11/20/2024
6600011966		JACKSONVILLE	FL		04/10/2023	0.000	6,165		576				214,465	11/20/2024
PH7131356037		SIERRA MADRE	CA		09/12/2014	4.161	526,002		(77)				1,653,830	11/20/2024
8023190095		OAKLAND PARK	FL		07/14/2023	4.990	123,754		566				378,586	11/20/2024
6601712877		PHOENIX	AZ		04/10/2023	2.875	485,872		3,582				1,507,789	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1221073313		JACKSONVILLE	FL		01/11/2018	3.750	531,745		167				1,461,487	11/20/2024
6602704923		HOLMES BEACH	FL		04/10/2023	3.750	654,567		4,524				1,923,717	11/20/2024
6602702679		SAN FRANCISCO	CA		04/10/2023	2.875	1,170,438		6,260				2,403,060	11/20/2024
6602682749		SAN JOSE	CA		04/10/2023	3.250	906,861		4,394				1,843,466	11/20/2024
6600851650		SAINT JOSEPH	MI		04/10/2023	3.625	526,811		2,462				1,272,575	11/20/2024
6602684265		SEATTLE	WA		07/14/2023	3.125	1,051,846		6,159				2,055,772	11/20/2024
6602685023		WINTER PARK	FL		04/10/2023	2.625	829,059		6,428				2,613,670	11/20/2024
6600676065		JACKSONVILLE	FL		04/10/2023	0.000	22,381		652				245,649	11/20/2024
6602690619		PRESCOTT	AZ		04/10/2023	3.250	592,546		2,859				1,246,220	11/20/2024
6601822536		OAKLAND	CA		04/10/2023	3.000	526,679		3,141				1,440,235	11/20/2024
6600839051		NORTH TRURO	MA		04/10/2023	4.875	536,032		1,765				2,411,736	11/20/2024
6601473470		COPPELL	TX		07/14/2023	3.500	226,192		3,177				1,142,222	11/20/2024
6602701556		HERMOSA BEACH	CA		04/10/2023	3.000	901,002		4,698				2,057,324	11/20/2024
6600678228		JACKSONVILLE	FL		04/10/2023	0.000	33,170		736				237,607	11/20/2024
10801920		Lehigh Acres	FL		07/14/2023	0.000	36,093		1,607				253,603	11/20/2024
8201233632		BONITA SPRINGS	FL		07/14/2023	4.000	254,926		1,266				667,100	11/20/2024
6601696039		EUCHA	OK		04/10/2023	3.250	164,395		1,643				1,807,761	11/20/2024
6602704329		RANCHO CUCAMONGA	CA		04/10/2023	3.875	819,122		3,206				1,614,995	11/20/2024
EB1367013146		CARLSBAD	CA		03/24/2016	3.750	421,216		(30)				1,318,625	11/20/2024
6602682426		LOS ANGELES	CA		04/10/2023	3.125	1,135,292		5,724				2,201,623	11/20/2024
3362928353		Fort Lauderdale	FL		07/14/2023	2.990	49,428		675				425,185	11/20/2024
6601682773		NEWARK	NJ		07/14/2023	2.875	86,932		2,017				643,012	11/20/2024
6601677831		SEATTLE	WA		07/14/2023	3.250	257,350		3,983				1,755,641	11/20/2024
6601735415		SAN DIEGO	CA		04/10/2023	3.000	596,756		4,189				1,851,594	11/20/2024
6600910225		LOS ANGELES	CA		04/10/2023	2.500	993,539		8,308				4,228,379	11/20/2024
8201618331		LARGO	FL		07/14/2023	4.999	193,592		741				546,121	11/20/2024
6601478156		CHERRY HILLS VILLAGE	CO		07/14/2023	3.375	323,102		4,023				1,687,226	11/20/2024
8202482441		FORT MYERS	FL		07/14/2023	4.375	306,629		1,524				1,398,224	11/20/2024
EB1784002442		PALO ALTO	CA		08/07/2015	3.750	1,012,530		(36)				7,135,117	11/20/2024
6601696104		TALLAHASSEE	FL		04/10/2023	3.375	823,548		6,378				3,169,652	11/20/2024
6602674670		CONCORD	MA		04/10/2023	2.875	722,191		3,991				1,602,615	11/20/2024
113012710		LEHIGH ACRES	FL		07/14/2023	5.375	72,964		374				225,647	11/20/2024
6601804765		ST PETERSBURG	FL		04/10/2023	3.000	428,688		2,326				1,156,606	11/20/2024
6602704576		BARRINGTON	IL		04/10/2023	2.875	1,164,185		6,248				3,899,222	11/20/2024
8194909495		BOYNTON BEACH	FL		07/14/2023	2.500	167,983		1,279				550,666	11/20/2024
8008527661		DELRAY BEACH	FL		07/14/2023	3.375	62,611		472				246,650	11/20/2024
6601682542		BROOKLYN	NY		04/10/2023	2.875	114,101		2,302				2,078,332	11/20/2024
6600852682		SAN JOSE	CA		04/10/2023	3.000	680,072		3,868				1,415,684	11/20/2024
6602704931		DENVER	CO		07/14/2023	3.875	614,841		2,906				984,442	11/20/2024
6600851205		FRISCO	TX		07/14/2023	3.500	514,790		2,842				1,202,765	11/20/2024
6601483065		WELLESLEY	MA		04/10/2023	3.500	176,434		3,426				3,440,194	11/20/2024
6601741843		WOODLAND HILLS	UT		07/14/2023	3.000	423,694		2,574				1,235,931	11/20/2024
8195312931		FORT LAUDERDALE	FL		07/14/2023	3.499	181,790		1,068				421,584	11/20/2024
6602689694		CONCORD	CA		04/10/2023	3.000	508,084		2,676				1,150,413	11/20/2024
6601807180		SEATTLE	WA		07/14/2023	2.990	525,171		3,270				1,197,029	11/20/2024
6602683366		FAIRFIELD	CA		04/10/2023	2.875	1,160,947		6,298				1,815,786	11/20/2024
EB1221066755		PONTE VEDRA BEACH	FL		08/19/2016	3.625	518,539		21				1,630,214	11/20/2024
6600839291		HANOVER	VA		04/10/2023	4.750	552,554		2,261				1,749,217	11/20/2024
6601743849		ST PETERSBURG	FL		04/10/2023	3.125	507,396		2,549				1,228,239	11/20/2024
6601711002		CASTLE ROCK	CO		07/14/2023	3.000	570,794		3,506				1,213,015	11/20/2024
6602676691		CARNATION	WA		07/14/2023	2.500	968,783		6,751				2,473,368	11/20/2024
6602675644		RANCHO MIRAGE	CA		04/10/2023	3.875	619,000		3,342				3,323,998	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8200657620		LAUDERHILL	FL		07/14/2023	3.375	112,223		1,102				292,700	11/20/2024
8197499223		JACKSONVILLE	FL		07/14/2023	2.990	255,928		1,757				557,433	11/20/2024
505376872		HYPOLUXO	FL		07/14/2023	3.375	126,173		797				431,684	11/20/2024
8201217907		FORT LAUDERDALE	FL		07/14/2023	4.250	206,464		976				305,000	02/28/2022
6602711266		STEAMBOAT SPRINGS	CO		07/14/2023	3.750	680,462		3,290				1,499,784	11/20/2024
6601709733		WASHINGTON	DC		04/10/2023	3.000	862,703		4,572				1,509,519	11/20/2024
6602687557		BURBANK	CA		04/10/2023	3.250	824,021		4,039				1,648,595	11/20/2024
6601225466		JACKSONVILLE	FL		04/10/2023	0.000	15,885		799				181,383	11/20/2024
6602680594		CHICAGO	IL		04/10/2023	2.875	570,591		3,107				1,226,753	11/20/2024
6602692292		FAIRFIELD	CA		04/10/2023	2.750	179,366		1,413				573,823	11/20/2024
6601485870		CHICAGO	IL		04/10/2023	3.625	420,492		4,801				2,131,311	11/20/2024
6601823518		BELLAIRE	TX		07/14/2023	3.375	1,134,341		6,364				2,477,570	11/20/2024
6602704592		BELLINGHAM	WA		07/14/2023	3.625	580,647		2,937				988,342	11/20/2024
6602698968		SHERMAN OAKS	CA		04/10/2023	2.750	841,137		4,686				1,955,860	11/20/2024
6601202093		ATLANTIC BEACH	FL		04/10/2023	0.000	26,382		719				194,175	05/30/2024
6602695253		SEATTLE	WA		07/14/2023	3.000	1,067,362		6,413				2,028,569	11/20/2024
6602676337		NEW YORK	NY		04/10/2023	2.750	692,460		3,941				3,953,468	11/20/2024
6600852559		YORKTOWN	VA		04/10/2023	2.875	829,973		4,741				1,874,778	11/20/2024
8191846650		ESTERO	FL		07/14/2023	2.875	229,201		1,889				755,802	11/20/2024
6601684985		ISSAQUAH	WA		07/14/2023	3.250	257,417		7,880				6,023,913	11/20/2024
6602700673		MIAMI	FL		04/10/2023	3.125	651,233		3,236				1,499,501	11/20/2024
6601471292		LAKE TAPPS	WA		07/14/2023	3.250	124,692		3,429				1,863,871	11/20/2024
6601750588		BELMONT	CA		04/10/2023	3.250	733,873		3,552				2,381,740	11/20/2024
6602686914		CAVE CREEK	AZ		04/10/2023	2.875	439,774		2,404				1,668,320	11/20/2024
6601699009		ENCINITAS	CA		04/10/2023	3.000	589,767		3,335				2,739,797	11/20/2024
6600010471		JACKSONVILLE	FL		04/10/2023	0.000	3,867		406				272,903	11/20/2024
6601742353		PEORIA	AZ		04/10/2023	2.750	492,845		2,890				1,685,613	11/20/2024
EB1369003702		LAKEWOOD RANCH	FL		12/16/2016	3.375	705,971		215				2,172,324	11/20/2024
6602705227		ALTADENA	CA		04/10/2023	3.875	1,049,525		4,089				1,617,095	11/20/2024
6601468991		ATLANTIC BEACH	FL		04/10/2023	0.000	34,061		885				393,905	11/20/2024
6600994526		FALMOUTH	MA		04/10/2023	3.000	919,975		4,947				2,140,513	11/20/2024
6601812156		EL CERRITO	CA		04/10/2023	3.125	653,644		3,407				1,752,820	11/20/2024
6602686567		CULVER CITY	CA		04/10/2023	2.625	1,007,946		5,948				2,277,538	11/20/2024
6601684597		BELMONT	MA		04/10/2023	3.625	140,400		3,420				2,721,786	11/20/2024
6602702299		WESTMINSTER	CO		07/14/2023	2.875	606,647		3,739				1,127,936	11/20/2024
6602678887		SAINT AUGUSTINE	FL		04/10/2023	3.375	616,413		2,891				2,403,278	11/20/2024
8201383094		SAINT PETERSBURG	FL		07/14/2023	3.875	216,569		1,109				368,332	11/20/2024
6601679621		NEW YORK	NY		04/10/2023	3.750	6,754		314				4,522,240	11/20/2024
6602688175		LIVINGSTON	MT		04/10/2023	3.250	569,892		2,742				1,055,830	11/20/2024
6601471045		ATLANTIC BEACH	FL		04/10/2023	0.000	69,388		1,206				348,412	11/20/2024
6600678939		JACKSONVILLE	FL		04/10/2023	0.000	33,430		937				229,672	11/20/2024
8201201629		LEHIGH ACRES	FL		07/14/2023	4.250	218,957		1,031				343,724	11/20/2024
6602688944		SAN JOSE	CA		04/10/2023	2.875	661,079		4,759				2,576,622	11/20/2024
6600679424		JACKSONVILLE	FL		04/10/2023	0.000	35,711		745				216,611	11/20/2024
6602677699		ISSAQUAH	WA		07/14/2023	2.750	623,465		4,054				1,577,452	11/20/2024
6600850447		NAPLES	FL		04/10/2023	3.875	451,255		2,822				1,489,880	11/20/2024
6602701044		LITTLETON	CO		07/14/2023	3.375	571,333		3,086				1,054,413	11/20/2024
6601680884		GLENDORA	CA		04/10/2023	3.250	294,949		4,501				2,036,519	11/20/2024
6602679141		CHICAGO	IL		04/10/2023	3.500	478,423		2,175				926,608	11/20/2024
6602677756		WILMETTE	IL		04/10/2023	2.625	607,886		3,570				1,544,490	11/20/2024
6601741975		HOUSTON	TX		07/14/2023	3.125	888,471		5,209				1,790,887	11/20/2024
108632209		Cape Coral	FL		07/14/2023	4.500	117,920		641				393,316	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601810069		COTO DE CAZA	CA		04/10/2023	3.375	941,215		4,493				2,227,688	11/20/2024
6602679190		PHOENIX	AZ		04/10/2023	3.375	1,045,704		4,882				3,355,579	11/20/2024
8195041852		BOCA RATON	FL		07/14/2023	2.999	245,903		1,713				665,980	11/20/2024
6601695957		SPRING LAKE	NJ		07/14/2023	3.375	592,354		5,331				2,341,483	11/20/2024
505212151		NAPLES	FL		07/14/2023	3.750	147,003		783				511,080	11/20/2024
6602689538		DENVER	CO		07/14/2023	3.000	476,816		2,865				983,267	11/20/2024
6602674845		SALT LAKE CITY	UT		07/14/2023	3.125	734,967		4,364				2,157,142	11/20/2024
6601225086		JACKSONVILLE	FL		04/10/2023	0.000	13,822		686				232,486	11/20/2024
6600851684		SCOTTSDALE	AZ		04/10/2023	3.750	559,702		2,404				1,483,261	11/20/2024
6601811976		SUMMIT	NJ		07/14/2023	2.875	589,212		3,822				1,802,688	11/20/2024
6601021162		ROLLING HILLS ESTATES	CA		04/10/2023	3.875	1,678,500		7,883				4,324,667	11/20/2024
6600852989		GRAYSLAKE	IL		04/10/2023	4.625	199,837		397				520,699	11/20/2024
6602711993		PLAYA DEL REY	CA		04/10/2023	3.875	534,799		2,056				3,831,501	11/20/2024
6601693168		LINCOLN	MA		04/10/2023	3.500	862,347		4,173				1,935,832	11/20/2024
8198818630		CLEARWATER	FL		07/14/2023	3.125	174,580		1,100				346,603	11/20/2024
6601716472		JACKSONVILLE	FL		04/10/2023	2.500	687,524		5,470				2,343,553	11/20/2024
EB1221065631		JACKSONVILLE	FL		12/18/2015	3.875	347,064		(27)				1,096,772	11/20/2024
6601685792		WASHINGTON	DC		04/10/2023	3.000	257,476		6,016				4,024,685	11/20/2024
FR125697404		SAN FRANCISCO	CA		11/04/2016	3.450	564,402		70				1,603,794	11/20/2024
6602681105		TUALATIN	OR		07/14/2023	2.875	568,243		3,581				1,094,431	11/20/2024
EB1789004848		SAN JOSE	CA		12/16/2016	3.375	718,830		139				1,630,811	11/20/2024
6601490342		SAN RAFAEL	CA		04/10/2023	2.708	331,345		2,411				944,428	11/20/2024
6602694678		DANA POINT	CA		04/10/2023	3.750	1,016,410		4,194				2,365,273	11/20/2024
6601818559		REHOBOTH BEACH	DE		04/10/2023	3.125	899,386		4,613				2,989,536	11/20/2024
105834972		Doral	FL		07/14/2023	4.625	100,300		534				370,369	11/20/2024
98540123		FORT LAUDERDALE	FL		07/14/2023	4.375	105,464		718				387,841	11/20/2024
6602685387		GLENDALE	CA		04/10/2023	3.375	732,159		3,456				1,527,975	11/20/2024
6602717263		DEERFIELD	IL		04/10/2023	3.750	898,617		4,893				1,814,185	11/20/2024
6602694736		LEHI	UT		07/14/2023	3.125	458,228		2,673				1,148,618	11/20/2024
6602689397		SAN MARINO	CA		04/10/2023	3.000	951,170		8,205				4,106,780	11/20/2024
108654955		Lantana	FL		07/14/2023	4.250	166,467		947				570,826	11/20/2024
6602683515		DANVILLE	CA		04/10/2023	3.500	768,009		3,437				1,472,378	11/20/2024
6602690130		VILLA PARK	CA		04/10/2023	3.250	769,379		3,687				2,686,414	11/20/2024
6601823260		LONE TREE	CO		07/14/2023	3.500	636,024		3,455				1,745,254	11/20/2024
6602682210		ARVADA	CO		07/14/2023	3.250	716,644		4,073				1,380,868	11/20/2024
6602700236		SANTA FE	NM		04/10/2023	2.990	491,899		2,573				907,601	11/20/2024
6601729236		PHOENIX	AZ		04/10/2023	3.375	278,504		4,213				1,353,091	11/20/2024
PEB1357001953		CAMBRIDGE	MA		03/21/2018	3.875	479,189		434				1,251,640	11/20/2024
6602690528		ARLINGTON	MA		04/10/2023	2.875	597,619		3,219				1,332,168	11/20/2024
6600849647		TUCSON	AZ		04/10/2023	3.250	517,308		4,118				1,639,232	11/20/2024
PEB1787003974		ALAMO	CA		11/18/2016	3.750	628,643		(311)				2,919,578	11/20/2024
6602690502		PORTLAND	OR		07/14/2023	3.125	464,869		2,702				843,204	11/20/2024
6601732024		REDLANDS	CA		04/10/2023	3.125	765,984		3,876				1,585,821	11/20/2024
3378702867		PINELLAS PARK	FL		07/14/2023	3.990	65,447		598				224,482	11/20/2024
6601709477		REDWOOD CITY	CA		04/10/2023	2.990	682,863		4,898				3,631,229	11/20/2024
6601286252		DELTONA	FL		04/10/2023	4.000	190,046		9				397,528	11/20/2024
505383621		DELRAY BEACH	FL		07/14/2023	3.250	186,533		1,120				429,297	11/20/2024
6602691674		NAPERVILLE	IL		04/10/2023	3.125	648,965		4,415				1,436,572	11/20/2024
3365977158		Oakland Park	FL		07/14/2023	3.990	119,092		760				464,796	11/20/2024
6600677360		JACKSONVILLE	FL		04/10/2023	0.000	28,399		677				204,062	11/20/2024
6601720151		GAMBRILLS	MD		07/14/2023	2.875	418,598		2,646				978,259	11/20/2024
6602690957		ELLICOTT CITY	MD		07/14/2023	2.500	569,547		5,383				1,361,305	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601471086		ATLANTIC BEACH	FL		04/10/2023	0.000	66,349		1,150				364,130	11/20/2024
6600675869		JACKSONVILLE	FL		04/10/2023	0.000	22,181		643				232,482	11/20/2024
6602686104		SEATTLE	WA		07/14/2023	2.700	820,347		5,421				1,849,936	11/20/2024
6601732339		AUSTIN	TX		07/14/2023	3.990	1,052,569		4,937				2,293,730	11/20/2024
6601224451		JACKSONVILLE	FL		04/10/2023	0.000	17,147		644				130,889	11/20/2024
3368396379		Palm Beach	FL		07/14/2023	3.750	34,928		404				228,665	11/20/2024
6602702539		BEND	OR		07/14/2023	3.000	454,135		2,709				1,023,782	11/20/2024
6600675257		JACKSONVILLE	FL		04/10/2023	0.000	25,096		787				169,151	11/20/2024
6601717876		BROOKLYN	NY		04/10/2023	3.125	725,449		3,685				1,852,552	11/20/2024
6602688357		SCOTTSDALE	AZ		04/10/2023	3.500	1,039,878		4,618				2,267,294	11/20/2024
6601728113		OAKLAND	CA		04/10/2023	2.990	882,040		4,655				1,959,052	11/20/2024
6602687581		RAMSEY	NJ		07/14/2023	3.250	871,002		4,933				1,876,449	11/20/2024
6601482554		HIGHLAND PARK	IL		04/10/2023	3.000	256,963		4,770				2,302,699	11/20/2024
6601005835		STUDIO CITY	CA		04/10/2023	3.750	627,262		2,737				2,098,487	11/20/2024
6602681048		PROSPER	TX		07/14/2023	3.500	567,312		3,024				1,190,964	11/20/2024
6601818971		WOODLAND HILLS	CA		04/10/2023	3.500	1,065,100		4,975				2,507,728	11/20/2024
6601202416		JACKSONVILLE	FL		04/10/2023	0.000	4,277		419				254,695	11/20/2024
PEB1541041866		UPLAND	CA		11/17/2017	4.375	439,132		(366)				1,222,372	11/20/2024
6602700830		PACIFIC GROVE	CA		04/10/2023	3.250	972,644		4,645				1,792,962	11/20/2024
6601685347		CHICAGO	IL		04/10/2023	3.125	214,068		5,337				1,667,039	11/20/2024
6602699636		NAPLES	FL		04/10/2023	2.990	528,842		2,741				1,622,127	11/20/2024
6602680214		AUSTIN	TX		07/14/2023	2.875	844,435		5,299				1,825,143	11/20/2024
EB1353005230		ALBERTSON	NY		11/20/2015	3.875	173,049		(124)				1,241,202	11/20/2024
6601817890		PASADENA	CA		04/10/2023	2.990	438,768		2,388				1,213,373	11/20/2024
6601680504		BROOKLYN	NY		04/10/2023	3.000	204,509		4,037				2,317,724	11/20/2024
6601476770		SPRING	TX		07/14/2023	2.990	175,545		2,755				813,588	11/20/2024
6600842071		LOS ANGELES	CA		04/10/2023	3.750	614,957		2,792				2,081,428	11/20/2024
EB1596053750		EL SEGUNDO	CA		10/07/2016	4.000	427,015		(811)				2,731,794	11/20/2024
6600027491		JACKSONVILLE	FL		04/10/2023	0.000	3,711		456				137,350	11/20/2024
EB1367015277		SAN DIEGO	CA		12/16/2016	3.625	513,204		(98)				1,856,624	11/20/2024
6602674332		PLEASANTON	CA		04/10/2023	2.625	846,693		5,018				3,007,209	11/20/2024
6601696484		WINTER PARK	FL		04/10/2023	3.750	689,052		3,019				2,176,106	11/20/2024
6602681956		S LAKE TAHOE	CA		04/10/2023	3.250	730,415		3,581				1,415,954	11/20/2024
6602681675		TEMECULA	CA		04/10/2023	3.250	472,511		2,290				1,012,359	11/20/2024
6601708768		SANTA BARBARA	CA		04/10/2023	2.875	1,081,667		7,970				4,640,580	11/20/2024
EB1789003629		BELMONT	CA		11/20/2015	3.625	585,519		34				2,139,237	11/20/2024
8199496717		CAPE CORAL	FL		07/14/2023	3.000	343,314		2,232				535,738	11/20/2024
PH7134723431		PARKER	CO		10/29/2015	3.964	381,528		(63)				1,050,183	11/20/2024
6600795261		EASTON	MD		07/14/2023	3.750	862,248		4,472				1,930,899	11/20/2024
6601685651		NEEDHAM	MA		04/10/2023	3.250	106,403		2,682				1,717,688	11/20/2024
6601471102		ATLANTIC BEACH	FL		04/10/2023	0.000	66,333		1,150				366,489	11/20/2024
8195439718		MIAMI	FL		07/14/2023	3.000	321,321		2,137				749,925	11/20/2024
6602696715		PHOENIX	AZ		04/10/2023	3.250	475,881		2,278				1,363,557	11/20/2024
6602678200		SALT LAKE CITY	UT		07/14/2023	3.875	974,128		4,732				1,948,908	11/20/2024
6602683804		ARRINGTON	TN		04/10/2023	3.250	774,310		3,738				1,842,965	11/20/2024
8195685340		JACKSONVILLE	FL		07/14/2023	2.750	115,017		813				319,100	11/20/2024
6602674266		LOS ANGELES	CA		04/10/2023	2.625	912,155		5,382				2,846,261	11/20/2024
6602690643		FLAGSTAFF	AZ		04/10/2023	3.125	470,869		2,371				926,584	11/20/2024
6601680371		BROOKLYN	NY		04/10/2023	3.000	131,224		2,458				2,490,688	11/20/2024
6601489666		BISMARCK	ND		07/14/2023	2.625	334,528		2,901				862,005	11/20/2024
8198946880		NAPLES	FL		07/14/2023	2.990	196,108		1,278				454,698	11/20/2024
6601816769		DENVER	CO		07/14/2023	2.750	584,395		5,414				2,071,225	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8202262804		PEMBROKE PINES	FL		07/14/2023	4.875	164,211		648				593,635	11/20/2024
6602694850		SEATTLE	WA		07/14/2023	3.000	928,659		5,600				1,687,447	11/20/2024
6601809996		LAFAYETTE	CA		04/10/2023	3.125	773,758		3,989				2,439,237	11/20/2024
6600994716		OAKLAND	CA		04/10/2023	3.375	563,610		2,701				1,851,245	11/20/2024
PEB1027559460		CINCINNATI	OH		11/17/2017	3.750	413,106		130				869,760	11/20/2024
6601692301		SUGAR LAND	TX		07/14/2023	3.500	413,848		3,660				1,255,236	11/20/2024
6601711283		HIGHLANDS RANCH	CO		07/14/2023	3.125	859,371		5,083				1,768,751	11/20/2024
6602678457		RIVERSIDE	CA		04/10/2023	3.500	554,571		2,534				1,087,446	11/20/2024
6601681361		WILMETTE	IL		04/10/2023	3.500	138,423		2,764				1,879,985	11/20/2024
6602695204		SEATTLE	WA		07/14/2023	3.250	636,964		3,673				1,835,897	11/20/2024
6600932419		SAN LUIS OBISPO	CA		04/10/2023	3.375	850,345		5,929				3,009,567	11/20/2024
6602711696		LOS ANGELES	CA		04/10/2023	4.375	1,261,179		4,210				1,915,751	11/20/2024
FR125689476		DANVILLE	CA		10/07/2016	3.600	370,918		(51)				1,112,039	11/20/2024
6601692061		DULUTH	MN		04/10/2023	3.500	431,415		3,034				1,344,538	11/20/2024
8201144610		PLANTATION	FL		07/14/2023	2.875	109,237		1,232				384,720	11/20/2024
6601673848		MANHASSET	NY		04/10/2023	3.250	277,645		3,217				2,300,974	11/20/2024
6602694389		SHERMAN OAKS	CA		04/10/2023	3.375	679,565		3,213				1,640,282	11/20/2024
6602696590		TRUCKEE	CA		04/10/2023	3.500	449,357		2,016				892,558	11/20/2024
6601491704		MONTROSS	VA		04/10/2023	3.625	210,402		1,994				1,113,424	11/20/2024
PEB1540095491		READING	MA		11/17/2017	4.125	197,005		(349)				2,057,864	11/20/2024
6602711472		LONGMONT	CO		07/14/2023	3.875	799,961		3,737				1,936,633	11/20/2024
6601818716		DIX HILLS	NY		04/10/2023	3.000	710,771		10,132				3,280,786	11/20/2024
8199123491		NAPLES	FL		07/14/2023	3.250	218,756		1,335				381,887	11/20/2024
EB1540093153		WHITE STONE	VA		08/07/2015	4.500	414,853		(210)				1,254,041	11/20/2024
6602701150		EDMONDS	WA		07/14/2023	2.875	829,629		5,187				1,900,545	11/20/2024
6601714469		WESTPORT	MA		04/10/2023	2.750	353,545		2,749				1,841,479	11/20/2024
6601687095		NEW YORK	NY		04/10/2023	3.375	219,262		4,297				3,702,559	11/20/2024
6602677798		HIGHLANDS RANCH	CO		07/14/2023	2.875	586,369		3,727				1,323,471	11/20/2024
6602681592		SEATTLE	WA		07/14/2023	3.000	1,317,499		7,974				2,598,406	11/20/2024
6602671270		RANCHO PALOS VERDES	CA		04/10/2023	3.500	401,104		5,298				3,291,763	11/20/2024
EB1371004891		CHATHAM	NJ		11/20/2015	3.875	416,439		(151)				1,077,540	11/20/2024
6601700252		VENICE	CA		04/10/2023	3.500	686,526		5,848				1,856,586	11/20/2024
6602711183		SAN LUIS OBISPO	CA		04/10/2023	3.500	663,274		2,877				1,902,135	11/20/2024
8201602315		LEHIGH ACRES	FL		07/14/2023	4.500	252,951		1,113				335,446	11/20/2024
6600485921		BENBROOK	TX		07/14/2023	3.500	135,770		883				400,317	11/20/2024
6602678176		BURR RIDGE	IL		04/10/2023	3.000	814,860		4,323				1,933,922	11/20/2024
6602700459		SEATTLE	WA		07/14/2023	3.250	612,987		3,433				1,819,130	11/20/2024
6601728873		DARNESTOWN	MD		07/14/2023	3.375	815,036		4,503				1,599,278	11/20/2024
6601747360		OAKTON	VA		04/10/2023	3.125	500,489		2,595				1,303,696	11/20/2024
PEB1596055350		EDEN PRAIRIE	MN		01/11/2018	4.125	637,966		(287)				1,359,169	11/20/2024
6602692144		BEVERLY HILLS	FL		04/10/2023	2.990	86,020		1,230				698,046	11/20/2024
6602690908		CAMAS	WA		07/14/2023	2.875	629,302		5,568				1,568,587	11/20/2024
8190501956		WEST PALM BEACH	FL		07/14/2023	2.500	158,024		1,210				471,694	11/20/2024
6602694124		SOUTH DARTMOUTH	MA		04/10/2023	2.875	570,690		3,956				2,298,770	11/20/2024
6602690064		SAN FRANCISCO	CA		04/10/2023	3.000	930,616		4,824				1,533,506	11/20/2024
505295114		MIAMI	FL		07/14/2023	3.875	227,771		1,147				538,137	11/20/2024
6601201848		ATLANTIC BEACH	FL		04/10/2023	0.000	5,679		549				290,518	05/30/2024
6602704808		BOSTON	MA		04/10/2023	3.750	838,708		3,405				1,946,191	11/20/2024
505423186		JACKSONVILLE	FL		07/14/2023	3.000	122,195		781				272,640	11/20/2024
6601804096		WAYZATA	MN		04/10/2023	3.125	593,973		3,160				1,293,756	11/20/2024
6601678318		EAST HAMPTON	NY		04/10/2023	3.000	119,878		2,211				1,088,977	11/20/2024
6601751248		SEDONA	AZ		04/10/2023	3.990	655,314		2,490				1,329,983	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
505311526		NAPLES	FL		07/14/2023	3.250	84,943		503				576,263	11/20/2024
6601724666		BROOKLYN	NY		04/10/2023	3.625	825,138		3,596				1,644,689	11/20/2024
6601023531		SAN JUAN CAPISTRANO	CA		04/10/2023	3.625	564,751		3,114				2,275,599	11/20/2024
EB1540093780		ANDOVER	MA		12/18/2015	3.990	712,958		(187)				1,882,780	11/20/2024
6602686286		BELLAIRE	TX		07/14/2023	2.750	631,012		4,124				1,584,303	11/20/2024
6600024159		JACKSONVILLE	FL		04/10/2023	0.000	215		57				143,552	11/20/2024
6602674621		LOS ANGELES	CA		04/10/2023	2.625	1,179,909		6,962				2,873,006	11/20/2024
6600921263		REDMOND	WA		07/14/2023	5.125	592,601		2,346				1,778,949	11/20/2024
6602711340		SCOTTSDALE	AZ		04/10/2023	4.250	817,352		2,843				1,203,972	11/20/2024
6600768862		FRESH MEADOWS	NY		04/10/2023	4.000	9,992		765				1,336,452	11/20/2024
6601679266		HOWELL	MI		04/10/2023	2.875	151,121		3,019				1,218,331	11/20/2024
6602676865		PALO ALTO	CA		04/10/2023	2.625	625,565		3,691				3,227,341	11/20/2024
6602692474		STOCKTON	CA		04/10/2023	4.000	191,634		1,038				392,598	11/20/2024
6601677864		SEATTLE	WA		07/14/2023	3.250	120,045		3,298				2,891,870	11/20/2024
6601710509		DENVER	CO		07/14/2023	3.125	858,220		5,100				2,055,023	11/20/2024
6600677162		JACKSONVILLE	FL		04/10/2023	6.750	34,037		(2,696)				214,526	11/20/2024
6602676014		SAN FRANCISCO	CA		04/10/2023	2.750	1,136,721		6,554				2,830,862	11/20/2024
6601481960		WASHINGTON	DC		04/10/2023	3.250	199,912		3,974				2,083,189	11/20/2024
6602674712		FREMONT	CA		04/10/2023	2.625	749,521		4,407				2,402,857	11/20/2024
6602677129		ENGLEWOOD	CO		07/14/2023	2.750	524,791		5,713				2,151,405	11/20/2024
6602674134		KIRKLAND	WA		07/14/2023	2.750	502,627		3,280				1,673,348	11/20/2024
6601691840		LOS ANGELES	CA		04/10/2023	3.500	213,223		1,528				1,835,636	11/20/2024
6601009472		LEAWOOD	KS		07/14/2023	3.125	510,003		3,077				1,116,360	11/20/2024
EB1564001170		ERIE	CO		12/16/2016	3.250	359,295		250				1,142,414	11/20/2024
PEB1596056268		SUNNYVALE	CA		03/21/2018	4.125	728,305		241				2,449,907	11/20/2024
6602679661		BAINBRIDGE ISLAND	WA		07/14/2023	3.125	1,138,773		6,718				2,075,299	11/20/2024
6600564162		NEW YORK	NY		04/10/2023	3.125	477,820		5,197				3,133,095	11/20/2024
6602674357		LOS ANGELES	CA		04/10/2023	2.750	973,604		5,560				2,385,153	11/20/2024
6601818492		LITHIA	FL		04/10/2023	3.375	487,251		2,317				1,290,150	11/20/2024
6602672161		DALLAS	TX		07/14/2023	3.250	629,351		6,367				3,251,285	11/20/2024
6602688910		MILL VALLEY	CA		04/10/2023	2.875	755,902		4,130				2,372,736	11/20/2024
6600851544		WOODLAND HILLS	CA		04/10/2023	3.750	752,140		3,231				1,582,605	11/20/2024
6600925090		ORLANDO	FL		04/10/2023	3.750	125,218		904				588,069	11/20/2024
6602676048		LOS ALTOS	CA		04/10/2023	2.625	1,368,118		8,073				4,395,225	11/20/2024
6601686253		SCITUATE	MA		04/10/2023	3.375	53,285		1,817				2,159,758	11/20/2024
6602685080		AUSTIN	TX		07/14/2023	2.500	511,320		4,886				1,872,128	11/20/2024
PH7133823513		SOUTHLAKE	TX		06/05/2015	3.771	215,569		3				1,984,993	11/20/2024
EB1541039287		WILMETTE	IL		10/09/2015	3.875	1,125,859		(143)				3,031,052	11/20/2024
6601687046		NEW YORK	NY		04/10/2023	3.375	131,191		2,869				4,614,488	11/20/2024
6601696930		CARMICHAEL	CA		04/10/2023	3.375	473,653		2,517				1,114,773	11/20/2024
6602674191		CHICAGO	IL		04/10/2023	2.750	564,965		3,217				1,641,873	11/20/2024
6601476879		SAINT LOUIS	MO		04/10/2023	2.875	13,402		400				170,769	11/20/2024
6602705698		PLEASANT HILL	CA		04/10/2023	3.625	633,583		2,675				1,482,150	11/20/2024
6601729368		BOCA RATON	FL		04/10/2023	3.375	475,213		2,226				1,179,536	11/20/2024
6601697292		WASHINGTON	DC		04/10/2023	3.250	642,783		3,258				2,321,431	11/20/2024
6601818690		NEW YORK	NY		04/10/2023	3.250	538,770		2,660				2,319,357	11/20/2024
6601827667		PIEDMONT	CA		04/10/2023	2.625	723,013		6,837				3,364,565	11/20/2024
6601203398		JACKSONVILLE	FL		04/10/2023	0.000	4,963		486				204,152	11/20/2024
6601678680		CAMBRIDGE	MA		04/10/2023	3.500	364,636		3,472				2,568,105	11/20/2024
6601203737		JACKSONVILLE	FL		04/10/2023	0.000	6,362		685				154,406	11/20/2024
6600851411		SANIBEL	FL		04/10/2023	3.500	574,656		2,693				1,577,387	11/20/2024
6602681840		HOUSTON	TX		07/14/2023	3.375	451,518		3,062				1,120,547	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602690254		ARLINGTON HEIGHTS	IL		04/10/2023	3.125	578,791		2,922				1,147,550	11/20/2024
6602682855		PROSPER	TX		07/14/2023	3.500	467,210		2,520				964,549	11/20/2024
6602676469		WASHINGTON	DC		04/10/2023	2.750	954,672		5,433				2,247,967	11/20/2024
8201188334		N LAUDERDALE	FL		07/14/2023	4.500	193,397		943				340,653	11/20/2024
6602689801		GLENVIEW	IL		04/10/2023	2.875	1,062,385		5,759				2,077,738	11/20/2024
PEB1785004717		SAN JOSE	CA		11/18/2016	3.625	1,017,654		(8)				2,614,864	11/20/2024
10801851		Lehigh Acres	FL		07/14/2023	0.000	41,702		1,477				276,079	11/20/2024
6602671106		KIRKLAND	WA		07/14/2023	3.375	115,759		4,322				4,240,262	11/20/2024
6601731778		EDGEWATER	MD		07/14/2023	2.875	396,001		6,200				1,680,199	11/20/2024
6601715391		LA JOLLA	CA		04/10/2023	2.875	716,874		3,931				3,623,162	11/20/2024
6601749457		DALLAS	TX		07/14/2023	3.250	735,622		4,174				2,469,473	11/20/2024
6602711894		GREENBRAE	CA		04/10/2023	3.750	836,204		3,352				1,985,656	11/20/2024
6600434192		SAN JOSE	CA		04/10/2023	3.625	550,823		2,503				1,516,728	11/20/2024
6602700277		SAN FRANCISCO	CA		04/10/2023	3.125	1,342,305		6,674				2,302,703	11/20/2024
6601697797		NEW YORK	NY		04/10/2023	3.750	445,123		2,222				1,240,985	11/20/2024
6601808717		RIDGEWOOD	NY		04/10/2023	3.250	590,121		3,057				1,568,434	11/20/2024
EB1784002535		SAN FRANCISCO	CA		08/07/2015	3.990	677,063		(126)				1,361,002	11/20/2024
6602671247		THOUSAND OAKS	CA		04/10/2023	3.375	314,020		3,804				1,848,958	11/20/2024
6600036799		PLAYA DEL REY	CA		04/10/2023	3.500	464,348		2,217				1,096,304	11/20/2024
6602680230		FREMONT	CA		04/10/2023	3.000	1,005,361		5,251				2,647,614	11/20/2024
6600849969		ALEXANDRIA	VA		04/10/2023	3.750	1,004,674		4,373				2,288,874	11/20/2024
6602685858		WALTHAM	MA		04/10/2023	2.875	785,117		4,337				1,715,925	11/20/2024
EB1540093419		NAPLES	FL		10/09/2015	4.125	272,360		(294)				2,311,036	11/20/2024
6602676063		KENILWORTH	IL		04/10/2023	2.625	758,296		4,475				2,684,945	11/20/2024
6601490896		CLAREMONT	CA		04/10/2023	2.950	79,181		1,181				1,073,665	11/20/2024
3399927028		Clearwater	FL		07/14/2023	4.750	118,080		564				373,972	11/20/2024
8194893855		MIAMI	FL		07/14/2023	3.375	216,758		1,395				461,093	11/20/2024
6600477530		MONROE	WA		07/14/2023	3.875	387,114		2,698				1,128,660	11/20/2024
8200109450		JACKSONVILLE	FL		07/14/2023	4.125	242,137		1,174				403,814	11/20/2024
6601686303		SEATTLE	WA		07/14/2023	3.250	165,058		6,410				6,463,560	11/20/2024
8195757397		PALM BCH GDNS	FL		07/14/2023	2.500	89,856		683				455,433	11/20/2024
8195722277		PEMBROKE PINES	FL		07/14/2023	2.990	217,613		1,450				501,289	11/20/2024
6601699785		SAN ANTONIO	TX		07/14/2023	3.375	395,636		2,298				949,124	11/20/2024
PEB1171015311		SAMMAMISH	WA		11/18/2016	3.375	516,413		193				1,532,415	11/20/2024
8203998189		CLEARWATER	FL		07/14/2023	6.875	260,749		569				453,087	11/20/2024
6601804617		FORT LEE	NJ		07/14/2023	2.875	441,038		2,829				1,258,939	11/20/2024
6602705565		LOS ANGELES	CA		04/10/2023	3.875	914,814		3,636				1,428,948	11/20/2024
6601677815		MASSAPEQUA	NY		04/10/2023	2.000	58,972		1,176				913,651	11/20/2024
6602673508		CLARENDON HILLS	IL		04/10/2023	3.000	748,369		5,398				2,011,546	11/20/2024
6602682301		REDWOOD CITY	CA		04/10/2023	3.125	706,014		3,617				1,083,830	11/20/2024
6601726083		SAYVILLE	NY		04/10/2023	3.750	903,802		3,764				1,798,251	11/20/2024
6601673384		CHICAGO	IL		04/10/2023	3.500	331,457		2,876				1,316,290	11/20/2024
6600487075		NOVATO	CA		04/10/2023	3.125	272,225		1,988				457,167	11/20/2024
6600851007		TUCSON	AZ		04/10/2023	3.625	458,180		2,053				952,271	11/20/2024
6602685627		ENCINITAS	CA		04/10/2023	3.125	970,542		4,930				2,220,659	11/20/2024
6600435256		SAN FRANCISCO	CA		04/10/2023	3.500	788,992		3,735				1,369,306	11/20/2024
6601733238		NASHVILLE	TN		04/10/2023	3.125	761,249		3,860				1,799,280	11/20/2024
8194701967		HOMESTEAD	FL		07/14/2023	2.875	241,551		1,673				620,970	11/20/2024
6601201970		ATLANTIC BEACH	FL		04/10/2023	0.000	11,037		643				379,164	11/20/2024
8197021314		JACKSONVILLE	FL		07/14/2023	2.875	151,638		1,731				337,464	11/20/2024
6602693688		PORT ST JOE	FL		04/10/2023	2.875	696,642		5,097				1,738,312	05/30/2024
8201374188		MIAMI GARDENS	FL		07/14/2023	4.375	270,099		1,238				533,039	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601812024		SANTA MONICA	CA		04/10/2023	3.000	1,229,532		6,654				3,380,839	11/20/2024
6600094772		IRVINGTON	NY		04/10/2023	2.500	70,852		1,199				445,343	11/20/2024
6600675927		JACKSONVILLE	FL		04/10/2023	0.000	22,395		639				240,063	11/20/2024
6602694272		AUSTIN	TX		07/14/2023	3.000	789,083		4,836				1,635,738	11/20/2024
6601680728		WILMETTE	IL		04/10/2023	2.875	219,605		5,008				4,396,137	11/20/2024
6601683482		LAKE FOREST	IL		04/10/2023	3.875	120,118		3,293				2,788,685	11/20/2024
6601677930		NEWTON	MA		04/10/2023	3.250	189,394		3,725				2,686,113	11/20/2024
6602685304		BOISE	ID		04/10/2023	3.125	609,985		3,108				1,166,691	11/20/2024
8195056119		WEST PALM BEACH	FL		07/14/2023	2.875	230,941		1,604				449,599	11/20/2024
6601482984		SUFFOLK	VA		04/10/2023	3.750	93,858		2,247				1,465,407	11/20/2024
6602695519		WHITEFISH	MT		04/10/2023	3.125	614,087		3,074				3,035,743	11/20/2024
6601470807		ATLANTIC BEACH	FL		04/10/2023	0.000	44,331		849				374,572	11/20/2024
EB1540093258		NEW YORK	NY		10/09/2015	4.125	531,152		(429)				9,400,877	11/20/2024
6601681510		HIGHLAND PARK	IL		04/10/2023	3.375	116,020		2,444				2,429,335	11/20/2024
PEB1540095759		GREAT NECK	NY		01/11/2018	4.000	1,122,648		(258)				2,308,526	11/20/2024
6602681766		LIVERMORE	CA		04/10/2023	3.250	693,946		3,363				1,415,292	11/20/2024
6601809939		FAIRFIELD	CA		04/10/2023	3.125	532,657		2,736				995,887	11/20/2024
6601203273		JACKSONVILLE	FL		04/10/2023	0.000	5,548		479				106,377	11/20/2024
8022462879		HOMESTEAD	FL		07/14/2023	5.000	189,276		819				470,190	11/20/2024
6602678010		LONG BEACH	CA		04/10/2023	2.625	644,897		3,765				2,124,178	11/20/2024
6602680966		SALEM	OR		07/14/2023	3.250	593,153		3,735				1,295,222	11/20/2024
8201129234		LOXAHATCHEE	FL		07/14/2023	2.625	212,498		1,513				533,775	11/20/2024
6601734368		SANIBEL	FL		04/10/2023	3.750	643,757		3,029				1,644,209	11/20/2024
6601807560		NORTHBOROUGH	MA		04/10/2023	2.990	464,879		3,373				1,361,228	11/20/2024
EB1382003035		WALNUT CREEK	CA		03/24/2016	4.125	497,459		(284)				1,867,327	11/20/2024
6601738781		AUSTIN	TX		07/14/2023	3.875	820,119		3,956				1,895,861	11/20/2024
6602680891		DANVILLE	CA		04/10/2023	3.375	1,261,457		5,996				3,147,255	11/20/2024
6601747220		CROWN POINT	IN		04/10/2023	3.125	80,637		931				301,629	11/20/2024
PH7132698379		PHILADELPHIA	PA		01/16/2015	4.018	326,358		(33)				985,017	11/20/2024
6601692988		REDONDO BEACH	CA		04/10/2023	3.500	694,968		3,408				2,216,016	11/20/2024
6602689728		ARMONK	NY		04/10/2023	3.125	781,368		3,911				1,592,744	11/20/2024
6601685982		WELLESLEY	MA		04/10/2023	3.375	171,887		3,855				3,999,510	11/20/2024
PH7131574340		LARCHMONT	NY		09/26/2014	4.161	568,457		(79)				1,511,581	11/20/2024
6601204537		JACKSONVILLE	FL		04/10/2023	0.000	8,901		647				152,770	11/20/2024
8202362019		FORT LAUDERDALE	FL		07/14/2023	4.250	408,291		1,900				625,462	11/20/2024
6601482547		CLIFTON	VA		04/10/2023	2.875	209,877		4,218				1,297,698	11/28/2023
6601678391		EDWARDS	CO		07/14/2023	4.125	116,529		4,659				6,059,084	11/20/2024
PH7118953657		POTOMAC	MD		01/28/2016	4.125	407,952		(226)				3,504,850	11/20/2024
6602697416		JACKSONVILLE BEACH	FL		04/10/2023	3.000	172,181		1,207				471,442	11/20/2024
6601735191		SEATTLE	WA		07/14/2023	3.125	1,095,401		6,438				1,967,104	11/20/2024
6600935628		ARVADA	CO		07/14/2023	3.250	762,237		4,535				1,732,587	11/20/2024
6601483883		CEDAR HILLS	UT		07/14/2023	2.875	182,202		4,592				2,189,079	11/20/2024
8198798135		JACKSONVILLE	FL		07/14/2023	3.000	261,959		1,711				465,866	11/20/2024
6601809889		FT MYERS	FL		04/10/2023	3.125	555,814		2,865				1,383,479	11/20/2024
6601747899		BRIARCLIFF MANOR	NY		04/10/2023	3.125	957,372		4,810				1,992,552	11/20/2024
6602684323		SEATTLE	WA		07/14/2023	3.125	757,045		4,472				1,355,996	11/20/2024
6601825646		LOS GATOS	CA		04/10/2023	3.375	707,533		3,400				1,979,386	11/20/2024
8195278189		WEST PALM BEACH	FL		07/14/2023	2.625	127,092		930				278,741	11/20/2024
6601696468		GLENDALE	CA		04/10/2023	3.875	792,696		3,334				1,781,156	11/20/2024
6601469395		ATLANTIC BEACH	FL		04/10/2023	0.000	44,271		861				296,560	11/20/2024
6602691872		AUBURN	AL		07/14/2023	3.375	81,225		731				206,722	11/20/2024
6602686468		INLET BEACH	FL		04/10/2023	2.625	649,098		3,478				1,464,969	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601823591		TROY	MI		04/10/2023	2.875	593,907		4,472				1,415,213	11/20/2024
6602696277		PARK RIDGE	IL		04/10/2023	3.125	1,100,796		5,510				2,125,410	11/20/2024
8196344782		CAPE CORAL	FL		07/14/2023	3.000	107,600		707				275,741	11/20/2024
6602678747		RANCHO MIRAGE	CA		04/10/2023	3.000	669,471		3,522				1,732,029	11/20/2024
6602678689		HOBOKEN	NJ		07/14/2023	3.125	742,143		4,387				1,454,594	11/20/2024
6602698703		SHERMAN OAKS	CA		04/10/2023	3.250	1,294,410		6,262				2,441,150	11/20/2024
6601705657		SAN FRANCISCO	CA		04/10/2023	3.125	937,831		4,783				1,879,397	11/20/2024
6602682590		LEANDER	TX		07/14/2023	3.125	478,098		2,810				1,029,489	11/20/2024
6601722066		LAKE OSWEGO	OR		07/14/2023	3.250	534,968		3,051				2,620,889	11/20/2024
6602683226		TEMECULA	CA		04/10/2023	3.125	729,920		3,680				1,474,248	11/20/2024
6602678937		POWAY	CA		04/10/2023	3.000	587,217		3,074				2,754,109	11/20/2024
6601486449		WELLESLEY	MA		04/10/2023	3.250	241,127		3,153				2,067,260	11/20/2024
6601746685		SANIBEL	FL		04/10/2023	3.500	654,088		2,927				1,448,840	11/20/2024
8023344949		NAPLES	FL		07/14/2023	4.875	221,632		713				470,076	11/20/2024
EB1540093310		EAST GREENWICH	RI		08/07/2015	3.875	324,221		34				1,150,089	11/20/2024
6602693753		BUCKLEY	WA		07/14/2023	2.990	113,859		993				529,329	11/20/2024
6602710722		ENCINO	CA		04/10/2023	3.375	1,182,334		5,338				3,284,144	11/20/2024
6602693449		SANTA CRUZ	CA		04/10/2023	2.990	673,320		4,606				5,050,719	11/20/2024
6602689983		WINNETKA	IL		04/10/2023	3.000	599,383		3,108				1,324,960	11/20/2024
6601728097		AZLE	TX		07/14/2023	3.125	628,500		5,237				2,939,274	11/20/2024
6602694520		LOS ANGELES	CA		04/10/2023	3.250	1,059,018		5,159				2,292,300	11/20/2024
6601699264		DEERFIELD	IL		04/10/2023	3.375	473,599		2,414				1,368,842	11/20/2024
PEB1541041458		AUSTIN	TX		06/13/2017	4.125	852,342		(496)				1,924,867	11/20/2024
6602681964		KINGSTON	WA		07/14/2023	3.125	620,513		3,633				1,202,739	11/20/2024
6600478264		BROOKLYN	NY		04/10/2023	3.625	420,123		1,908				947,101	11/20/2024
6601732651		PHOENIX	AZ		04/10/2023	3.250	750,819		3,697				2,013,295	11/20/2024
6600849621		DALLAS	TX		07/14/2023	3.500	574,781		3,349				1,465,507	11/20/2024
6601479584		ROCKWALL	TX		07/14/2023	3.500	423,367		5,143				1,815,212	11/20/2024
6601717496		NEW BRAUNFELS	TX		07/14/2023	3.125	445,515		4,450				1,612,708	11/20/2024
8201736425		ESTERO	FL		07/14/2023	5.250	145,735		517				544,501	11/20/2024
6601696872		SAN DIEGO	CA		04/10/2023	4.250	633,144		2,426				1,582,028	11/20/2024
6600490400		SAN JOSE	CA		04/10/2023	3.375	496,477		2,388				1,886,048	11/20/2024
6601469189		ATLANTIC BEACH	FL		04/10/2023	0.000	40,067		655				262,930	11/20/2024
6602684398		SAN DIEGO	CA		04/10/2023	3.375	772,654		3,788				1,489,408	11/20/2024
6601708651		LONG BEACH	CA		04/10/2023	3.125	836,736		4,281				2,844,779	11/20/2024
6602683531		AUSTIN	TX		07/14/2023	3.375	771,853		4,233				1,841,189	11/20/2024
6602694892		BLUFFDALE	UT		07/14/2023	3.250	689,366		3,940				1,302,679	11/20/2024
6602677731		LAS VEGAS	NV		04/10/2023	2.625	527,103		3,088				1,166,413	11/20/2024
6602674902		CHICAGO	IL		04/10/2023	2.875	901,477		4,944				2,424,641	11/20/2024
6602711068		ROLLINGWOOD	TX		07/14/2023	3.875	957,554		4,473				1,759,609	11/20/2024
6600731894		DALY CITY	CA		04/10/2023	3.990	463,210		1,918				820,406	11/20/2024
6600680505		JACKSONVILLE	FL		04/10/2023	0.000	38,513		963				211,567	11/20/2024
6601225532		JACKSONVILLE	FL		04/10/2023	0.000	6,715		555				161,812	11/20/2024
6602688423		REDMOND	OR		07/14/2023	4.000	578,113		2,539				1,052,857	11/20/2024
PH7132237574		WESTFORD	MA		10/24/2014	3.840	397,364		90				1,245,087	11/20/2024
EB1223013138		ORLANDO	FL		12/16/2016	3.375	382,861		118				1,069,626	11/20/2024
8201229993		MARGATE	FL		07/14/2023	3.749	334,251		1,768				489,218	11/20/2024
6601746107		TUCSON	AZ		04/10/2023	3.125	444,993		3,009				1,073,439	11/20/2024
8202039536		CAPE CORAL	FL		07/14/2023	3.875	264,690		1,340				369,164	11/20/2024
PEB1352005522		MANHASSET HILLS	NY		11/17/2017	3.875	756,122		15				2,253,341	11/20/2024
EB1596052803		UNION CITY	CA		10/12/2016	3.990	830,309		(495)				2,572,380	11/20/2024
6601224741		JACKSONVILLE	FL		04/10/2023	0.000	18,701		621				132,828	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601486811		SEATTLE	WA		07/14/2023	2.990	240,400		5,764				3,801,603	11/20/2024
6601722702		SOUTHWEST RANCHES	FL		04/10/2023	2.875	718,377		4,411				2,511,511	11/20/2024
6602700707		LEHI	UT		07/14/2023	2.990	472,809		2,830				968,260	11/20/2024
6601484147		BARTLETT	TN		04/10/2023	2.940	31,353		615				339,763	11/20/2024
6602674795		MERCER ISLAND	WA		07/14/2023	2.875	865,044		5,458				2,112,950	11/20/2024
6601680082		BROOKLYN	NY		04/10/2023	3.250	103,636		1,467				950,536	11/20/2024
EB1789003029		REDWOOD CITY	CA		06/24/2016	3.990	606,160		(181)				1,408,438	11/20/2024
6602704550		LAFAYETTE	CO		07/14/2023	3.375	650,161		3,512				1,756,295	11/20/2024
6601806620		SNOWMASS VILLAGE	CO		07/14/2023	3.125	325,148		2,813				1,129,136	11/20/2024
6601685362		LEXINGTON	MA		04/10/2023	3.625	38,869		1,465				2,418,678	11/20/2024
6602700533		BURR RIDGE	IL		04/10/2023	3.250	836,766		4,250				1,883,403	11/20/2024
EB1171015609		KIRKLAND	WA		12/16/2016	3.375	829,864		430				2,616,764	11/20/2024
6601696856		NEWPORT BEACH	CA		04/10/2023	3.375	1,273,520		6,259				4,701,064	11/20/2024
6602687516		GLENVIEW	IL		04/10/2023	3.375	538,659		2,523				1,058,839	11/20/2024
6601473280		DALLAS	TX		07/14/2023	3.375	265,547		3,852				1,699,316	11/20/2024
6602690338		ORANGE	CA		04/10/2023	3.000	809,813		4,214				2,024,368	11/20/2024
6602690205		FENNVILLE	MI		04/10/2023	2.875	620,328		3,353				2,507,449	11/20/2024
6600922113		SEATTLE	WA		07/14/2023	4.125	337,166		2,872				2,800,640	11/20/2024
8200546038		NORTH LAUDERDALE	FL		07/14/2023	2.750	203,075		1,389				417,353	11/20/2024
6600795451		SAN DIEGO	CA		04/10/2023	2.990	513,200		4,229				2,642,999	11/20/2024
6602677145		CHICAGO	IL		04/10/2023	2.750	489,156		2,774				1,645,697	11/20/2024
6602701309		SCOTTSDALE	AZ		04/10/2023	2.875	1,132,452		6,078				2,616,758	11/20/2024
6602672724		LONGVIEW	TX		07/14/2023	4.125	60,264		439				223,179	11/20/2024
6601805960		MADEIRA BEACH	FL		04/10/2023	3.875	476,338		1,941				1,414,498	11/20/2024
6601684456		HIGHLAND VILLAGE	TX		07/14/2023	3.250	214,658		3,344				1,236,415	11/20/2024
6601816884		PEORIA	AZ		04/10/2023	3.375	558,090		2,644				1,342,699	11/20/2024
505131887		HIALEAH	FL		07/14/2023	4.875	151,595		641				556,300	11/20/2024
8201867283		CAPE CORAL	FL		07/14/2023	5.125	287,022		1,061				368,609	11/20/2024
6600851825		FRANKLIN	TN		04/10/2023	3.500	665,211		3,975				2,285,172	11/20/2024
3356549444		Hallandale Beach	FL		07/14/2023	3.750	62,466		453				132,066	09/01/2016
PH7118770002		LIVERMORE	CA		06/19/2015	4.125	364,362		(162)				1,162,282	11/20/2024
6600676594		JACKSONVILLE	FL		04/10/2023	0.000	29,459		796				302,917	11/20/2024
6602704725		MONTAUK	NY		04/10/2023	3.125	640,438		3,169				1,798,973	11/20/2024
6600679127		JACKSONVILLE	FL		04/10/2023	0.000	32,974		893				228,003	11/20/2024
6600793555		ANNA MARIA	FL		04/10/2023	3.750	628,833		2,971				1,791,624	11/20/2024
6601811380		VALLEY VILLAGE	CA		04/10/2023	4.125	830,471		3,250				1,819,376	11/20/2024
6601699884		VIRGINIA BEACH	VA		04/10/2023	3.375	1,115,321		5,720				2,282,741	05/30/2024
6601716944		ARLINGTON	VA		04/10/2023	3.125	776,247		3,974				3,329,737	11/20/2024
6601224303		JACKSONVILLE	FL		04/10/2023	0.000	11,711		685				131,504	11/20/2024
6600851346		DALLAS	TX		07/14/2023	3.625	708,278		3,783				1,451,064	11/20/2024
PH7133170196		UPTON	MA		04/24/2015	3.958	138,772		(73)				1,079,704	11/20/2024
8202468917		HALLANDALE BEACH	FL		07/14/2023	5.125	444,189		1,635				628,776	05/30/2024
6602710474		EUGENE	OR		07/14/2023	3.250	251,877		1,410				472,382	11/20/2024
6602698711		SALINAS	CA		04/10/2023	3.250	97,061		690				1,321,552	11/20/2024
6602699933		MOUNTAIN HOUSE	CA		04/10/2023	2.875	503,661		2,703				920,126	11/20/2024
EB1367015025		SAN DIEGO	CA		08/17/2016	3.625	738,050		(132)				2,838,971	11/20/2024
6602681923		GOODYEAR	AZ		04/10/2023	3.125	502,837		2,549				1,010,501	11/20/2024
8200883109		LAUDERHILL	FL		07/14/2023	2.875	133,372		1,461				464,056	11/20/2024
3359783231		Lehigh Acres	FL		07/14/2023	3.990	59,080		362				315,937	11/20/2024
6601470831		ATLANTIC BEACH	FL		04/10/2023	0.000	57,586		1,084				366,626	11/20/2024
6601700104		RYE BROOK	NY		04/10/2023	3.625	677,670		3,101				1,564,696	11/20/2024
6601706226		ALAMO	CA		04/10/2023	3.125	747,241		3,810				3,017,811	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601470849		ATLANTIC BEACH	FL		04/10/2023	0.000	57,240		1,078				367,619	11/20/2024
6602671627		BEND	OR		07/14/2023	3.250	208,231		2,925				2,961,652	11/20/2024
8195840509		PALM BEACH GARDENS	FL		07/14/2023	3.250	242,412		1,513				575,226	11/20/2024
6601708990		PRESCOTT	AZ		04/10/2023	3.625	677,557		2,960				1,442,848	11/20/2024
6601203653		JACKSONVILLE	FL		04/10/2023	0.000	4,695		430				153,585	11/20/2024
6602692458		BOUND BROOK	NJ		07/14/2023	3.625	248,269		1,868				629,387	11/20/2024
6601721043		PHOENIX	AZ		04/10/2023	3.250	448,714		2,908				1,529,518	11/20/2024
6600794199		SACRAMENTO	CA		04/10/2023	3.625	174,818		1,165				631,454	11/20/2024
3376746862		LAUDERDALE LAKES	FL		07/14/2023	4.560	30,512		281				147,241	11/20/2024
PEB1351006820		STATEN ISLAND	NY		11/17/2017	3.750	376,000		138				843,252	11/20/2024
6601680561		LONG GROVE	IL		04/10/2023	3.125	24,531		1,791				868,362	11/20/2024
8195775133		PALM BEACH GARDENS	FL		07/14/2023	2.750	198,005		1,399				471,865	11/20/2024
6600433681		NEWPORT BEACH	CA		04/10/2023	3.625	495,370		2,249				1,309,703	11/20/2024
FR125772785		CORTE MADERA	CA		12/22/2016	3.450	1,088,030		126				2,669,814	11/20/2024
6602695055		GILBERT	AZ		04/10/2023	3.375	487,923		2,271				1,035,661	11/20/2024
6602680156		YORBA LINDA	CA		04/10/2023	3.375	1,097,179		5,095				2,229,633	11/20/2024
6602698935		PORTLAND	OR		07/14/2023	3.000	841,731		5,039				2,269,950	11/20/2024
6602711381		WASHINGTON	DC		04/10/2023	3.625	641,697		2,712				1,237,009	11/20/2024
6601748541		RAYNHAM	MA		04/10/2023	3.375	581,982		2,703				1,223,050	11/20/2024
8201662829		WEST PALM BEACH	FL		07/14/2023	4.875	129,308		671				289,570	11/20/2024
8198648456		HOMESTEAD	FL		07/14/2023	2.875	232,176		1,563				477,871	11/20/2024
6601723577		YULEE	FL		04/10/2023	2.990	448,211		2,374				1,194,244	11/20/2024
6602697978		SIMI VALLEY	CA		04/10/2023	3.250	671,595		3,242				1,460,693	11/20/2024
6601715854		ORMOND BEACH	FL		04/10/2023	3.000	446,107		2,400				1,138,868	11/20/2024
6600785726		COLLEYVILLE	TX		07/14/2023	3.875	380,263		2,369				1,279,027	11/20/2024
6601470963		ATLANTIC BEACH	FL		04/10/2023	0.000	38,255		690				347,585	11/20/2024
2522161796		JUPITER	FL		07/14/2023	0.000	29,395		471				425,209	11/20/2024
PH7135549470		GREENWOOD VILLAGE	CO		01/28/2016	4.071	621,622		28				2,218,382	11/20/2024
6600384546		BOCA RATON	FL		04/10/2023	4.375	309,113		1,450				1,141,680	11/20/2024
6601750125		WILLIAMSBURG	VA		04/10/2023	3.375	966,147		4,535				1,897,420	11/20/2024
6601475780		FLORISSANT	MO		04/10/2023	4.375	61,059		272				178,380	11/20/2024
6602710508		OLNEY	MD		07/14/2023	4.000	128,060		584				234,012	11/20/2024
6601724617		SUMMIT	NJ		07/14/2023	2.750	898,780		5,970				2,342,091	11/20/2024
EB1223012229		INDIALANTIC	FL		10/12/2016	3.750	350,176		11				1,586,057	11/20/2024
6602702737		MOSS BEACH	CA		04/10/2023	2.875	1,111,336		5,943				2,174,534	11/20/2024
6601476507		NEWTON CENTER	MA		04/10/2023	2.990	312,101		4,038				1,836,265	11/20/2024
6601711697		MAGNOLIA	TX		07/14/2023	3.250	855,768		5,049				1,898,907	11/20/2024
EB1787003834		SAN BRUNO	CA		12/16/2016	3.375	913,065		665				2,442,751	11/20/2024
PEB1541042305		PARK CITY	UT		01/11/2018	4.250	630,748		(423)				1,804,164	11/20/2024
6601699827		DALLAS	TX		07/14/2023	3.750	603,600		3,173				1,444,173	11/20/2024
6601677948		SAINT JAMES	NY		04/10/2023	3.000	79,300		2,826				1,930,778	11/20/2024
PH7131399508		LANTANA	FL		08/15/2014	4.250	101,698		(23)				1,493,509	11/20/2024
6602673342		PORTLAND	OR		07/14/2023	2.500	558,767		5,500				1,237,391	11/20/2024
6601740498		PALM SPRINGS	CA		04/10/2023	3.625	649,207		2,804				1,308,329	11/20/2024
EB1353006687		TOWACO	NJ		12/16/2016	3.250	578,115		337				1,350,654	11/20/2024
6602685973		SEATTLE	WA		07/14/2023	2.625	692,794		4,687				1,953,752	11/20/2024
6601682658		NEW YORK	NY		04/10/2023	2.875	77,512		4,091				1,768,211	11/20/2024
8203017979		PLANTATION	FL		07/14/2023	4.750	129,069		523				211,925	11/20/2024
6601712133		BROKEN BOW	OK		04/10/2023	2.750	600,440		3,430				1,299,064	11/20/2024
6601224428		JACKSONVILLE	FL		04/10/2023	0.000	18,854		602				131,146	11/20/2024
6601470906		ATLANTIC BEACH	FL		04/10/2023	0.000	60,145		1,098				349,742	11/20/2024
FR125799077		CAMBRIDGE	MA		12/22/2016	3.650	561,057		38				1,374,313	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601825315		NASHVILLE	TN		04/10/2023	3.250	502,682		2,472				1,163,509	11/20/2024
6600676669		JACKSONVILLE	FL		04/10/2023	0.000	32,139		843				302,854	11/20/2024
6601738724		LAGUNA NIGUEL	CA		04/10/2023	2.875	748,813		4,077				2,482,786	11/20/2024
6602677616		BOYNTON BEACH	FL		04/10/2023	2.875	577,422		3,157				2,636,222	11/20/2024
EB1144000257		NEW YORK	NY		12/18/2015	3.875	575,323		(55)				2,647,082	11/20/2024
6600476086		ALLEN	TX		07/14/2023	3.500	248,539		3,473				1,307,444	11/20/2024
6602699834		HOUSTON	TX		07/14/2023	3.250	600,603		3,507				1,132,602	11/20/2024
6601681973		EVANSTON	IL		04/10/2023	3.750	75,935		1,915				1,485,381	11/20/2024
6600680331		JACKSONVILLE	FL		04/10/2023	0.000	33,243		839				202,669	11/20/2024
6601038752		SANTA BARBARA	CA		04/10/2023	3.990	809,509		4,186				2,416,622	11/20/2024
6602697655		NAPLES	FL		04/10/2023	2.500	623,213		4,701				2,342,648	11/20/2024
8200276923		JACKSONVILLE	FL		07/14/2023	3.625	191,356		1,053				300,250	11/20/2024
8195685584		MARGATE	FL		07/14/2023	2.625	183,616		1,336				443,068	11/20/2024
6602671510		DALLAS	TX		07/14/2023	3.625	466,021		3,616				2,214,135	11/20/2024
6601678045		LEXINGTON	MA		04/10/2023	3.375	36,074		1,417				1,779,759	11/20/2024
8204228411		NAPLES	FL		07/14/2023	6.375	379,851		935				610,044	11/20/2024
6601481770		HOUSTON	TX		07/14/2023	3.000	207,130		5,212				3,935,747	11/20/2024
8202139071		JACKSONVILLE	FL		07/14/2023	4.125	240,259		1,137				355,787	11/20/2024
8204231763		WEST PALM BEACH	FL		07/14/2023	6.500	310,756		650				408,261	11/20/2024
6602677905		OOLTEWAH	TN		04/10/2023	2.875	618,869		3,736				1,967,073	11/20/2024
6602675883		DANVILLE	CA		04/10/2023	2.750	757,230		4,372				3,276,536	11/20/2024
6602680222		DALLAS	TX		07/14/2023	3.000	493,471		3,030				1,066,924	11/20/2024
6601805176		MORGAN HILL	CA		04/10/2023	3.375	584,333		2,789				1,364,426	11/20/2024
PEB1389005611		TUPPER LAKE	NY		11/17/2017	4.250	204,296		(221)				861,513	11/20/2024
6602696483		WINNETKA	IL		04/10/2023	3.125	833,460		4,172				1,636,976	11/20/2024
FR125718697		SANTA MONICA	CA		12/22/2016	3.500	778,661		115				2,934,613	11/20/2024
6600642315		WHITE LAKE	MI		04/10/2023	5.250	238,443		409				560,333	11/20/2024
6601809871		SAN JOSE	CA		04/10/2023	2.875	721,739		4,016				1,585,199	11/20/2024
6601699389		POWAY	CA		04/10/2023	3.250	670,165		3,745				2,148,336	11/20/2024
8195412029		HALLANDALE BEACH	FL		07/14/2023	2.999	151,458		1,347				473,884	11/20/2024
8195139260		GULFPORT	FL		07/14/2023	3.125	233,435		1,512				658,091	11/20/2024
6602705623		LOVELAND	CO		07/14/2023	3.375	546,185		2,942				940,840	11/20/2024
6601823377		SILVERADO	CA		04/10/2023	2.875	226,794		5,253				3,244,936	11/20/2024
6600011834		JACKSONVILLE	FL		04/10/2023	0.000	2,984		420				214,465	11/20/2024
6600921800		TEMECULA	CA		04/10/2023	4.750	482,148		1,654				1,247,501	11/20/2024
8202985242		HIALEAH	FL		07/14/2023	6.500	423,598		990				652,203	11/20/2024
6600681495		JACKSONVILLE	FL		04/10/2023	0.000	39,656		802				192,155	11/20/2024
6602700756		TAMPA	FL		04/10/2023	3.250	781,564		3,713				1,640,199	11/20/2024
6601203075		JACKSONVILLE	FL		04/10/2023	0.000	5,943		526				210,432	11/20/2024
6602680701		ARNOLD	MD		07/14/2023	3.125	532,953		3,132				1,225,274	11/20/2024
6600125410		MONTE SERENO	CA		04/10/2023	3.250	1,713,463		9,772				5,798,154	11/20/2024
6601701110		MORAGA	CA		04/10/2023	3.500	931,237		6,920				3,082,724	11/20/2024
6601808774		WEST LINN	OR		07/14/2023	3.250	468,375		2,730				953,689	11/20/2024
6602677111		LAFAYETTE	CA		04/10/2023	2.875	1,057,646		5,779				2,977,965	11/20/2024
6601809814		LOS ALTOS	CA		04/10/2023	2.990	1,062,620		5,738				3,615,675	11/20/2024
8201218053		LEHIGH ACRES	FL		07/14/2023	4.250	262,649		1,242				342,307	11/20/2024
505409538		JACKSONVILLE	FL		07/14/2023	3.000	188,488		1,171				470,266	11/20/2024
6601681072		NEW YORK	NY		04/10/2023	2.875	247,035		4,598				4,749,811	11/20/2024
EB1596054021		LOS ANGELES	CA		12/16/2016	3.375	671,233		268				4,254,886	11/20/2024
6601718569		PALM SPRINGS	CA		04/10/2023	3.625	617,919		2,687				1,354,757	11/20/2024
6602687086		FRIANT	CA		04/10/2023	3.250	170,520		1,182				1,977,827	11/20/2024
6601683086		UPPER BROOKVILLE	NY		04/10/2023	3.750	107,527		2,636				3,591,125	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601285866		CORPUS CHRISTI	TX		07/14/2023	6.500	47,411		275				147,115	11/20/2024
6601733352		FALLS CHURCH	VA		04/10/2023	3.375	1,019,890		4,837				1,978,478	11/20/2024
6601204735		JACKSONVILLE	FL		04/10/2023	0.000	12,796		624				144,817	11/20/2024
6602680115		BENICIA	CA		04/10/2023	2.625	527,806		3,143				1,005,053	11/20/2024
505394265		WEST PALM BEACH	FL		07/14/2023	2.990	174,692		1,092				434,229	11/20/2024
6602679778		RICHLAND	WA		07/14/2023	3.250	526,139		2,990				1,012,993	11/20/2024
6601805234		DENVER	CO		07/14/2023	2.990	317,041		4,802				3,197,859	11/20/2024
6601483677		SARATOGA	CA		04/10/2023	3.000	164,973		3,309				3,399,124	11/20/2024
6600680414		JACKSONVILLE	FL		04/10/2023	0.000	36,453		932				206,380	11/20/2024
6602704956		DRIFTWOOD	TX		07/14/2023	3.375	693,774		3,747				1,343,806	11/20/2024
6600933037		SHERWOOD	OR		07/14/2023	3.625	614,387		3,370				1,340,910	11/20/2024
6602682095		LIBERTY	MO		04/10/2023	2.875	433,169		2,458				1,093,684	11/20/2024
6602687482		PHOENIX	AZ		04/10/2023	2.875	625,573		3,431				1,414,973	11/20/2024
6601223990		JACKSONVILLE	FL		04/10/2023	0.000	8,663		501				132,288	05/30/2024
6602675776		SANTA MONICA	CA		04/10/2023	2.750	929,121		5,364				3,157,850	11/20/2024
6600432030		FULLERTON	CA		04/10/2023	3.625	433,353		1,994				1,380,590	11/20/2024
6600840687		NEW BRAUNFELS	TX		07/14/2023	4.125	198,717		2,623				1,322,539	11/20/2024
6602689314		SACRAMENTO	CA		04/10/2023	3.250	614,750		2,989				1,317,860	11/20/2024
6602700798		LAGUNA BEACH	CA		04/10/2023	2.990	1,469,289		7,615				3,500,119	11/20/2024
3372002115		N Fort Myers	FL		07/14/2023	4.250	67,252		382				240,580	11/20/2024
6601709089		LAKE OSWEGO	OR		07/14/2023	3.000	570,794		3,506				1,199,031	11/20/2024
6601475798		SAINT LOUIS	MO		04/10/2023	4.180	59,253		272				179,982	11/20/2024
6601818740		WASHINGTON	DC		04/10/2023	3.375	678,223		3,225				1,397,940	11/20/2024
6602686070		BAINBRIDGE IS	WA		07/14/2023	2.625	449,773		3,028				1,202,219	11/20/2024
8200560080		SEMINOLE	FL		07/14/2023	3.250	188,593		1,127				478,731	11/20/2024
6602696830		SEATTLE	WA		07/14/2023	3.000	805,819		4,842				1,726,963	11/20/2024
6602696939		LOS ANGELES	CA		04/10/2023	3.000	928,340		4,814				1,763,421	11/20/2024
6601686709		BROOKLINE	MA		04/10/2023	3.625	21,293		903				2,869,916	11/20/2024
6601681981		WILMETTE	IL		04/10/2023	3.750	127,799		2,878				2,506,546	11/20/2024
6601469445		ATLANTIC BEACH	FL		04/10/2023	0.000	50,882		980				218,556	11/20/2024
6600676610		JACKSONVILLE	FL		04/10/2023	0.000	24,546		672				190,424	11/20/2024
6602680198		WASHINGTON	DC		04/10/2023	2.875	868,736		4,738				1,591,073	11/20/2024
6601711937		SEATTLE	WA		07/14/2023	3.375	765,202		4,267				1,714,903	11/20/2024
6602676741		LOS ALTOS	CA		04/10/2023	3.000	1,172,401		8,390				4,136,682	11/20/2024
6602690270		BETHESDA	MD		07/14/2023	3.000	732,985		4,453				1,885,331	11/20/2024
6600574476		SOUTHAMPTON	NY		04/10/2023	3.250	418,042		2,495				2,747,066	11/20/2024
6602688753		QUEEN CREEK	AZ		04/10/2023	3.500	519,881		2,322				1,042,116	11/20/2024
6600921693		SAN RAFAEL	CA		04/10/2023	4.875	411,858		1,887				1,085,448	11/20/2024
6602681998		NIPOMO	CA		04/10/2023	3.250	770,039		3,731				2,053,335	11/20/2024
6601469379		ATLANTIC BEACH	FL		04/10/2023	0.000	44,384		858				285,437	11/20/2024
6602673748		SAN CARLOS	CA		04/10/2023	2.750	1,053,165		6,602				2,992,212	11/20/2024
6602693654		CASTLE ROCK	CO		07/14/2023	2.500	637,052		5,859				1,658,484	11/20/2024
6602685841		ENCINITAS	CA		04/10/2023	3.500	1,175,040		5,802				2,194,279	11/20/2024
6602698901		LOS ANGELES	CA		04/10/2023	2.875	682,487		3,689				1,254,350	11/20/2024
6602692128		CHICAGO	IL		04/10/2023	3.125	169,788		1,150				523,082	11/20/2024
6601225326		JACKSONVILLE	FL		04/10/2023	0.000	13,719		670				184,202	11/20/2024
8200989482		SUNRISE	FL		07/14/2023	3.990	211,833		1,052				384,031	11/20/2024
6600828492		W SPRINGFIELD	MA		04/10/2023	4.750	60,772		263				141,614	11/20/2024
6602674472		WASHINGTON	DC		04/10/2023	2.875	1,602,089		8,851				3,913,467	11/20/2024
6602705029		PARK CITY	UT		07/14/2023	3.375	895,774		4,821				2,750,326	11/20/2024
8197141999		PEMBROKE PINES	FL		07/14/2023	3.250	161,196		1,041				377,392	11/20/2024
6602685338		CLARENDON HILLS	IL		04/10/2023	2.875	649,571		3,562				1,549,078	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601681403		CHICAGO	IL		04/10/2023	3.250	154,551		3,186				2,166,736	11/20/2024
6602695121		CARLSBAD	CA		04/10/2023	3.250	1,017,094		4,932				2,826,147	11/20/2024
6600792698		CYPRESS	TX		07/14/2023	3.250	469,983		3,474				1,273,519	11/20/2024
6601812115		STUART	FL		04/10/2023	3.500	476,054		2,211				1,353,062	11/20/2024
PEB1596055185		BROOKLYN	NY		11/17/2017	4.375	472,964		(422)				1,262,765	11/20/2024
6601684555		MONTCLAIR	NJ		07/14/2023	3.125	44,490		2,274				1,730,842	11/20/2024
6602694611		BELLINGHAM	WA		07/14/2023	3.250	575,571		3,439				1,409,989	11/20/2024
8012076776		NAPLES	FL		07/14/2023	5.625	90,677		439				296,011	05/30/2024
6601726711		CLOVERDALE	CA		04/10/2023	3.375	813,565		3,811				1,575,134	11/20/2024
EB1541040297		CLEMMONS	NC		06/24/2016	4.250	477,211		(303)				1,232,115	11/20/2024
6601680819		EASTCHESTER	NY		04/10/2023	3.000	108,039		3,347				1,497,742	11/20/2024
6600059437		SPRING	TX		07/14/2023	3.250	430,446		2,636				1,003,487	11/20/2024
PEB1596055089		DENVER	CO		11/17/2017	4.125	776,955		(377)				1,690,918	11/20/2024
6601745786		FAIRFAX	CA		04/10/2023	3.250	671,595		3,242				1,360,096	11/20/2024
8202744702		JACKSONVILLE	FL		07/14/2023	5.375	214,046		735				249,896	11/20/2024
6601696922		PASADENA	CA		04/10/2023	2.875	792,643		4,519				2,844,371	11/20/2024
6601685925		DUXBURY	MA		04/10/2023	3.125	133,284		2,891				2,029,676	11/20/2024
8195124106		LEHIGH ACRES	FL		07/14/2023	2.875	180,695		1,297				392,935	11/20/2024
8196970648		FORT LAUDERDALE	FL		07/14/2023	3.625	151,045		854				332,811	11/20/2024
3391183266		Miramar	FL		07/14/2023	4.250	154,157		837				485,856	11/20/2024
6601804633		CLARENCE CENTER	NY		04/10/2023	2.875	456,417		2,648				1,071,280	11/20/2024
6601225029		JACKSONVILLE	FL		04/10/2023	0.000	20,228		661				128,888	11/20/2024
6601685180		TOWSON	MD		07/14/2023	3.000	57,881		2,942				1,651,585	11/20/2024
6602681949		ENNIS	MT		04/10/2023	3.125	468,772		2,429				1,499,468	11/20/2024
8202428875		JACKSONVILLE	FL		07/14/2023	4.875	242,540		957				406,461	11/20/2024
6600923962		SARASOTA	FL		04/10/2023	4.375	626,253		3,106				3,053,767	11/20/2024
6602694504		SANTA BARBARA	CA		04/10/2023	3.375	901,306		4,934				4,248,013	11/20/2024
6602700913		SAN DIEGO	CA		04/10/2023	3.250	668,192		3,232				1,310,333	11/20/2024
6602702455		WILLOW	NY		04/10/2023	3.000	705,642		3,646				1,735,740	11/20/2024
6602679356		CHICAGO	IL		04/10/2023	3.250	769,666		3,739				1,519,430	11/20/2024
8200598116		FORT MYERS	FL		07/14/2023	3.250	384,440		2,320				762,991	11/20/2024
6600679390		JACKSONVILLE	FL		04/10/2023	0.000	35,389		913				218,746	11/20/2024
6601716233		PEORIA	AZ		04/10/2023	3.125	447,143		2,302				1,136,021	11/20/2024
6600681792		ST. JOHNS	FL		04/10/2023	4.750	198,190		745				500,396	11/20/2024
PEB1596055717		CARNATION	WA		01/11/2018	3.990	583,433		(111)				1,441,076	11/20/2024
6601681494		SAINT LOUIS	MO		04/10/2023	3.375	35,902		1,382				1,572,442	11/20/2024
6602692359		JACKSONVILLE	FL		04/10/2023	4.000	120,884		687				298,094	11/20/2024
6601719930		PORTLAND	OR		07/14/2023	3.500	771,812		4,148				1,391,853	11/20/2024
6601487967		PASADENA	CA		04/10/2023	3.250	302,494		3,636				3,029,814	11/20/2024
6601484055		KENMORE	WA		07/14/2023	2.625	202,902		5,252				2,987,619	11/20/2024
6602698547		GILBERT	AZ		04/10/2023	3.125	528,751		2,663				1,012,690	11/20/2024
6602688480		CHELAN	WA		07/14/2023	3.125	873,112		5,075				1,867,215	11/20/2024
6601481994		EVERGREEN	CO		07/14/2023	3.250	144,805		3,747				2,308,897	11/20/2024
6600934852		WINCHESTER	CA		04/10/2023	3.375	462,099		2,231				1,119,065	11/20/2024
6602713726		DALLAS	TX		07/14/2023	3.875	670,705		4,437				1,798,519	11/20/2024
PEB1221068664		JACKSONVILLE	FL		11/18/2016	3.875	369,893		(139)				1,153,348	11/20/2024
6601808949		LK WINNEBAGO	MO		04/10/2023	3.125	698,773		4,883				2,044,186	11/20/2024
6600935016		TEMECULA	CA		04/10/2023	3.750	738,518		3,174				1,686,047	11/20/2024
6602682665		SALT LAKE CITY	UT		07/14/2023	3.250	569,917		3,261				1,116,518	11/20/2024
6601823096		HOUSTON	TX		07/14/2023	3.375	609,162		3,431				1,424,603	11/20/2024
6601697938		ROCKVILLE CENTRE	NY		04/10/2023	3.750	725,902		3,621				1,688,327	11/20/2024
6600679499		JACKSONVILLE	FL		04/10/2023	0.000	24,274		758				232,547	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
EB1221066207		JACKSONVILLE	FL		06/24/2016	3.990	489,151		(143)				1,574,778	11/20/2024
6601734400		SAN DIEGO	CA		04/10/2023	3.250	704,391		3,426				1,684,453	11/20/2024
108562687		St Petersburg	FL		07/14/2023	4.750	117,481		603				412,244	11/20/2024
6602678242		SANTA BARBARA	CA		04/10/2023	2.625	707,496		4,160				2,299,130	11/20/2024
6602676097		SAN MATEO	CA		04/10/2023	2.750	733,188		4,172				2,290,186	11/20/2024
6601698456		NAPERVILLE	IL		04/10/2023	3.875	553,645		3,405				2,238,762	11/20/2024
6601687301		JACKSON	TN		04/10/2023	3.750	109,375		2,608				2,093,615	11/20/2024
6601818757		ARLINGTON	VA		04/10/2023	3.125	757,505		3,890				2,272,736	11/20/2024
PH7129144932		CERRITOS	CA		11/21/2014	4.179	374,547		(112)				1,554,908	11/20/2024
6601702753		LAKESIDE	MT		04/10/2023	3.250	424,488		3,097				1,557,325	11/20/2024
6601816900		AUSTIN	TX		07/14/2023	3.375	1,037,612		5,821				2,197,473	11/20/2024
FR125713839		SAN FRANCISCO	CA		10/21/2016	3.450	406,837		60				4,066,800	11/20/2024
6601739250		SANTA MARIA	CA		04/10/2023	3.250	150,360		776				891,787	11/20/2024
6601682476		WOODBURY	NY		04/10/2023	3.375	2,234		112				2,614,315	11/20/2024
FR125698956		BURLINGAME	CA		11/18/2016	3.450	731,953		96				3,193,430	11/20/2024
6601729590		SAN JOSE	CA		04/10/2023	2.875	715,280		4,040				1,741,909	11/20/2024
6601677534		PONTE VEDRA BEACH	FL		04/10/2023	3.625	400,248		3,359				1,923,404	11/20/2024
6601699918		BIRMINGHAM	MI		04/10/2023	3.625	1,178,038		5,328				3,295,442	11/20/2024
6601476747		PALM BEACH GARDENS	FL		04/10/2023	2.990	320,141		3,665				2,327,129	11/20/2024
6601701177		SUNNYVALE	CA		04/10/2023	4.250	665,625		4,935				2,313,728	11/20/2024
8195324214		POMPANO BEACH	FL		07/14/2023	3.250	246,410		1,613				512,619	11/20/2024
6601713487		PASADENA	CA		04/10/2023	3.125	492,208		2,516				1,551,786	11/20/2024
6602711290		SANDPOINT	ID		04/10/2023	4.000	508,324		2,173				909,866	11/20/2024
PH7131846680		EVERGREEN	CO		09/26/2014	4.250	554,654		(129)				1,916,598	11/20/2024
6601811620		FLOWER MOUND	TX		07/14/2023	3.250	729,458		4,305				1,773,310	11/20/2024
6601733220		LEANDER	TX		07/14/2023	3.500	671,449		3,592				1,356,125	11/20/2024
6601754069		NORTH BEND	WA		07/14/2023	2.990	541,056		4,549				1,406,902	11/20/2024
6602674662		SAN JOSE	CA		04/10/2023	2.750	759,233		4,305				2,532,131	11/20/2024
6601286401		MIAMI	FL		04/10/2023	4.000	81,513		453				552,600	11/20/2024
6602675925		SAN FRANCISCO	CA		04/10/2023	2.500	642,410		5,111				2,779,300	11/20/2024
6602700103		MISSION VIEJO	CA		04/10/2023	2.990	833,772		4,321				1,658,909	11/20/2024
6602702166		FREMONT	CA		04/10/2023	2.750	424,882		2,356				963,136	11/20/2024
6602694215		SAINT PAUL	MN		04/10/2023	3.250	415,338		3,534				1,149,214	11/20/2024
6602697754		RANCHO PALOS VERDES	CA		04/10/2023	2.750	757,867		5,407				2,247,392	11/20/2024
6601683185		CHICAGO	IL		04/10/2023	3.750	15,746		676				3,163,528	11/20/2024
6602687011		FREMONT	CA		04/10/2023	2.875	700,511		4,348				1,468,275	11/20/2024
6602701077		SUNNYVALE	CA		04/10/2023	3.000	879,877		4,530				1,656,644	11/20/2024
6602674753		MERCER ISLAND	WA		07/14/2023	2.500	839,099		5,806				2,991,788	11/20/2024
PEB1351006403		STATEN ISLAND	NY		08/14/2017	3.990	553,125		(120)				994,593	11/20/2024
6602711282		GEORGETOWN	TX		07/14/2023	4.000	555,955		2,498				846,641	11/20/2024
6600851585		STUART	FL		04/10/2023	3.750	790,291		3,423				1,971,956	11/20/2024
6602701887		MOUND	MN		04/10/2023	3.000	938,897		4,869				1,720,561	11/20/2024
6601808873		SEATTLE	WA		07/14/2023	2.875	628,904		4,037				1,475,837	11/20/2024
6601475822		SAINT ANN	MO		04/10/2023	4.500	60,219		302				219,978	11/20/2024
6601736579		COLORADO SPRINGS	CO		07/14/2023	2.990	464,054		2,831				991,654	11/20/2024
6601679720		BRENTWOOD	TN		04/10/2023	3.500	110,572		2,360				1,976,308	11/20/2024
6602696962		MILL VALLEY	CA		04/10/2023	3.000	876,383		4,544				1,475,656	11/20/2024
6602675297		WILMINGTON	DE		04/10/2023	3.750	689,908		2,873				1,244,330	11/20/2024
6601693275		LOS ALTOS	CA		04/10/2023	3.375	675,356		3,324				5,321,623	11/20/2024
6602678721		CARLSBAD	CA		04/10/2023	3.250	512,779		2,491				1,067,643	11/20/2024
6602701507		SANTA FE	NM		04/10/2023	3.000	587,643		3,036				2,566,333	11/20/2024
6602693696		BRIGANTINE	NJ		07/14/2023	2.875	728,668		4,590				2,370,014	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1382003232		CLOVIS	CA		11/18/2016	3.375	429,272		164				1,130,553	11/20/2024
6602681741		EDMONDS	WA		07/14/2023	3.125	854,897		5,033				1,686,232	11/20/2024
6601286047		LINCOLN	AL		07/14/2023	4.375	88,528		896				307,349	11/20/2024
6601709188		DENVER	CO		07/14/2023	3.375	503,985		2,806				995,101	11/20/2024
6601750281		BELLEVUE	WA		07/14/2023	3.625	1,064,176		5,446				1,824,997	11/20/2024
6601748509		SUNNYVALE	CA		04/10/2023	3.375	900,327		4,205				2,725,434	11/20/2024
6600844689		ALBUQUERQUE	NM		04/10/2023	3.875	303,354		3,694				1,219,952	11/20/2024
3361466038		Hollywood	FL		07/14/2023	4.125	43,518		291				74,794	09/16/2016
6602702604		LARCHMONT	NY		04/10/2023	3.000	769,893		3,963				1,492,028	11/20/2024
6601681171		NEW YORK	NY		04/10/2023	3.125	199,860		3,832				2,492,529	11/20/2024
6601693531		SAN ANSELMO	CA		04/10/2023	3.375	529,865		2,608				1,682,334	11/20/2024
6602673581		MENLO PARK	CA		04/10/2023	2.750	920,194		5,274				3,207,986	11/20/2024
6602699123		RIVERSIDE	CA		04/10/2023	3.375	454,098		2,112				1,206,885	11/20/2024
6602674530		SCOTTSDALE	AZ		04/10/2023	2.500	779,042		4,801				3,057,415	11/20/2024
6602688787		LOS ANGELES	CA		04/10/2023	3.250	1,141,882		5,546				2,199,193	11/20/2024
EB1143010864		WARREN	NJ		07/17/2015	3.750	509,033		23				1,312,318	11/20/2024
6601827451		SPOKANE	WA		07/14/2023	3.250	398,977		3,339				1,079,565	11/20/2024
6602256361		SAN RAFAEL	CA		04/10/2023	4.375	849,149		3,862				2,109,757	11/20/2024
6602676949		CUPERTINO	CA		04/10/2023	2.750	676,365		3,888				3,215,673	11/20/2024
8195007873		SEMINOLE	FL		07/14/2023	2.875	196,005		1,365				392,951	11/20/2024
3380088404		POMPANO BEACH	FL		07/14/2023	4.375	69,565		374				362,646	11/20/2024
6600934795		POWAY	CA		04/10/2023	3.625	1,183,843		5,302				3,607,493	11/20/2024
6601480145		WINONA	MN		04/10/2023	3.750	220,994		2,057				1,184,371	11/20/2024
6600735481		WALLKILL	NY		04/10/2023	2.500	233,337		1,357				699,202	11/20/2024
FR125700737		SAN FRANCISCO	CA		11/18/2016	3.550	961,679		44				3,204,145	11/20/2024
6601750240		LAKE WORTH	FL		04/10/2023	3.375	461,400		2,479				1,080,455	11/20/2024
6602693910		GILBERT	AZ		04/10/2023	2.875	463,040		3,259				1,058,912	11/20/2024
6600851668		FREMONT	CA		04/10/2023	3.000	600,901		3,508				1,481,417	11/20/2024
6602710979		GULF SHORES	AL		07/14/2023	3.625	818,700		4,095				1,946,844	11/20/2024
FR125693379		SAN FRANCISCO	CA		09/09/2016	3.450	730,336		86				3,208,035	11/20/2024
6602696897		SAN FRANCISCO	CA		04/10/2023	3.125	820,150		4,100				1,248,772	11/20/2024
6602679810		MARCO ISLAND	FL		04/10/2023	3.500	486,102		2,440				1,257,127	11/20/2024
8195696928		FORT LAUDERDALE	FL		07/14/2023	3.000	199,834		1,328				471,099	11/20/2024
6602672856		EVERGREEN	CO		07/14/2023	2.875	673,598		5,970				3,461,465	11/20/2024
6601475707		WILMETTE	IL		04/10/2023	3.500	209,776		2,167				1,258,815	11/20/2024
6600793779		ALEXANDRIA	VA		04/10/2023	3.625	651,388		2,993				1,314,734	11/20/2024
6600935040		TRUCKEE	CA		04/10/2023	3.750	507,335		2,195				1,112,269	11/20/2024
6601806646		YORBA LINDA	CA		04/10/2023	3.500	556,808		2,598				1,879,887	11/20/2024
6601699751		MANSFIELD	TX		07/14/2023	3.750	439,559		2,317				1,002,805	11/20/2024
6602673714		SAN ANSELMO	CA		04/10/2023	2.750	694,059		3,964				1,829,419	11/20/2024
6601825158		IDYLLWILD	CA		04/10/2023	3.250	377,697		2,929				1,128,507	11/20/2024
6601733519		ANNANDALE	VA		04/10/2023	2.875	746,133		5,834				2,321,760	11/20/2024
6601482034		GLENCOE	IL		04/10/2023	3.000	172,829		3,530				2,146,157	11/20/2024
6600056482		MIDLAND	TX		07/14/2023	3.500	434,187		2,444				815,195	11/20/2024
505362404		NAPLES	FL		07/14/2023	3.125	194,916		1,181				505,461	11/20/2024
8195467390		ATLANTIC BCH	FL		07/14/2023	2.750	193,610		1,383				394,692	11/20/2024
EB1789003531		SUNNYVALE	CA		10/12/2016	3.875	504,693		(233)				2,825,787	11/20/2024
6602685155		PHOENIX	AZ		04/10/2023	3.000	409,650		3,028				1,085,088	11/20/2024
6602687201		MESA	AZ		04/10/2023	3.250	1,256,624		6,121				2,614,669	11/20/2024
6601720441		PHOENIX	AZ		04/10/2023	2.750	467,073		2,663				1,364,238	11/20/2024
8197402930		FORT LAUDERDALE	FL		07/14/2023	3.125	153,720		995				1,151,684	11/20/2024
6601753897		SUGAR LAND	TX		07/14/2023	3.500	655,563		3,511				1,544,175	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600011321		JACKSONVILLE	FL		04/10/2023	0.000	4,557		546				183,931	11/20/2024
6601069302		WASHINGTON	DC		04/10/2023	4.625	429,095		1,555				903,089	11/20/2024
6601809491		ORLANDO	FL		04/10/2023	3.500	482,248		2,221				1,168,657	11/20/2024
6601683557		SAINT LOUIS	MO		04/10/2023	3.250	299,771		4,247				2,406,748	11/20/2024
6601705681		CHICAGO	IL		04/10/2023	2.750	443,742		3,364				1,683,968	11/20/2024
6602694702		ENCINITAS	CA		04/10/2023	3.000	770,050		4,022				2,975,081	11/20/2024
8018223432		HIALEAH	FL		07/14/2023	5.250	252,818		1,142				582,475	11/20/2024
6600794363		SHORELINE	WA		07/14/2023	3.250	437,771		4,856				1,752,791	11/20/2024
8198676298		HOMESTEAD	FL		07/14/2023	3.625	279,786		1,563				548,455	11/20/2024
6602681576		TAHOE CITY	CA		04/10/2023	3.500	614,853		2,762				1,275,561	11/20/2024
PEB1541042885		REDWOOD CITY	CA		03/21/2018	4.250	382,285		37				1,471,160	11/20/2024
6601472142		NORTHBROOK	IL		04/10/2023	3.500	293,923		3,815				1,717,872	11/20/2024
6601203570		JACKSONVILLE	FL		04/10/2023	0.000	10,838						135,590	11/20/2024
8201424835		MIAMI	FL		07/14/2023	4.750	338,276		1,419				591,252	11/20/2024
6601714766		LONG BEACH TOWNSHIP	NJ		07/14/2023	2.750	962,175		6,279				3,589,405	11/20/2024
6602698083		PHOENIX	AZ		04/10/2023	3.125	523,583		2,662				1,160,113	11/20/2024
6601827584		POTOMAC	MD		07/14/2023	2.750	636,330		6,261				2,496,332	11/20/2024
6601224311		JACKSONVILLE	FL		04/10/2023	0.000	19,517		554				131,504	11/20/2024
98785876		NAPLES	FL		07/14/2023	4.625	65,743		364				257,421	11/28/2023
6601750539		CEDAR GROVE	NJ		07/14/2023	2.875	422,368		3,644				1,016,190	11/20/2024
6602700186		PASADENA	CA		04/10/2023	3.250	985,447		4,717				1,793,273	11/20/2024
3388195861		Tamarac	FL		07/14/2023	4.250	36,772		199				240,150	11/20/2024
6600773870		COLLEGE POINT	NY		04/10/2023	3.750	295,709		1,856				1,368,515	11/20/2024
6601032847		SAN FRANCISCO	CA		04/10/2023	3.750	324,650		1,773				2,460,566	11/20/2024
6600915042		PASADENA	CA		04/10/2023	3.625	611,835		3,301				1,617,780	11/20/2024
6602689454		LIVINGSTON	NJ		07/14/2023	3.000	1,102,333		6,623				3,235,925	11/20/2024
6601682039		NEW YORK	NY		04/10/2023	3.625	168,305		3,993				3,997,668	11/20/2024
6600011545		JACKSONVILLE	FL		04/10/2023	0.000	5,793		589				154,584	11/20/2024
6601707257		LONGWOOD	FL		04/10/2023	2.875	515,423		2,837				1,760,600	11/20/2024
EB1540093251		NEW YORK	NY		08/07/2015	3.990	643,247		(55)				2,877,945	11/20/2024
3363321925		Bonita Springs	FL		07/14/2023	3.500	51,608		353				244,286	11/28/2023
6602685353		HINSDALE	IL		04/10/2023	2.875	547,651		2,999				1,188,699	11/20/2024
6601713966		MURRIETA	CA		04/10/2023	3.375	509,608		2,406				1,330,787	11/20/2024
8202360840		CAPE CORAL	FL		07/14/2023	5.375	227,628		779				356,192	11/20/2024
6602686229		PHOENIX	AZ		04/10/2023	2.875	463,898		2,558				1,804,540	11/20/2024
6602690445		ANTHEM	AZ		04/10/2023	3.250	509,255		2,644				1,396,949	11/20/2024
6602672567		EULESS	TX		07/14/2023	4.000	33,107		1,005				345,409	11/20/2024
6602687896		SOUTH BOSTON	MA		04/10/2023	3.750	602,692		2,472				1,532,163	11/20/2024
PEB1541042550		KENMORE	WA		01/11/2018	4.000	641,177		(137)				1,534,434	11/20/2024
6601730549		NASHVILLE	TN		04/10/2023	3.375	555,638		2,738				2,214,498	11/20/2024
6601679175		REDMOND	WA		07/14/2023	3.125	242,722		4,194				2,624,926	11/20/2024
6600675307		JACKSONVILLE	FL		04/10/2023	0.000	20,688		650				199,749	11/20/2024
6601738955		NASHVILLE	TN		04/10/2023	3.125	533,571		3,093				2,519,132	11/20/2024
6602685239		PHOENIX	AZ		04/10/2023	3.000	1,125,518		6,008				3,340,186	11/20/2024
PEB1540095693		BALTIMORE	MD		11/17/2017	4.250	546,071		(652)				1,859,695	11/20/2024
6602682160		SOMIS	CA		04/10/2023	3.125	877,157		4,423				1,784,586	11/20/2024
6602683788		SEATTLE	WA		07/14/2023	3.125	691,703		4,050				1,296,015	11/20/2024
6601708552		BROOKLYN	NY		04/10/2023	3.375	864,786		4,206				1,724,037	11/20/2024
6600794264		WOODMERE	NY		04/10/2023	3.625	425,587		1,925				1,386,907	11/20/2024
6601827311		MORAGA	CA		04/10/2023	3.500	688,657		3,140				1,796,385	11/20/2024
6601821835		BELLAIRE	TX		07/14/2023	3.125	869,997		5,924				2,137,274	11/20/2024
6602682905		LINCOLNSHIRE	IL		04/10/2023	3.375	477,037		2,218				973,949	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1222609215		BROOKLYN	NY		11/17/2017	3.990	363,211		(68)				1,799,735	11/20/2024
6600852336		STAR	ID		04/10/2023	3.500	547,220		2,944				1,359,034	11/20/2024
6601699736		DALLAS	TX		07/14/2023	3.500	521,908		2,936				1,228,292	11/20/2024
6602683770		SAN MARINO	CA		04/10/2023	3.250	853,321		4,120				1,607,587	11/20/2024
6602691823		FREDERICKSBURG	VA		04/10/2023	2.750	94,285		703				260,721	11/20/2024
6601811968		HAYMARKET	VA		04/10/2023	3.250	800,773		4,043				1,831,906	11/20/2024
6602690353		PEORIA	AZ		04/10/2023	3.125	450,540		2,255				983,001	11/20/2024
6602681436		LOS ANGELES	CA		04/10/2023	3.250	1,135,548		5,502				2,369,296	11/20/2024
6601737304		DANVILLE	CA		04/10/2023	3.375	714,190		3,333				1,798,705	11/20/2024
6601809145		PROSPER	TX		07/14/2023	3.000	615,714		6,165				2,007,734	11/20/2024
6601808766		SAN RAFAEL	CA		04/10/2023	3.125	1,083,261		5,584				2,029,536	11/20/2024
6602691641		YORBA LINDA	CA		04/10/2023	2.500	632,324		5,163				2,390,599	11/20/2024
6601673301		KIRKLAND	WA		07/14/2023	3.500	473,528		5,355				2,256,130	11/20/2024
6601299156		ATLANTIC BEACH	FL		04/10/2023	0.000	17,638		729				342,945	05/30/2024
6602680628		GROSSE POINTE FARMS	MI		04/10/2023	3.125	533,617		2,681				1,086,412	11/20/2024
6600133778		MIAMI	FL		04/10/2023	3.625	389,898		2,249				1,650,396	11/20/2024
6601233692		KOKOMO	IN		04/10/2023	4.625	67,799		202				208,000	11/20/2024
6602674423		SAN JUAN CAPISTRANO	CA		04/10/2023	2.625	791,439		4,687				3,117,231	11/20/2024
6601680918		AUSTIN	TX		07/14/2023	3.125	200,186		3,468				1,212,455	11/20/2024
6602695691		SAN MARINO	CA		04/10/2023	3.375	1,465,332		6,792				2,703,912	11/20/2024
6602702182		WOODSIDE	CA		04/10/2023	2.875	809,868		4,347				6,983,797	11/20/2024
6601483826		BROOKLINE	MA		04/10/2023	2.625	244,448		5,449				4,884,468	11/20/2024
6601678276		SILVER SPRING	MD		07/14/2023	3.125	22,020		1,115				749,490	11/20/2024
6600434994		RIDGEWOOD	NJ		07/14/2023	3.500	498,576		2,874				1,530,848	11/20/2024
6602686518		CLARKSVILLE	MD		07/14/2023	2.625	835,968		7,768				1,801,873	11/20/2024
6601693549		CHICAGO	IL		04/10/2023	3.125	812,149		4,297				2,216,076	11/20/2024
6602696202		FORT LAUDERDALE	FL		04/10/2023	3.250	765,125		3,885				3,736,166	11/20/2024
6600679283		JACKSONVILLE	FL		04/10/2023	0.000	37,179		772				230,332	11/20/2024
6600732991		NORTH HALEDON	NJ		07/14/2023	3.875	219,792		1,129				767,392	11/20/2024
6602683879		SEATTLE	WA		07/14/2023	3.375	771,853		4,233				1,306,361	11/20/2024
6600795097		BROOKLYN	NY		04/10/2023	3.750	760,125		3,295				1,455,780	11/20/2024
6601737494		EL CAJON	CA		04/10/2023	2.750	642,090		4,899				2,460,682	11/20/2024
6601720789		CORONA	CA		04/10/2023	3.250	580,002		2,984				1,260,366	11/20/2024
6601475772		SAINT LOUIS	MO		04/10/2023	4.375	56,106		292				198,568	11/20/2024
6602688894		CHICAGO	IL		04/10/2023	2.750	557,944		3,164				1,949,518	11/20/2024
8202175380		ST PETERSBURG	FL		07/14/2023	5.375	280,519		1,012				364,519	11/20/2024
EB1247002781		PARKLAND	FL		07/17/2015	3.875	537,544		(79)				1,848,034	11/20/2024
6602682723		NASHVILLE	TN		04/10/2023	3.375	622,156		2,968				1,435,081	11/20/2024
6602684240		DESTIN	FL		04/10/2023	3.250	510,096		2,463				1,163,027	11/20/2024
6602704451		SACRAMENTO	CA		04/10/2023	4.000	843,052		4,137				1,634,760	11/20/2024
8199191167		MIAMI	FL		07/14/2023	3.375	322,522		1,902				638,963	11/20/2024
8023232143		LAUDERHILL	FL		07/14/2023	4.625	112,660		559				300,970	11/20/2024
6601707638		JUPITER	FL		04/10/2023	3.375	913,701		4,339				2,339,599	11/20/2024
6602680438		LOVELAND	CO		07/14/2023	3.375	478,472		2,624				1,016,291	11/20/2024
6600011933		JACKSONVILLE	FL		04/10/2023	0.000	5,050		502				215,972	11/20/2024
6602682129		ALAMO	CA		04/10/2023	3.125	1,174,764		5,923				2,190,994	11/20/2024
PEB1341002296		PALM BEACH GARDENS	FL		11/18/2016	3.500	471,384		47				1,568,136	11/20/2024
6602676675		LOS GATOS	CA		04/10/2023	2.500	1,129,091		6,904				3,910,182	11/20/2024
6601683250		CHICAGO	IL		04/10/2023	3.625	37,853		1,433				2,083,320	11/20/2024
6602696905		OAK PARK	CA		04/10/2023	3.125	921,532		4,623				2,080,329	11/20/2024
8019532972		MIAMI	FL		07/14/2023	4.990	58,584		594				360,857	11/20/2024
6601679738		BROOKLYN	NY		04/10/2023	3.375	51,930		718				1,807,642	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602698430		MURRIETA	CA		04/10/2023	2.875	482,806		2,591				921,324	11/20/2024
6600676693		JACKSONVILLE	FL		04/10/2023	0.000	23,440		634				186,760	11/20/2024
6602687722		ISSAQUAH	WA		07/14/2023	3.750	784,865		3,887				1,754,709	11/20/2024
6602678317		SANTA FE	NM		04/10/2023	2.875	462,467		2,527				1,328,770	11/20/2024
6601203505		JACKSONVILLE	FL		04/10/2023	0.000	5,504		516				200,181	11/20/2024
6601700096		HUNTINGTON BEACH	CA		04/10/2023	3.000	733,282		4,017				1,964,512	11/20/2024
6601684183		BOSTON	MA		04/10/2023	3.000	87,937		2,978				3,955,954	11/20/2024
EB1143013484		WYCKOFF	NJ		12/16/2016	3.250	527,186		308				1,164,716	11/20/2024
6600851783		SANTA CLARITA	CA		04/10/2023	3.625	789,950		3,531				1,569,406	11/20/2024
6600677139		JACKSONVILLE	FL		04/10/2023	0.000	22,408		775				211,320	11/20/2024
505374463		MARGATE	FL		07/14/2023	2.858	181,159		1,232				542,315	11/20/2024
PEB1371007074		TROPHY CLUB	TX		11/18/2016	3.500	362,654		133				1,244,314	11/20/2024
6601057877		SUNNYVALE	CA		04/10/2023	3.750	456,908		2,555				2,679,493	11/20/2024
6602695881		CARLSBAD	CA		04/10/2023	3.000	612,249		3,188				1,213,003	11/20/2024
6601697276		CROWNSVILLE	MD		07/14/2023	3.750	464,166		2,548				1,448,775	11/20/2024
6601679829		SEATTLE	WA		07/14/2023	3.125	107,998		3,124				1,972,323	11/20/2024
6600024050		JACKSONVILLE	FL		04/10/2023	0.000	2,020		323				152,051	11/20/2024
6602711118		LAKEWAY	TX		07/14/2023	4.125	802,113		3,476				1,406,674	11/20/2024
6602688878		BELLEVUE	WA		07/14/2023	3.000	744,926		4,643				2,071,866	11/20/2024
6600931890		SCOTTSDALE	AZ		04/10/2023	3.500	1,301,639		7,681				4,605,227	11/20/2024
6600981341		SAN FRANCISCO	CA		04/10/2023	3.500	1,467,776		7,234				3,672,783	11/20/2024
6601711903		WESTHAMPTON	NY		04/10/2023	2.750	522,808		2,986				1,380,611	11/20/2024
6601821926		SAN FRANCISCO	CA		04/10/2023	3.125	867,031		4,436				1,824,535	11/20/2024
8201453299		MIAMI	FL		07/14/2023	4.875	91,527		1,240				699,843	11/20/2024
6602705193		SAN DIEGO	CA		04/10/2023	3.125	739,450		3,657				1,380,909	11/20/2024
6601677393		REHOBOTH BEACH	DE		04/10/2023	3.750	850,795		6,292				6,432,044	11/20/2024
6602689116		DANA POINT	CA		04/10/2023	3.125	824,653		4,128				1,570,541	11/20/2024
6601695965		RIVER FOREST	IL		04/10/2023	3.875	377,954		2,487				1,060,913	11/20/2024
6600847393		RIVIERA BEACH	FL		04/10/2023	4.000	599,227		2,732				2,489,609	11/20/2024
6601204255		JACKSONVILLE	FL		04/10/2023	0.000	10,954		782				176,534	11/20/2024
PEB1790003058		WASHINGTON	DC		11/18/2016	3.375	562,523		301				1,246,521	11/20/2024
6601677757		BROOKLYN	NY		04/10/2023	3.125	134,232		1,485				1,553,371	11/20/2024
6602698273		MOUNTAIN HOUSE	CA		04/10/2023	3.250	452,179		2,183				822,883	11/20/2024
6601753855		NEW YORK	NY		04/10/2023	3.125	648,197		4,276				2,810,853	11/20/2024
EB1567001606		MANHATTAN BEACH	CA		03/24/2016	3.990	524,978		(207)				3,297,160	11/20/2024
6602681345		DALY CITY	CA		04/10/2023	3.125	814,041		4,109				1,261,657	11/20/2024
6601225391		JACKSONVILLE	FL		04/10/2023	0.000	27,043		853				225,061	11/20/2024
6601697235		SAN ANTONIO	TX		07/14/2023	3.625	445,056		2,405				1,064,560	11/20/2024
6601733188		LOS ALTOS	CA		04/10/2023	2.990	695,081		3,668				4,124,452	11/20/2024
6601678409		TARRYTOWN	NY		04/10/2023	2.875	89,768		1,991				840,846	11/20/2024
8202281320		LEHIGH ACRES	FL		07/14/2023	5.374	198,282		735				459,869	11/20/2024
6601822031		SALT LAKE CITY	UT		07/14/2023	2.875	420,025		2,711				1,136,781	11/20/2024
6601468942		JACKSONVILLE	FL		04/10/2023	0.000	33,960		706				261,510	11/20/2024
6601809988		LADERA RANCH	CA		04/10/2023	3.250	1,881,922		9,325				4,982,212	11/20/2024
6602684257		SEATTLE	WA		07/14/2023	3.125	774,222		4,535				1,278,481	11/20/2024
6600845827		DALLAS	TX		07/14/2023	3.500	543,118		3,129				2,796,754	11/20/2024
PEB1541042229		CARENCRO	LA		11/17/2017	4.250	464,953		(321)				865,850	11/20/2024
6600693904		DALLAS	TX		07/14/2023	4.000	154,975		4,320				6,328,223	11/20/2024
6602710805		SOUTH JORDAN	UT		07/14/2023	4.000	871,581		3,942				1,724,825	11/20/2024
6600435660		FEDERAL WAY	WA		07/14/2023	3.625	144,349		1,186				569,334	11/20/2024
6601818641		STUART	FL		04/10/2023	2.875	490,215		2,708				1,228,919	11/20/2024
EB1367012826		SAN DIEGO	CA		03/24/2016	3.875	480,733		(118)				2,103,471	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
10801887		Lehigh Acres	FL		07/14/2023	0.000	40,355		1,826				297,887	11/20/2024
6601816934		DENVER	CO		07/14/2023	3.250	419,908		3,539				1,019,113	11/20/2024
PH7132846259		NAPERVILLE	IL		04/10/2015	3.875	417,278		(38)				1,309,175	11/20/2024
6602693746		BOISE	ID		04/10/2023	2.990	96,758		685				501,570	11/20/2024
6601752642		WINTER PARK	FL		04/10/2023	3.500	736,136		3,983				1,743,911	11/20/2024
6602699057		CASTLE PINES	CO		07/14/2023	3.000	552,197		3,398				1,061,433	11/20/2024
6602685221		DENVER	CO		07/14/2023	2.750	572,851		3,742				1,156,858	11/20/2024
PEB1789005269		SAN CARLOS	CA		08/14/2017	3.990	555,823		(151)				1,164,747	11/20/2024
6602705425		LOS ANGELES	CA		04/10/2023	3.875	739,097		2,879				1,369,599	11/20/2024
504930494		HOLLYWOOD	FL		07/14/2023	5.625	205,547		729				454,988	11/20/2024
6602675818		ATHERTON	CA		04/10/2023	3.000	678,868		3,611				8,688,595	11/20/2024
6601683151		GLENCOVE	IL		04/10/2023	3.625	148,214		5,953				4,173,020	11/20/2024
6602672153		WILDWOOD	MO		04/10/2023	3.250	190,241		3,340				2,111,016	11/20/2024
6602680065		NAPERVILLE	IL		04/10/2023	3.500	486,297		2,191				1,150,840	11/20/2024
6602683358		DRAPER	UT		07/14/2023	3.375	534,465		2,955				1,027,867	11/20/2024
6601746917		SAINT LOUIS	MO		04/10/2023	3.125	762,759		3,832				1,720,779	11/20/2024
6600026683		JACKSONVILLE	FL		04/10/2023	0.000	3,614		453				191,983	11/20/2024
6601680140		BUDD LAKE	NJ		07/14/2023	4.500	11,075		768				300,172	11/20/2024
6601285999		ROBBINSDALE	MN		04/10/2023	5.125	131,222		805				356,896	11/20/2024
6602694439		NAPA	CA		04/10/2023	3.375	905,264		4,235				1,844,510	11/20/2024
6601808535		LONGBOAT KEY	FL		04/10/2023	3.875	642,522		2,625				1,583,144	11/20/2024
6601683730		LUTHERVILLE TIMONIUM	MD		07/14/2023	2.875	455,754		6,390				2,366,481	11/20/2024
6601692202		FREMONT	CA		04/10/2023	3.750	443,345		2,041				1,526,365	11/20/2024
6601741884		EDWARDS	CO		07/14/2023	3.125	712,795		4,209				1,827,010	11/20/2024
PEB1540095441		THE WOODLANDS	TX		11/17/2017	3.750	394,531		145				1,110,418	11/20/2024
6602671577		EL CAJON	CA		04/10/2023	3.250	259,934		3,040				1,761,680	11/20/2024
6602685940		MOUNTLAKE TERRACE	WA		07/14/2023	2.625	676,879		4,574				1,527,797	11/20/2024
EB1540092836		BOTHELL	WA		10/09/2015	3.990	396,023		(161)				1,874,971	11/20/2024
6602699602		RENO	NV		04/10/2023	2.990	549,574		4,804				1,704,177	11/20/2024
EB1771001235		HUNTINGTON BEACH	CA		10/12/2016	3.625	804,133		(62)				3,097,269	11/20/2024
6602689975		JACKSONVILLE BEACH	FL		04/10/2023	3.250	735,322		3,632				1,884,599	11/20/2024
6602672815		WILDOMAR	CA		04/10/2023	3.875	145,110		2,202				1,311,360	11/20/2024
6601698647		CHICAGO	IL		04/10/2023	3.375	439,619		3,480				1,551,150	11/20/2024
EB1540094392		DALLAS	TX		08/19/2016	3.750	670,559		(94)				1,801,547	11/20/2024
6600795709		SUGAR LAND	TX		07/14/2023	2.875	663,881		4,274				1,579,034	11/20/2024
6601808857		LITCHFIELD PARK	AZ		04/10/2023	3.500	693,347		3,198				1,618,822	11/20/2024
6600815515		OKLAHOMA CITY	OK		04/10/2023	3.375	140,420		1,006				527,673	11/20/2024
6602700368		PARKER	CO		07/14/2023	3.125	573,573		3,344				1,046,406	11/20/2024
6602685197		ROLLING HILLS ESTATES	CA		04/10/2023	2.875	584,853		4,977				2,357,933	11/20/2024
EB1786002179		HALF MOON BAY	CA		07/30/2015	3.990	1,032,422		(95)				2,394,829	11/20/2024
6602699222		PHOENIX	AZ		04/10/2023	2.875	887,621		4,838				1,882,562	11/20/2024
6602672187		LAKE OSWEGO	OR		07/14/2023	3.250	408,874		3,882				1,396,144	11/20/2024
6600427741		SAN FRANCISCO	CA		04/10/2023	3.500	449,804		2,182				1,222,321	11/20/2024
6601825554		DURANGO	CO		07/14/2023	3.125	497,788		2,981				1,580,645	11/20/2024
6602680099		BRENTWOOD	TN		04/10/2023	3.375	516,654		2,415				1,158,233	11/20/2024
6602677491		SAMMAMISH	WA		07/14/2023	2.875	465,909		2,929				3,112,429	11/20/2024
6601489088		SANTA ROSA BEACH	FL		04/10/2023	3.500	507,459		5,967				3,774,204	11/20/2024
6601681742		NEW YORK	NY		04/10/2023	3.375	122,130		2,739				4,084,629	11/20/2024
6601718155		CORONA DL MAR	CA		04/10/2023	3.125	829,586		4,214				4,116,660	11/20/2024
8201348566		JACKSONVILLE	FL		07/14/2023	3.375	128,953		961				283,244	11/20/2024
6602676402		NORTHBROOK	IL		04/10/2023	2.750	652,232		3,712				2,036,504	11/20/2024
6602700574		BONITA	CA		04/10/2023	2.990	858,848		4,451				1,650,003	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3374115409		OAKLAND PARK	FL		07/14/2023	3.990	67,831		763				421,846	11/20/2024
6602677012		GARDNERVILLE	NV		04/10/2023	3.250	905,909		6,786				2,609,091	11/20/2024
6601225508		JACKSONVILLE	FL		04/10/2023	0.000	22,952		642				188,307	11/20/2024
6602699248		FORT WORTH	TX		07/14/2023	3.375	559,947		3,025				1,035,734	11/20/2024
6600933706		VANCOUVER	WA		07/14/2023	3.625	487,052		4,222				1,411,260	11/20/2024
6602702596		SAN FRANCISCO	CA		04/10/2023	3.500	1,134,788		4,996				1,779,543	11/20/2024
6601069377		FAIRFAX STATION	VA		04/10/2023	4.375	720,724		2,843				1,673,250	11/20/2024
EB1723001246		LOS ANGELES	CA		06/24/2016	3.750	961,460		25				2,257,863	11/20/2024
6601471243		LAYTON	UT		07/14/2023	3.375	225,368		4,453				2,849,881	11/20/2024
6601725309		BOULDER	CO		07/14/2023	2.875	561,790		3,538				2,854,057	11/20/2024
8197574468		BOCA RATON	FL		07/14/2023	3.375	211,405		1,266				437,643	11/20/2024
6601717124		SAN JUAN CAPISTRANO	CA		04/10/2023	3.125	1,013,251		5,147				2,957,700	11/20/2024
6600927856		GREENWOOD VILLAGE	CO		07/14/2023	3.750	402,901		4,192				2,995,728	11/20/2024
PEB1259002856		OLNEY	MD		11/18/2016	3.375	374,073		148				849,183	11/20/2024
6601722637		NEW YORK	NY		04/10/2023	3.250	437,899		2,140				1,680,224	11/20/2024
6602674217		WINCHESTER	MA		04/10/2023	2.625	707,085		4,176				2,281,409	11/20/2024
6601728832		MOUNTAIN VIEW	CA		04/10/2023	3.500	1,020,169		4,599				1,927,474	11/20/2024
6600554098		ASPEN	CO		07/14/2023	3.375	316,563		4,722				3,673,617	11/20/2024
6602690775		SUDBURY	MA		04/10/2023	3.000	894,693		4,673				1,783,933	11/20/2024
6602673649		WALNUT CREEK	CA		04/10/2023	2.750	628,746		3,591				1,434,239	11/20/2024
6602685056		SHERMAN OAKS	CA		04/10/2023	3.000	705,144		5,047				2,163,025	11/20/2024
8196647943		DELRAY BEACH	FL		07/14/2023	3.250	211,151		1,417				519,602	11/20/2024
6602704717		SANTA BARBARA	CA		04/10/2023	2.500	949,309		5,723				6,086,794	11/20/2024
6601702613		SAN FRANCISCO	CA		04/10/2023	3.500	785,767		5,361				2,133,332	11/20/2024
6602684406		SCOTTSDALE	AZ		04/10/2023	3.125	1,017,718		5,113				2,299,221	11/20/2024
6601475160		MAGNOLIA	TX		07/14/2023	3.250	73,401		2,605				1,567,330	11/20/2024
8195184873		MIAMI	FL		07/14/2023	2.875	399,932		2,765				1,548,649	11/20/2024
6602676436		DOWNERS GROVE	IL		04/10/2023	2.625	606,637		3,580				2,251,812	11/20/2024
8024211854		DELRAY BEACH	FL		07/14/2023	4.500	50,233		256				156,475	11/20/2024
6600680497		JACKSONVILLE	FL		04/10/2023	0.000	41,553		347				224,099	11/20/2024
6602691153		BEVERLY HILLS	CA		04/10/2023	2.500	698,850		5,553				3,766,573	11/20/2024
6602676220		SUNNYVALE	CA		04/10/2023	2.750	812,003		4,621				3,020,138	11/20/2024
6602684034		SAN ANSELMO	CA		04/10/2023	3.000	1,059,941		5,549				1,821,208	11/20/2024
6602679455		AUSTIN	TX		07/14/2023	3.125	482,232		2,845				918,647	11/20/2024
6602683945		COTO DE CAZA	CA		04/10/2023	2.750	1,032,507		5,862				3,188,830	11/20/2024
6602682640		ORLANDO	FL		04/10/2023	3.250	454,366		2,207				1,657,124	11/20/2024
6601744458		ORONO	MN		04/10/2023	3.375	535,132		2,505				1,582,508	11/20/2024
6601683367		SUMMIT	NJ		07/14/2023	3.625	97,452		3,657				4,644,607	11/20/2024
6601819102		UPLAND	CA		04/10/2023	3.000	485,365		2,771				1,753,585	11/20/2024
6602691583		ELLICOTT CITY	MD		07/14/2023	2.875	421,930		3,946				1,124,348	11/20/2024
6602687151		MALIBU	CA		04/10/2023	2.625	954,282		6,307				6,329,190	11/20/2024
8197554068		WEST PALM BEACH	FL		07/14/2023	3.250	171,365		1,063				358,049	11/20/2024
6601697912		MARBLEHEAD	MA		04/10/2023	3.875	627,848		3,063				1,986,247	11/20/2024
6602701226		CHICAGO	IL		04/10/2023	3.000	704,040		3,646				1,403,253	11/20/2024
EB1596053766		DUCK	NC		12/16/2016	4.125	591,880		(459)				1,638,616	11/20/2024
6602692425		MADERA	CA		04/10/2023	3.125	166,686		1,134				369,427	11/20/2024
6602678044		BEAVERCREEK	OR		07/14/2023	2.750	428,303		2,788				1,045,723	11/20/2024
6601682625		NEW YORK	NY		04/10/2023	3.000	89,997		4,985				3,245,295	11/20/2024
6601693887		ST GEORGE	UT		07/14/2023	3.500	418,123		4,108				2,091,498	11/20/2024
6600680885		JACKSONVILLE	FL		04/10/2023	0.000	33,596		816				197,662	11/20/2024
6600923350		PHOENIX	AZ		04/10/2023	4.250	455,201		1,803				1,311,079	11/20/2024
6602686831		ST LOUIS PARK	MN		04/10/2023	2.875	571,653		3,135				1,199,282	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601229138		ST LOUIS	MO		04/10/2023	7.125	65,916		231				230,167	11/20/2024
6601741959		GARDEN CITY	NY		04/10/2023	2.625	1,019,730		5,975				3,237,428	11/20/2024
6601485060		MOUNT AIRY	MD		07/14/2023	3.750	185,812		2,911				1,124,898	11/20/2024
6600935362		LINDON	UT		07/14/2023	3.375	592,226		5,522				1,607,840	11/20/2024
6602711241		PEORIA	AZ		04/10/2023	4.500	837,627		2,741				1,238,460	11/20/2024
8200919857		WEST PARK	FL		07/14/2023	3.990	179,426		891				431,575	11/20/2024
6601746073		MAMMOTH LAKES	CA		04/10/2023	3.125	238,246		1,620				490,108	11/20/2024
6601479105		SAINT LOUIS	MO		04/10/2023	3.500	85,714		810				360,230	11/20/2024
6602699743		GILBERT	AZ		04/10/2023	3.375	545,001		2,506				1,000,208	11/20/2024
6600025495		JACKSONVILLE	FL		04/10/2023	0.000	579		137				141,680	11/20/2024
6600490418		CRESTED BUTTE	CO		07/14/2023	3.750	427,762		2,193				1,078,218	11/20/2024
6602684661		TIBURON	CA		04/10/2023	2.625	717,040		4,368				3,177,067	11/20/2024
6601733089		SAN FRANCISCO	CA		04/10/2023	3.250	517,864		2,519				1,614,185	11/20/2024
FR125725346		SAN FRANCISCO	CA		11/18/2016	3.500	652,621		93				3,072,501	11/20/2024
6601717272		DENVER	CO		07/14/2023	3.250	471,361		2,692				1,664,594	11/20/2024
6600793100		BROOKLYN	NY		04/10/2023	3.750	601,023		3,423				2,005,037	11/20/2024
6602680123		DENVER	CO		07/14/2023	3.375	509,423		2,794				1,461,091	11/20/2024
6602698778		LAS VEGAS	NV		04/10/2023	2.990	1,155,258		6,165				4,116,752	11/20/2024
6600790205		RENO	NV		04/10/2023	4.750	344,884		1,707				1,059,922	11/20/2024
6600850538		WESTBOROUGH	MA		04/10/2023	3.875	561,535		2,448				1,309,744	11/20/2024
6601695759		MORAGA	CA		04/10/2023	3.250	455,559		3,495				2,327,338	11/20/2024
6602690049		BELMONT	CA		04/10/2023	3.000	1,163,555		6,033				2,472,845	11/20/2024
6601711804		PLYMOUTH	MI		04/10/2023	3.000	514,665		2,727				1,118,558	11/20/2024
EB1223010400		COCOA	FL		12/18/2015	3.990	389,013		(102)				1,412,296	11/20/2024
6602685650		BOCA RATON	FL		04/10/2023	3.375	795,649		3,723				1,904,865	11/20/2024
505328411		RIVIERA BEACH	FL		07/14/2023	4.111	167,263		808				346,228	11/20/2024
8193938740		BOYNTON BEACH	FL		07/14/2023	2.375	191,522		924				567,114	11/20/2024
6601733055		PISMO BEACH	CA		04/10/2023	3.375	1,059,062		5,315				2,794,249	11/20/2024
6602680503		PENNINGTON	NJ		07/14/2023	3.125	969,148		5,726				2,276,201	11/20/2024
6602700160		VERNON HILLS	IL		04/10/2023	2.990	576,183		2,991				1,132,625	11/20/2024
3372244369		Boynton Beach	FL		07/14/2023	4.250	19,157		302				290,769	11/28/2023
6602711498		SACRAMENTO	CA		04/10/2023	4.625	592,872		1,821				962,963	11/20/2024
6602683630		CAPE CORAL	FL		04/10/2023	3.375	142,306		3,748				2,029,702	11/20/2024
6601714196		SANTA FE	NM		04/10/2023	3.250	651,491		3,221				1,595,220	11/20/2024
6602699115		MOUNTAIN HOUSE	CA		04/10/2023	3.000	738,916		3,813				1,340,949	11/20/2024
6600669680		JACKSONVILLE	FL		04/10/2023	5.875	47,978		290				213,671	05/30/2024
EB1380003155		LAVALLETTE	NJ		12/16/2016	3.500	635,289		26				1,882,768	11/20/2024
6600939976		BRONX	NY		04/10/2023	6.500	25,502		125				143,559	11/20/2024
6602689447		SAN JOSE	CA		04/10/2023	3.000	1,246,959		6,513				3,273,243	11/20/2024
6600838616		SAN FRANCISCO	CA		04/10/2023	3.875	657,062		3,002				1,177,264	11/20/2024
6601712240		KENT	WA		07/14/2023	3.125	913,418		5,429				2,055,327	11/20/2024
6601481465		CONCORD	MA		04/10/2023	3.063	144,279		2,960				3,056,049	11/20/2024
6601747840		CUTCHOGUE	NY		04/10/2023	3.000	524,627		2,829				1,041,162	11/20/2024
6601698068		WHITE PLAINS	NY		04/10/2023	3.750	442,487		2,542				1,176,959	11/20/2024
6600605072		SAN DIEGO	CA		04/10/2023	3.500	676,402		3,804				2,900,846	11/20/2024
8199099384		HIALEAH	FL		07/14/2023	2.990	286,565		1,868				581,012	11/20/2024
EB1596053960		PACIFICA	CA		12/16/2016	3.625	559,938		(134)				1,320,717	11/20/2024
6602701762		WILMETTE	IL		04/10/2023	3.375	1,015,480		4,670				2,232,224	11/20/2024
6601738229		PHOENIX	AZ		04/10/2023	2.625	440,180		2,579				943,373	11/20/2024
6600037227		JACKSONVILLE	FL		04/10/2023	3.500	463,212		2,208				1,216,771	11/20/2024
6600794009		SEATTLE	WA		07/14/2023	3.500	951,915		5,730				3,340,241	11/20/2024
6601747444		TARRYTOWN	NY		04/10/2023	3.500	1,147,214		5,133				2,400,812	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602696152		SAN DIEGO	CA		04/10/2023	3.000	738,086		3,891				1,715,136	11/20/2024
6600011693		JACKSONVILLE	FL		04/10/2023	0.000	3,696		420				114,137	11/20/2024
6602702026		DEERFIELD	IL		04/10/2023	2.875	749,101		4,016				1,584,906	11/20/2024
6601028712		PORTOLA VALLEY	CA		04/10/2023	3.250	135,229		4,804				5,263,911	11/20/2024
6600830126		HENDERSONVILLE	TN		04/10/2023	2.750	740,411		5,448				2,907,570	11/20/2024
6602698109		SANTA CLARITA	CA		04/10/2023	2.875	648,869		3,532				1,207,938	11/20/2024
EB1541040437		DALLAS	TX		08/19/2016	3.750	722,904		(105)				3,603,093	11/20/2024
6601818021		ARLINGTON	VA		04/10/2023	2.990	507,089		2,856				1,939,044	11/20/2024
6601685958		ST. JAMES	NY		04/10/2023	3.250	154,838		2,593				1,416,064	11/20/2024
6601726125		LOS ANGELES	CA		04/10/2023	3.375	1,133,456		5,603				2,417,498	11/20/2024
6600814609		WHEELING	IL		04/10/2023	4.375	82,975		468				216,328	11/20/2024
6600555897		WESTON	FL		04/10/2023	6.000	393,623		1,285				1,796,414	11/20/2024
6601750786		PHOENIX	AZ		04/10/2023	3.500	479,460		2,137				1,336,212	11/20/2024
6602688407		BEND	OR		07/14/2023	3.875	785,153		3,740				1,349,625	11/20/2024
6601811901		SAN DIEGO	CA		04/10/2023	2.750	982,342		5,762				3,192,830	11/20/2024
6602701036		NEWBERG	OR		07/14/2023	3.125	455,959		2,630				919,512	11/20/2024
6601750562		AUSTIN	TX		07/14/2023	3.500	472,402		2,517				1,472,452	11/20/2024
6601700062		CHICAGO	IL		04/10/2023	4.000	446,249		1,786				929,230	11/20/2024
6602675446		ODESSA	TX		07/14/2023	3.500	538,253		2,875				1,014,831	11/20/2024
6600989013		FOUNTAIN HILLS	AZ		04/10/2023	3.625	419,189		1,926				2,157,378	11/20/2024
PEB1353007397		WAYNE	NJ		11/17/2017	3.750	362,653		124				990,187	11/20/2024
8197637433		NAPLES	FL		07/14/2023	3.500	204,157		1,186				442,599	11/20/2024
6601699397		ENCINITAS	CA		04/10/2023	3.500	620,170		2,927				1,648,394	11/20/2024
6600717703		MERIDIAN	ID		04/10/2023	3.750	390,694		2,004				1,327,260	11/20/2024
6601203513		JACKSONVILLE	FL		04/10/2023	0.000	9,136		569				128,551	11/20/2024
6601686527		HARRISON	NY		04/10/2023	3.375	6,936		352				1,981,241	11/20/2024
6600792706		INWOOD	NY		04/10/2023	3.750	752,490		3,363				2,493,710	11/20/2024
6602695444		BOULDER	CO		07/14/2023	3.500	566,327		2,995				1,570,002	11/20/2024
6601688333		WILKINSON	IN		04/10/2023	4.375	473,206		3,007				2,239,663	11/20/2024
FR125773668		BOSTON	MA		12/02/2016	3.450	690,560		87				10,284,727	11/20/2024
6600037284		OAKLAND	CA		04/10/2023	3.250	631,148		4,044				1,797,321	11/20/2024
6600795600		FT. LAUDERDALE	FL		04/10/2023	3.500	565,348		2,828				2,269,888	11/20/2024
6602698141		JERSEY CITY	NJ		07/14/2023	3.125	684,266		3,977				1,470,623	11/20/2024
6601711176		SCOTTSDALE	AZ		04/10/2023	2.990	642,799		3,417				1,572,765	11/20/2024
8200678444		POMPANO BEACH	FL		07/14/2023	4.375	268,749		1,348				389,523	11/20/2024
6602676592		CALABASAS	CA		04/10/2023	2.500	1,272,375		7,887				4,443,573	11/20/2024
6602677962		SAN MATEO	CA		04/10/2023	2.750	765,355		4,340				3,768,318	11/20/2024
6600672163		REHOBOTH BEACH	DE		04/10/2023	2.500	730,844		6,470				3,176,800	11/20/2024
6600921131		MOUNTAIN HOME	ID		04/10/2023	5.000	449,978		1,430				1,557,733	11/20/2024
105870042		Palm Harbor	FL		07/14/2023	4.250	125,599		715				417,365	11/20/2024
6602675040		FRANKLIN	TN		04/10/2023	2.625	756,657		4,481				2,017,179	11/20/2024
3369410290		Fort Myers	FL		07/14/2023	4.250	50,332		428				199,098	11/20/2024
6601823187		TUCSON	AZ		04/10/2023	3.250	454,728		2,253				1,018,983	11/20/2024
6601742700		WATSONVILLE	CA		04/10/2023	3.375	1,184,192		5,569				2,814,921	11/20/2024
6602674233		DANVILLE	CA		04/10/2023	2.750	1,052,822		5,998				2,570,672	11/20/2024
6601203349		JACKSONVILLE	FL		04/10/2023	0.000	5,090		552				201,727	11/20/2024
6600026808		JACKSONVILLE	FL		04/10/2023	0.000	2,982		420				165,409	11/20/2024
6601686584		VERNON HILLS	IL		04/10/2023	2.875	104,036		2,038				667,835	11/20/2024
6602676915		ALEXANDRIA	VA		04/10/2023	2.625	878,567		5,187				2,820,857	11/20/2024
6602688381		LAKE OSWEGO	OR		07/14/2023	3.750	606,073		2,999				1,114,902	11/20/2024
6601483347		DUBLIN	CA		04/10/2023	3.125	200,767		3,650				3,149,953	11/20/2024
6601225540		JACKSONVILLE	FL		04/10/2023	0.000	10,155		449				167,148	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602702109		LOS ANGELES	CA		04/10/2023	2.875	911,593		4,875				3,590,609	11/20/2024
PEB1706608395		HOLMDEL	NJ		11/17/2017	3.750	465,544		137				1,139,405	11/20/2024
6602690098		SALEM	OR		07/14/2023	3.000	739,932		4,471				1,415,590	11/20/2024
EB1541039250		HOUSTON	TX		08/07/2015	3.990	531,872		(45)				1,297,523	11/20/2024
6601678466		BRAINTREE	MA		04/10/2023	3.250	132,517		2,631				1,421,660	11/20/2024
6602695964		SEBASTOPOL	CA		04/10/2023	3.125	940,394		4,707				1,779,936	11/20/2024
6602676600		BRECKENRIDGE	CO		07/14/2023	2.750	1,158,340		10,807				4,872,116	11/20/2024
6601825273		SCOTTSDALE	AZ		04/10/2023	3.125	459,306		2,454				1,833,480	11/20/2024
6601487876		HENDERSON	NV		04/10/2023	3.375	246,516		3,178				2,176,040	11/20/2024
6601685123		MC LEAN	VA		04/10/2023	3.500	190,550		4,767				3,716,540	11/20/2024
6602682038		PARKER	CO		07/14/2023	3.125	886,668		5,211				1,762,921	11/20/2024
6601810036		BRADENTON	FL		04/10/2023	2.990	430,484		2,335				1,135,078	11/20/2024
3367865007		Palm Beach	FL		07/14/2023	4.750	44,223		147				259,682	11/20/2024
8202176321		OAKLAND PARK	FL		07/14/2023	5.125	346,497		1,293				428,272	11/20/2024
6602682830		SAN DIEGO	CA		04/10/2023	3.125	1,177,097		5,913				2,949,818	11/20/2024
6600011685		JACKSONVILLE	FL		04/10/2023	0.000	4,538		442				117,599	11/20/2024
8202449565		DELRAY BEACH	FL		07/14/2023	5.625	286,691		910				387,421	11/20/2024
8197614935		DORAL	FL		07/14/2023	3.125	409,862		2,611				1,951,360	11/20/2024
6601673483		RANCHO CUCAMONGA	CA		04/10/2023	3.625	327,518		2,823				2,004,791	11/20/2024
6602679331		HOOVER	AL		07/14/2023	3.375	458,954		2,526				899,206	11/20/2024
6601707489		BROOKLYN	NY		04/10/2023	3.125	470,053		2,417				1,125,873	11/20/2024
PEB1538606265		PONTE VEDRA BEACH	FL		11/17/2017	3.750	493,239		150				1,457,784	11/20/2024
6602692045		MORONGO VALLEY	CA		04/10/2023	2.990	101,803		881				471,697	11/20/2024
6602699008		AUSTIN	TX		07/14/2023	3.125	468,068		2,711				1,010,801	11/20/2024
6602687904		EDGEWOOD	WA		07/14/2023	3.375	663,330		3,661				1,145,613	11/20/2024
6601682948		BROOKLYN	NY		04/10/2023	3.625	90,119		2,138				1,559,256	11/20/2024
6602675867		SAN FRANCISCO	CA		04/10/2023	2.750	1,060,896		6,103				2,109,549	11/20/2024
PEB1784005854		SCOTTSDALE	AZ		11/17/2017	3.990	444,187		(86)				1,323,130	11/20/2024
6602680354		LOS GATOS	CA		04/10/2023	2.875	1,121,859		6,134				5,204,609	11/20/2024
6601487660		RANDOLPH	NJ		07/14/2023	3.250	240,287		3,860				1,452,444	11/20/2024
6602685999		SAN CARLOS	CA		04/10/2023	2.750	846,846		5,452				2,689,538	11/20/2024
6600843996		DALLAS	TX		07/14/2023	4.625	434,669		1,895				814,740	11/20/2024
6601286161		COLONIAL BEACH	VA		04/10/2023	6.750	59,149		178				189,833	11/20/2024
6600056458		ROANOKE	TX		07/14/2023	3.500	391,945		2,303				1,160,299	11/20/2024
6602684315		WALNUT CREEK	CA		04/10/2023	2.875	885,243		4,887				2,182,431	11/20/2024
6601825224		SCOTTSDALE	AZ		04/10/2023	3.250	872,100		4,321				2,354,294	11/20/2024
6601211615		MURFREESBORO	TN		04/10/2023	4.250	106,350		360				338,659	11/20/2024
6602675842		NASHVILLE	TN		04/10/2023	2.625	588,030		4,553				1,486,908	11/20/2024
8195553938		FORT LAUDERDALE	FL		07/14/2023	2.750	168,710		1,196				593,579	11/20/2024
6601748194		BROOKLYN	NY		04/10/2023	3.250	1,131,507		5,473				2,664,949	11/20/2024
6600990151		FRISCO	CO		07/14/2023	3.625	666,674		3,646				2,156,164	11/20/2024
6601693291		MANCHESTER	MA		04/10/2023	3.375	746,464		3,687				2,218,569	11/20/2024
6601811430		SACRAMENTO	CA		04/10/2023	3.875	642,933		2,762				2,266,225	11/20/2024
6602680974		COTO DE CAZA	CA		04/10/2023	3.250	1,062,596		5,151				2,262,406	11/20/2024
6601713115		FORT LAUDERDALE	FL		04/10/2023	3.125	1,014,058		5,144				2,270,216	11/20/2024
6602688266		LAGUNA NIGUEL	CA		04/10/2023	3.250	628,849		5,079				1,619,634	11/20/2024
EB1541040428		RIDGEFIELD	CT		08/19/2016	3.750	367,503		(51)				1,302,761	11/20/2024
6602705839		TRUCKEE	CA		04/10/2023	3.750	626,330		2,539				1,249,759	11/20/2024
6602687540		COTO DE CAZA	CA		04/10/2023	3.125	1,080,144		5,503				3,356,686	11/20/2024
6602692052		CAMARILLO	CA		04/10/2023	2.750	159,300		1,183				681,258	11/20/2024
6602678796		SEATTLE	WA		07/14/2023	2.875	1,042,767		6,592				3,105,481	11/20/2024
6600602160		PLEASANT HILL	CA		04/10/2023	4.500	421,423		2,123				1,566,792	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6600931445		ENCINITAS	CA		04/10/2023	3.875	686,812		3,127				2,231,762	11/20/2024
8199348233		HIALEAH	FL		07/14/2023	3.250	258,874		1,580				543,554	11/20/2024
6601482117		PARK RIDGE	IL		04/10/2023	3.000	140,935		2,827				1,479,085	11/20/2024
PEB1367015807		HAWI	HI		11/17/2017	3.875	749,805		7				1,949,171	11/20/2024
6602700889		SAN FRANCISCO	CA		04/10/2023	2.990	734,549		3,808				1,184,518	11/20/2024
6600011362		JACKSONVILLE	FL		04/10/2023	0.000	5,612		583				164,547	11/20/2024
6600624230		ASHBURN	VA		04/10/2023	2.125	358,737		2,714				799,128	11/20/2024
6602681394		LOOKOUT MOUNTAIN	TN		04/10/2023	3.125	537,597		2,737				1,316,667	11/20/2024
8199685484		JACKSONVILLE	FL		07/14/2023	3.500	132,336		748				278,831	11/20/2024
6601697128		STUDIO CITY	CA		04/10/2023	3.625	783,820		3,559				1,835,510	11/20/2024
8202552906		PEMBROKE PINES	FL		07/14/2023	4.875	337,107		1,325				492,672	11/20/2024
6600677071		JACKSONVILLE	FL		04/10/2023	0.000	16,847		937				216,670	11/20/2024
PEB1541042093		MINNEAPOLIS	MN		11/17/2017	3.875	462,210		42				1,293,760	11/20/2024
6602687656		PHOENIX	AZ		04/10/2023	3.250	482,666		2,322				996,636	11/20/2024
6602684372		CHICAGO	IL		04/10/2023	3.000	454,413		2,383				896,352	11/20/2024
6601482000		GALLATIN	TN		04/10/2023	3.375	122,593		2,345				1,527,232	11/20/2024
8194863797		JACKSONVILLE	FL		07/14/2023	2.750	130,327		925				380,276	11/20/2024
6600682006		JACKSONVILLE	FL		04/10/2023	0.000	43,770		337				191,477	11/20/2024
EB1352003843		HAMPTON BAYS	NY		07/17/2015	3.875	966,317		(66)				5,089,060	11/20/2024
8001782793		DAVIE	FL		07/14/2023	4.625	53,680		353				389,856	11/20/2024
PH7134019533		HOLMDEL	NJ		09/18/2015	4.005	640,948		(44)				1,731,158	11/20/2024
6602694710		WILDWOOD	MO		04/10/2023	3.000	1,120,748		5,860				2,267,323	11/20/2024
6600010489		JACKSONVILLE	FL		04/10/2023	0.000	2,922		376				231,654	11/20/2024
505309695		MIAMI	FL		07/14/2023	3.875	77,671		392				412,901	11/20/2024
6601477182		NAPERVILLE	IL		04/10/2023	3.250	289,757		3,103				1,255,658	11/20/2024
6602699735		CAMAS	WA		07/14/2023	2.990	597,104		3,695				1,123,478	11/20/2024
6601735472		LAKE CITY	FL		04/10/2023	3.375	458,767		2,146				1,028,269	11/20/2024
8027067649		MIAMI	FL		07/14/2023	4.124	211,954		1,208				542,362	11/20/2024
6601747147		ORANGE	CA		04/10/2023	3.250	809,075		3,906				1,524,230	11/20/2024
6602685551		UNION CITY	CA		04/10/2023	3.375	731,648		3,415				1,520,555	11/20/2024
6602702265		APOLLO BEACH	FL		04/10/2023	2.875	604,729		3,234				1,761,210	11/20/2024
8201155415		LAUDERHILL	FL		07/14/2023	3.124	168,551		1,043				417,711	11/20/2024
6602683408		BLACK DIAMOND	WA		07/14/2023	3.000	903,763		5,490				1,824,391	11/20/2024
6601678730		HUNTINGTON	NY		04/10/2023	3.375	237,761		3,749				1,317,018	11/20/2024
8198424487		MIAMI	FL		07/14/2023	2.875	295,249		1,990				567,804	11/20/2024
6602705102		HUNTINGTN BCH	CA		04/10/2023	3.375	481,386		2,199				1,275,455	11/20/2024
6601225318		JACKSONVILLE	FL		04/10/2023	0.000	13,613		661				150,961	11/20/2024
6601684274		WILMETTE	IL		04/10/2023	3.000	70,264		2,590				2,436,848	11/20/2024
6602676857		LAUREL	MD		07/14/2023	2.750	475,737		4,468				1,162,533	11/20/2024
6600675828		JACKSONVILLE	FL		04/10/2023	0.000	20,860		646				224,515	11/20/2024
6602679422		FRISCO	TX		07/14/2023	2.625	524,350		3,536				1,141,594	11/20/2024
6602696087		RANCHO MIRAGE	CA		04/10/2023	3.250	633,316		3,046				1,264,289	11/20/2024
6600676321		JACKSONVILLE	FL		04/10/2023	0.000	26,933		723				302,094	11/20/2024
108548918		Fort Myers	FL		07/14/2023	4.375	65,243		456				308,229	11/20/2024
6602684521		BEAVERTON	OR		07/14/2023	3.125	421,346		2,486				958,287	11/20/2024
6600591710		KINNELON	NJ		07/14/2023	6.625	569,273		(97,168)				2,139,969	11/20/2024
6601736918		NAPLES	FL		04/10/2023	3.250	500,670		2,436				1,144,539	11/20/2024
6601708362		NAPERVILLE	IL		04/10/2023	2.750	464,151		2,651				1,042,727	11/20/2024
6602683986		DANVILLE	CA		04/10/2023	3.000	987,101		5,399				2,072,655	11/20/2024
6601682120		HOUSTON	TX		07/14/2023	3.750	97,703		3,226				1,810,956	11/20/2024
PEB1352004687		EAST QUOGUE	NY		11/18/2016	3.625	821,082		(142)				2,146,964	11/20/2024
6602694751		RENO	NV		04/10/2023	3.250	387,819		1,872				1,548,878	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601698167		NEW YORK	NY		04/10/2023	3.875	1,056,249		5,085				2,735,433	11/20/2024
3361522872		Hallandale Beach	FL		07/14/2023	4.500	36,356		199				73,813	09/17/2016
6602688712		COLLEYVILLE	TX		07/14/2023	3.375	632,420		3,515				1,283,018	11/20/2024
6602684109		NEWPORT BEACH	CA		04/10/2023	2.750	710,976		6,632				2,826,041	11/20/2024
6602682681		FOLSOM	CA		04/10/2023	3.000	775,448		4,045				1,538,174	11/20/2024
6602683556		RANCHO CUCAMONGA	CA		04/10/2023	3.250	399,940		2,789				1,488,588	11/20/2024
6602682400		ALTADENA	CA		04/10/2023	3.000	1,031,182		5,909				2,398,055	11/20/2024
6601751800		OWASSO	OK		04/10/2023	3.250	664,982		3,199				1,313,459	11/20/2024
6601741694		FORT LAUDERDALE	FL		04/10/2023	3.250	630,556		3,058				1,465,184	11/20/2024
6601681130		NEW YORK	NY		04/10/2023	3.125	163,622		2,982				2,711,195	11/20/2024
8201264233		LEHIGH ACRES	FL		07/14/2023	3.875	181,595		994				340,379	11/20/2024
6600927641		HENDERSON	NV		04/10/2023	3.750	497,690		2,224				1,357,295	11/20/2024
6601713438		TOLUCA LAKE	CA		04/10/2023	2.750	374,398		2,906				1,189,309	11/20/2024
EB1787004136		DUBLIN	CA		12/16/2016	3.500	359,637		15				1,426,036	11/20/2024
6601692376		LOS ALAMITOS	CA		04/10/2023	4.000	419,853		3,286				1,647,765	11/20/2024
6601820373		CARMEL	CA		04/10/2023	3.500	631,387		2,900				2,070,596	11/20/2024
EB1540094372		DALLAS	TX		08/19/2016	3.750	899,841		(125)				3,105,523	11/20/2024
6601203455		JACKSONVILLE	FL		04/10/2023	0.000	7,523		628				201,727	11/20/2024
6601687806		COTTONWOOD HEIGHTS	UT		07/14/2023	3.875	106,653		2,757				1,331,687	11/20/2024
6600850736		PHOENIX	AZ		04/10/2023	3.375	907,689		4,518				3,957,402	11/20/2024
6602710581		FRESNO	CA		04/10/2023	4.500	194,140		631				355,973	11/20/2024
PEB1784004763		SAN FRANCISCO	CA		11/18/2016	3.500	820,196		61				3,502,707	11/20/2024
6601809830		NEWBURY PARK	CA		04/10/2023	3.375	1,029,925		4,952				2,357,316	11/20/2024
6602681006		KIRKLAND	WA		07/14/2023	3.250	609,893		3,457				1,620,352	11/20/2024
6602700723		SANTA CLARA	CA		04/10/2023	2.990	730,367		3,807				2,277,126	11/20/2024
6601804070		MCLEAN	VA		04/10/2023	3.000	418,786		2,241				1,230,417	11/20/2024
6601687053		MC LEAN	VA		04/10/2023	3.375	112,187		2,463				2,175,176	11/20/2024
3365484639		Lauderhill	FL		07/14/2023	3.875	90,800		564				475,524	11/20/2024
6602710532		NAPLES	FL		04/10/2023	3.250	124,671		635				262,905	11/20/2024
6602702034		LONG BEACH	IN		04/10/2023	3.000	456,339		2,363				924,430	11/20/2024
6601487538		WEST NYACK	NY		04/10/2023	3.500	188,987		2,319				1,131,548	11/20/2024
6601691832		BEMIDJI	MN		04/10/2023	3.750	545,194		3,971				1,753,051	11/20/2024
8200945900		SUNRISE	FL		07/14/2023	2.750	135,882		1,158				377,333	11/20/2024
6601810341		WASHOUGAL	WA		07/14/2023	3.500	308,405		7,847				2,192,694	11/20/2024
6600680463		JACKSONVILLE	FL		04/10/2023	0.000	36,592		693				201,396	11/20/2024
6601286757		LAS VEGAS	NV		04/10/2023	4.625	133,195		(348)				337,180	11/20/2024
6600026972		JACKSONVILLE	FL		04/10/2023	0.000	2,574		488				125,681	11/20/2024
6602674258		SAN JOSE	CA		04/10/2023	2.625	978,723		5,821				4,295,458	11/20/2024
6602688142		PAYSON	AZ		04/10/2023	3.625	609,660		2,613				933,808	11/20/2024
6600011917		JACKSONVILLE	FL		04/10/2023	0.000	5,727		555				135,969	11/20/2024
6601811935		SALT LAKE CTY	UT		07/14/2023	2.875	589,212		3,822				1,381,092	11/20/2024
6601482315		PORT ARANSAS	TX		07/14/2023	3.250	120,768		3,537				1,766,575	11/20/2024
8199108191		MIAMI GARDENS	FL		07/14/2023	3.125	280,869		1,814				512,162	11/20/2024
6601482083		UPLAND	CA		04/10/2023	3.125	107,026		2,209				2,120,437	11/20/2024
6600026428		JACKSONVILLE	FL		04/10/2023	0.000	2,057		357				157,566	11/20/2024
8201661755		CAPE CORAL	FL		07/14/2023	4.875	260,125		1,084				325,658	11/20/2024
6602698562		UPLAND	CA		04/10/2023	3.000	507,050		2,629				966,911	11/20/2024
6600231697		BROOKLYN	NY		04/10/2023	3.500	241,155		1,660				1,079,900	11/20/2024
6600851064		HOUSTON	TX		07/14/2023	3.375	490,491		2,794				1,108,679	11/20/2024
6601482513		BETHESDA	MD		07/14/2023	3.000	162,862		4,286				1,829,918	11/20/2024
6601224352		JACKSONVILLE	FL		04/10/2023	0.000	14,621		760				131,504	11/20/2024
6602711316		GUALALA	CA		04/10/2023	3.625	538,025		2,254				1,101,724	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601486498		SARATOGA	CA		04/10/2023	3.250	353,206		4,563				2,778,769	11/20/2024
6600786005		CLARKSVILLE	MD		07/14/2023	2.875	699,020		5,438				1,683,964	11/20/2024
6601485797		CONIFER	CO		07/14/2023	3.250	48,391		2,303				1,899,677	11/20/2024
6602701606		LA JOLLA	CA		04/10/2023	2.875	1,187,546		6,374				2,655,836	11/20/2024
6601750885		AUSTIN	TX		07/14/2023	3.250	1,066,052		6,069				4,551,214	11/20/2024
PEB1784006089		SAN FRANCISCO	CA		01/11/2018	3.625	866,270		538				1,446,359	11/20/2024
8202585074		NAPLES	FL		07/14/2023	5.125	362,661		1,329				427,501	11/20/2024
6602675115		CARMEL VALLEY	CA		04/10/2023	3.125	1,134,977		5,765				3,207,038	11/20/2024
6602685718		DENVER	CO		07/14/2023	3.375	556,311		3,044				1,042,413	11/20/2024
6600483124		WEST SACRAMENTO	CA		04/10/2023	3.250	438,012		2,220				1,055,405	11/20/2024
8201846022		JACKSONVILLE	FL		07/14/2023	4.875	198,952		792				412,748	11/20/2024
8023838536		OPA LOCKA	FL		07/14/2023	5.500	86,596		339				257,316	11/20/2024
6601051268		DISCOVERY BAY	CA		04/10/2023	3.875	329,207		1,622				1,400,389	11/20/2024
6601819920		BRENTWOOD	TN		04/10/2023	3.125	518,048		2,666				1,479,371	11/20/2024
6601469197		ATLANTIC BEACH	FL		04/10/2023	0.000	45,058		736				348,667	11/20/2024
6601808527		ST PETERSBURG	FL		04/10/2023	3.875	800,610		3,262				2,500,770	11/20/2024
8191859062		HIALEAH	FL		07/14/2023	3.625	193,289		1,127				577,697	11/20/2024
6601486571		JOHNSON CITY	TN		04/10/2023	3.750	347,618		3,968				2,406,414	11/20/2024
EB1351003811		MANHASSET	NY		08/07/2015	3.750	969,527		(4)				2,691,513	11/20/2024
6600930900		RENTON	WA		07/14/2023	3.625	1,176,592		6,409				4,931,016	11/20/2024
6601472902		SAN DIEGO	CA		04/10/2023	3.375	267,986		3,170				2,252,173	11/20/2024
6601748665		LOS ANGELES	CA		04/10/2023	3.250	920,875		4,446				1,982,690	11/20/2024
6601673574		SANTA FE	NM		04/10/2023	4.250	342,372		2,556				1,221,711	11/20/2024
6602695840		OAKLAND	CA		04/10/2023	3.250	722,376		3,475				2,510,067	11/20/2024
6601475426		DAVIS	CA		04/10/2023	3.500	217,732		2,916				1,715,503	11/20/2024
6602682657		BOISE	ID		04/10/2023	3.375	494,462		2,439				819,623	11/20/2024
6601825281		SCOTTSDALE	AZ		04/10/2023	3.500	514,099		2,346				1,503,783	11/20/2024
6601482596		CHICAGO	IL		04/10/2023	3.000	193,934		3,573				1,965,251	11/20/2024
6601202077		ATLANTIC BEACH	FL		04/10/2023	0.000	21,801		744				193,595	05/30/2024
6602694223		STILWELL	KS		07/14/2023	3.000	630,522		5,398				1,316,602	11/20/2024
6602678655		RIVERSIDE	CA		04/10/2023	3.250	1,009,376		4,891				2,186,238	11/20/2024
8201346943		MIAMI	FL		07/14/2023	2.750	251,365		1,701				679,121	05/30/2024
6601736066		MERCER ISLAND	WA		07/14/2023	2.875	549,977		4,395				2,019,795	11/20/2024
6601743831		LOS ANGELES	CA		04/10/2023	3.375	1,563,588		7,472				3,499,268	11/20/2024
8201388066		NAPLES	FL		07/14/2023	4.990	294,174		1,206				504,446	11/20/2024
6602683622		TEMECULA	CA		04/10/2023	3.250	671,595		3,242				1,325,765	11/20/2024
6602679059		OAKLAND	CA		04/10/2023	3.125	703,455		3,560				1,478,994	11/20/2024
6601817734		LAMBERTVILLE	NJ		07/14/2023	2.990	336,171		4,695				1,484,503	11/20/2024
6601483115		MANHATTAN BEACH	CA		04/10/2023	3.500	85,253		2,361				4,094,818	11/20/2024
6602686237		ROCKVILLE	MD		07/14/2023	2.625	296,301		6,146				1,352,821	11/20/2024
6602683499		SCOTTSDALE	AZ		04/10/2023	3.125	1,167,828		5,953				2,847,286	11/20/2024
6600986696		PASADENA	CA		04/10/2023	4.125	373,926		1,793				1,241,701	11/20/2024
8194950423		HIALEAH	FL		07/14/2023	2.750	155,271		1,101				225,000	02/05/2021
6600676487		JACKSONVILLE	FL		04/10/2023	0.000	27,881		758				244,697	11/20/2024
6602704618		LAS VEGAS	NV		04/10/2023	3.625	557,280		2,359				909,834	11/20/2024
6601709063		FRISCO	TX		07/14/2023	2.750	703,664		6,477				3,858,650	11/20/2024
6602686674		AUSTIN	TX		07/14/2023	2.875	678,455		4,477				2,302,150	11/20/2024
6601685735		WANTAGH	NY		04/10/2023	3.000	194,727		2,197				1,107,321	11/20/2024
6601203224		JACKSONVILLE	FL		04/10/2023	0.000	6,059		528				207,896	11/20/2024
6601680959		BETHESDA	MD		07/14/2023	3.375	209,428		3,510				1,391,047	11/20/2024
6602698224		ANN ARBOR	MI		04/10/2023	3.250	483,285		2,333				891,029	11/20/2024
PEB1369002667		LAKELAND	FL		11/18/2016	3.500	402,965		44				1,125,293	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602689991		SEA ISLE CITY	NJ		07/14/2023	2.500	909,977		6,296				2,231,532	11/20/2024
6601732008		WELLINGTON	FL		04/10/2023	3.625	1,503,729		6,519				3,636,497	11/20/2024
EB1222531963		SUNNY ISLES BEACH	FL		11/20/2015	3.875	845,421		(376)				4,439,533	11/20/2024
6602711175		PHOENIX	AZ		04/10/2023	4.000	598,512		2,308				944,707	11/20/2024
6601716621		SAN JOSE	CA		04/10/2023	2.990	677,852		3,591				1,229,616	11/20/2024
6601383893		PASO ROBLES	CA		04/10/2023	6.500	179,312		1,019				1,172,712	11/20/2024
6602673524		DANVILLE	CA		04/10/2023	2.625	953,381		5,702				3,133,413	11/20/2024
6600024712		JACKSONVILLE BEACH	FL		04/10/2023	0.000	940		200				467,422	11/20/2024
6602701853		SANTA BARBARA	CA		04/10/2023	3.000	1,417,494		7,324				2,860,191	11/20/2024
6600921610		SAN RAFAEL	CA		04/10/2023	4.875	555,502		1,794				1,554,919	11/20/2024
6600935370		LAS VEGAS	NV		04/10/2023	3.125	573,242		2,966				1,530,887	11/20/2024
6602679794		HOUSTON	TX		07/14/2023	3.500	545,612		2,908				1,027,169	11/20/2024
6602691567		SEATTLE	WA		07/14/2023	2.750	619,178		4,041				1,780,190	11/20/2024
6602710482		FRANKLIN	TN		04/10/2023	4.125	1,168,138		4,136				2,397,731	11/20/2024
6602684570		WINTER SPRINGS	FL		04/10/2023	3.250	477,211		2,333				1,754,724	11/20/2024
6601203612		JACKSONVILLE	FL		04/10/2023	0.000	1,934		337				200,181	11/20/2024
6600795733		CORAL GABLES	FL		04/10/2023	3.125	992,243		5,134				3,054,446	11/20/2024
8195358003		BOYNTON BEACH	FL		07/14/2023	2.625	158,694		1,159				460,917	11/20/2024
8201189859		BOYNTON BEACH	FL		07/14/2023	4.125	180,893		867				360,842	11/20/2024
6602678531		VASHON	WA		07/14/2023	2.875	453,180		2,854				1,308,247	11/20/2024
6602675834		VILLA PARK	CA		04/10/2023	2.750	752,136		4,372				2,470,787	11/20/2024
6600675240		JACKSONVILLE	FL		04/10/2023	0.000	20,485		646				171,822	11/20/2024
6602712025		SOUTHLAKE	TX		07/14/2023	4.875	1,247,257		4,478				2,098,527	11/20/2024
PEB1564001353		GREENWOOD VILLAGE	CO		01/11/2018	3.250	807,469		1,298				2,060,141	11/20/2024
6601687061		MENDHAM	NJ		07/14/2023	3.000	125,756		4,395				1,762,355	11/20/2024
6601730358		BETHESDA	MD		07/14/2023	2.990	747,511		4,592				1,562,772	11/20/2024
6600675182		JACKSONVILLE	FL		04/10/2023	0.000	13,413		609				200,534	11/20/2024
6600011628		JACKSONVILLE	FL		04/10/2023	0.000	5,599		545				140,674	11/20/2024
6600677030		JACKSONVILLE	FL		04/10/2023	0.000	39,908		1,006				314,284	11/20/2024
6601685966		ROCKVILLE	MD		07/14/2023	2.875	169,154		4,042				1,729,906	11/20/2024
6602676238		ATLANTIC BEACH	FL		04/10/2023	2.750	499,093		3,899				2,022,544	11/20/2024
6601383950		PASADENA	MD		07/14/2023	6.750	75,357		680				676,524	11/20/2024
8202295636		FLORIDA CITY	FL		07/14/2023	4.500	217,005		947				342,009	11/20/2024
6601811927		ALBANY	CA		04/10/2023	2.875	689,461		3,901				1,797,589	11/20/2024
6601699777		FRISCO	TX		07/14/2023	3.375	399,382		2,320				1,689,394	11/20/2024
6602701317		SAN FRANCISCO	CA		04/10/2023	3.000	533,914		2,792				1,564,574	11/20/2024
6601224162		JACKSONVILLE	FL		04/10/2023	0.000	13,609		756				131,504	11/20/2024
6601743518		SANTA FE	NM		04/10/2023	3.875	606,844		2,407				1,133,031	11/20/2024
6602704535		CARLSBAD	CA		04/10/2023	3.250	741,279		3,540				2,045,850	11/20/2024
6601486878		SOUTH BARRINGTON	IL		04/10/2023	2.875	162,657		2,998				1,274,647	11/20/2024
6601680017		GARDEN CITY	NY		04/10/2023	3.750	57,826		1,429				1,314,465	11/20/2024
6601676296		PALO ALTO	CA		04/10/2023	5.250	888,635		2,576				4,635,859	11/20/2024
6602689181		RANCHO CUCAMONGA	CA		04/10/2023	3.125	522,834		2,617				1,116,833	11/20/2024
6601678458		NEW HYDE PARK	NY		04/10/2023	2.375	119,449		2,426				997,516	11/20/2024
6602690825		CASTLE ROCK	CO		07/14/2023	3.375	730,781		3,985				1,800,380	11/20/2024
6602700020		KNOXVILLE	TN		04/10/2023	3.125	971,636		4,811				2,393,107	11/20/2024
8194208708		DAVIE	FL		07/14/2023	2.750	125,316		1,492				421,912	11/20/2024
6601808964		AUBURN	WA		07/14/2023	3.125	562,837		3,460				1,353,814	11/20/2024
6601706606		SEATTLE	WA		07/14/2023	2.625	803,824		7,895				2,156,927	11/20/2024
6601827303		SACRAMENTO	CA		04/10/2023	2.990	515,641		3,751				1,438,578	11/20/2024
6601706689		MANTOLOKING	NJ		07/14/2023	2.990	1,255,796		7,719				5,048,420	11/20/2024
6601742734		IRVINE	CA		04/10/2023	2.875	706,718		3,848				2,379,182	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602700293		MANVEL	TX		07/14/2023	2.990	475,499		2,942				961,388	11/20/2024
6601709436		SAN DIEGO	CA		04/10/2023	3.375	654,304		3,150				2,291,990	11/20/2024
6601736629		PORTLAND	OR		07/14/2023	3.500	697,515		3,717				1,271,372	11/20/2024
6601719302		TUCSON	AZ		04/10/2023	3.125	696,703		3,539				2,544,091	11/20/2024
6602694280		PALM CITY	FL		04/10/2023	3.250	652,874		3,272				1,564,056	11/20/2024
8197315645		CAPE CORAL	FL		07/14/2023	2.750	109,863		768				328,450	11/20/2024
PEB1541042184		SEATTLE	WA		11/17/2017	3.990	390,239		(77)				696,122	11/20/2024
6600680513		JACKSONVILLE	FL		04/10/2023	0.000	34,262		378				217,146	11/20/2024
EB1784002958		MENLO PARK	CA		06/24/2016	3.875	444,793		(66)				1,312,909	11/20/2024
6602681667		BETHESDA	MD		07/14/2023	3.500	495,410		2,710				1,409,413	11/20/2024
6602706589		NORTH HILLS	NY		04/10/2023	2.750	949,843		6,867				1,986,834	11/20/2024
8202220401		NAPLES	FL		07/14/2023	5.625	301,469		957				421,769	11/20/2024
6601692913		WESTFIELD	NJ		07/14/2023	3.625	517,086		3,398				2,822,380	11/20/2024
6601705947		SPRING	TX		07/14/2023	2.990	433,347		2,671				1,614,141	11/20/2024
6600569625		RIDGEWOOD	NY		04/10/2023	4.375	572,547		2,256				1,251,152	11/20/2024
6602710896		LITCHFIELD PARK	AZ		04/10/2023	4.375	754,829		2,540				1,432,279	11/20/2024
6600425471		VENICE	CA		04/10/2023	4.375	518,415		2,001				3,445,822	11/20/2024
6600012097		JACKSONVILLE	FL		04/10/2023	0.000	7,573		553				210,432	11/20/2024
6602701234		CHICAGO	IL		04/10/2023	3.000	450,091		2,334				952,133	11/20/2024
6601710533		ANN ARBOR	MI		04/10/2023	3.125	461,249		2,351				1,988,315	11/20/2024
6601710178		BOLTON	MA		04/10/2023	3.250	429,310		2,487				1,159,427	11/20/2024
6601736934		SAN JOSE	CA		04/10/2023	3.125	767,181		3,877				1,364,789	11/20/2024
6601477240		SMITHTON	IL		04/10/2023	4.250	79,241		361				231,037	11/20/2024
8203053627		NAPLES	FL		07/14/2023	5.125	124,666		455				619,478	11/20/2024
8197451270		LAKE WORTH	FL		07/14/2023	2.990	126,170		831				350,463	11/20/2024
6601718940		DALLAS	TX		07/14/2023	3.125	732,461		4,337				1,746,312	11/20/2024
6601224071		JACKSONVILLE	FL		04/10/2023	0.000	12,055		685				153,565	11/20/2024
6602673839		SOUTH PASADENA	CA		04/10/2023	2.750	948,606		5,418				2,786,146	11/20/2024
6601808345		FREMONT	CA		04/10/2023	2.625	806,567		6,420				3,194,323	11/20/2024
6602685593		RENTON	WA		07/14/2023	2.875	868,907		5,473				1,774,462	11/20/2024
8023230992		JACKSONVILLE	FL		07/14/2023	4.500	88,643		475				204,219	11/20/2024
6601698423		ORIENT	NY		04/10/2023	3.750	502,559		2,843				3,105,157	11/20/2024
6601224154		JACKSONVILLE	FL		04/10/2023	0.000	16,986		621				131,504	11/20/2024
6602684497		MAPLETON	UT		07/14/2023	3.375	562,377		3,096				1,468,788	11/20/2024
6602689132		LIDO BEACH	NY		04/10/2023	3.000	858,998		4,470				2,033,434	11/20/2024
PH7132833976		PELHAM	NY		02/13/2015	4.071	531,101		(115)				1,498,380	11/20/2024
6601745521		SONOMA	CA		04/10/2023	3.250	1,834,800		8,882				3,986,879	11/20/2024
6602692433		SIMI VALLEY	CA		04/10/2023	2.625	313,986		2,448				1,270,168	11/20/2024
8195877780		JACKSONVILLE	FL		07/14/2023	3.000	124,976		891				342,740	11/20/2024
8200989177		MIAMI	FL		07/14/2023	3.500	253,476		1,428				469,144	11/20/2024
6600842725		PEQUOT LAKES	MN		04/10/2023	4.000	813,131		3,845				2,214,844	11/20/2024
6600676941		JACKSONVILLE	FL		04/10/2023	0.000	22,918		795				205,971	11/20/2024
6601702597		TIBURON	CA		04/10/2023	3.875	408,906		2,650				4,016,663	11/20/2024
6602679596		AUSTIN	TX		07/14/2023	3.125	746,683		4,449				1,953,517	11/20/2024
6601711721		WALTHAM	MA		04/10/2023	2.990	438,246		2,333				991,313	11/20/2024
6600055823		SANTA ROSA	CA		04/10/2023	3.625	581,703		2,975				1,267,927	11/20/2024
6602678069		PHOENIX	AZ		04/10/2023	3.375	537,537		2,528				1,119,046	11/20/2024
6600010927		JACKSONVILLE	FL		04/10/2023	0.000	6,260		570				173,431	11/20/2024
3366506957		North Miami Beach	FL		07/14/2023	3.990	71,562		219				355,726	11/20/2024
6601468793		JACKSONVILLE BEACH	FL		04/10/2023	0.000	55,337		981				298,856	11/20/2024
6601706879		SAN FRANCISCO	CA		04/10/2023	2.750	626,417		5,036				1,822,446	11/20/2024
6602691245		MCLEAN	VA		04/10/2023	2.625	992,511		7,491				2,053,286	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601725481		CAMARILLO	CA		04/10/2023	3.250	704,284		3,459				1,980,068	11/20/2024
6601710475		SAN JOSE	CA		04/10/2023	3.125	636,502		3,334				1,945,296	11/20/2024
6602677673		CLE ELUM	WA		07/14/2023	2.750	872,703		5,675				2,044,225	11/20/2024
EB1221067634		JACKSONVILLE	FL		08/19/2016	3.625	199,753		18				1,158,446	11/20/2024
6602686807		SCOTTSDALE	AZ		04/10/2023	2.875	526,364		2,876				1,435,383	11/20/2024
6602682004		COOPER CITY	FL		04/10/2023	3.125	628,623		3,219				1,467,214	11/20/2024
6601202028		ATLANTIC BEACH	FL		04/10/2023	0.000	11,380		645				198,157	05/30/2024
6601821843		LOVELAND	CO		07/14/2023	3.125	500,044		2,994				1,313,318	11/20/2024
505342275		LAKE WORTH	FL		07/14/2023	2.875	222,127		1,565				595,215	11/20/2024
6602704386		ROCKWALL	TX		07/14/2023	3.000	745,237		4,591				1,898,010	11/20/2024
EB1389003067		RICHBORO	PA		12/18/2015	4.125	338,420		(32)				889,264	11/20/2024
6601809061		BOTHELL	WA		07/14/2023	2.990	740,016		4,608				1,724,636	11/20/2024
6601684050		BETHESDA	MD		07/14/2023	3.750	95,676		3,208				2,713,082	11/20/2024
6600852120		TUCSON	AZ		04/10/2023	3.375	759,818		3,825				3,265,809	11/20/2024
6601696005		PONTE VEDRA BEACH	FL		04/10/2023	3.750	570,882		3,945				2,195,081	11/20/2024
8201236790		WESTON	FL		07/14/2023	4.375	154,476		708				319,568	11/20/2024
8023957713		DELRAY BEACH	FL		07/14/2023	4.625	181,524		900				407,189	11/20/2024
8194845579		MIAMI	FL		07/14/2023	2.750	116,406		1,044				515,017	11/20/2024
6602696574		CHICAGO	IL		04/10/2023	3.000	1,470,501		7,630				2,854,122	11/20/2024
6601703660		NEWCASTLE	CA		04/10/2023	2.875	791,744		4,352				2,047,381	11/20/2024
6601709873		NASHVILLE	TN		04/10/2023	2.875	484,340		2,666				1,351,314	11/20/2024
6601812123		SANTA ANA	CA		04/10/2023	3.125	861,272		4,490				2,087,633	11/20/2024
8201250982		JACKSONVILLE	FL		07/14/2023	4.125	155,674		796				241,173	11/20/2024
8023934514		MIAMI	FL		07/14/2023	4.875	87,581		(319)		2,978		480,355	11/20/2024
6601681759		NEW CITY	NY		04/10/2023	3.500	114,898		2,557				2,894,451	11/20/2024
6602710763		TOLUCA LAKE	CA		04/10/2023	3.625	880,888		3,715				2,031,270	11/20/2024
6602677889		BOULDER	CO		07/14/2023	3.000	569,513		3,472				1,043,029	11/20/2024
PEB1787003477		SAN BRUNO	CA		11/18/2016	3.500	368,708		315				2,371,128	11/20/2024
8023103904		POMPANO BEACH	FL		07/14/2023	4.990	201,299		649				406,249	11/20/2024
8195478707		HOMESTEAD	FL		07/14/2023	2.875	201,877		1,384				415,796	11/20/2024
8192201675		BOYNTON BEACH	FL		07/14/2023	2.500	71,306		539				283,022	11/20/2024
6602705722		RIPON	CA		04/10/2023	4.125	639,873		2,283				1,012,993	11/20/2024
EB1789004944		SAN JOSE	CA		12/16/2016	3.625	521,423		(103)				1,543,446	11/20/2024
6600676370		JACKSONVILLE	FL		04/10/2023	0.000	25,225		705				260,985	11/20/2024
6602701416		TARZANA	CA		04/10/2023	3.000	780,229		4,067				1,698,112	11/20/2024
6601752543		SIERRA MADRE	CA		04/10/2023	3.500	480,903		2,144				1,498,908	11/20/2024
6601679035		NIWOT	CO		07/14/2023	3.250	91,716		2,948				2,260,091	11/20/2024
6601742148		PORTLAND	OR		07/14/2023	3.250	474,742		2,691				808,978	11/20/2024
6600876400		FREEDOM	CA		04/10/2023	5.000	282,361		783				830,652	11/20/2024
6601483297		SOUTHLAKE	TX		07/14/2023	3.250	185,463		4,664				3,048,965	11/20/2024
6601805614		SUNNYVALE	CA		04/10/2023	2.875	854,546		4,737				3,540,024	11/20/2024
6602684380		UPLAND	CA		04/10/2023	3.375	794,987		3,697				1,481,492	11/20/2024
8190650470		LAUDERHILL	FL		07/14/2023	2.500	164,895		1,263				349,378	11/20/2024
6602694975		BRIGHTON	MI		04/10/2023	3.250	619,310		2,968				1,205,280	11/20/2024
EB1596053514		CARMEL	CA		08/17/2016	4.125	437,570		(221)				1,606,488	11/20/2024
6601483131		HOLLADAY	UT		07/14/2023	3.375	155,920		4,022				2,814,411	11/20/2024
6602684331		SEATTLE	WA		07/14/2023	3.000	663,898		4,018				1,107,345	11/20/2024
6601736991		SUGAR LAND	TX		07/14/2023	2.750	592,869		5,358				1,569,797	11/20/2024
6601680330		BROOKLYN	NY		04/10/2023	3.375	118,035		2,705				3,641,330	11/20/2024
505312778		JACKSONVILLE	FL		07/14/2023	3.541	139,032		920				294,219	11/20/2024
6602698497		CEDAR HILLS	UT		07/14/2023	3.375	712,484		3,866				1,291,209	11/20/2024
6601687012		NEW YORK	NY		04/10/2023	3.250	152,051		3,208				2,899,097	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602704857		HOUSTON	TX		07/14/2023	3.875	644,658		3,059				1,310,884	11/20/2024
6600011495		JACKSONVILLE	FL		04/10/2023	0.000	4,748		496				144,562	11/20/2024
6601224964		JACKSONVILLE	FL		04/10/2023	0.000	13,839		755				166,915	11/20/2024
8022777120		POMPANO BEACH	FL		07/14/2023	4.990	169,017		600				392,092	11/20/2024
6601827261		THOMPSONS STATION	TN		04/10/2023	2.875	437,074		3,237				1,418,372	11/20/2024
6602699032		UNION CITY	CA		04/10/2023	2.875	837,123		4,493				1,700,122	11/20/2024
6600437567		SAN JOSE	CA		04/10/2023	3.375	373,200		2,317				904,654	11/20/2024
6602681758		VIRGINIA BEACH	VA		04/10/2023	3.250	493,806		2,384				1,482,432	11/20/2024
8023178656		CAPE CORAL	FL		07/14/2023	4.750	163,792		790				371,474	11/20/2024
8201465909		WEST PALM BCH	FL		07/14/2023	3.500	173,709		1,296				403,379	11/20/2024
6601693143		DALLAS	TX		07/14/2023	3.375	700,512		4,037				1,765,246	11/20/2024
6601676551		GRASS VALLEY	CA		04/10/2023	5.500	622,659		1,630				1,314,960	11/20/2024
6602683614		WESTLAKE VLG	CA		04/10/2023	2.875	1,003,060		5,442				2,016,896	11/20/2024
6601469031		ATLANTIC BEACH	FL		04/10/2023	0.000	37,944		623				279,791	11/20/2024
6602701580		PLEASANTON	CA		04/10/2023	3.375	828,732		3,825				1,640,066	11/20/2024
6601735100		DENVER	CO		07/14/2023	2.875	550,196		3,453				1,422,176	11/20/2024
6602701879		MCKINNEY	TX		07/14/2023	2.875	629,621		3,885				1,223,744	11/20/2024
6601571992		HOUSTON	TX		07/14/2023	4.500	852,812		4,106				1,745,494	11/20/2024
6601475129		EL PASO	TX		07/14/2023	3.375	95,172		3,065				1,462,187	11/20/2024
6601679951		JERSEY CITY	NJ		07/14/2023	3.000	171,515		2,478				992,357	11/20/2024
6601696807		SAN MARCOS	CA		04/10/2023	3.500	604,240		2,863				1,982,488	11/20/2024
6601743930		EVANSTON	IL		04/10/2023	3.375	858,197		3,995				1,655,369	11/20/2024
6602701564		SAN JOSE	CA		04/10/2023	2.875	901,757		4,840				2,992,094	11/20/2024
6601746743		HOUSTON	TX		07/14/2023	2.875	554,662		3,481				1,157,784	11/20/2024
EB1789003354		LOS ALTOS	CA		03/24/2016	3.875	1,173,629		(291)				5,116,710	11/20/2024
6601742247		SAN MARINO	CA		04/10/2023	3.000	1,134,518		5,979				2,916,057	11/20/2024
6601818732		ARLINGTON	VA		04/10/2023	3.375	493,650		2,379				892,333	11/20/2024
EB1216003368		CORAL GABLES	FL		08/19/2016	3.625	382,650		15				1,303,536	11/20/2024
8201160890		LAUDERHILL	FL		07/14/2023	4.375	250,594		1,151				424,780	11/20/2024
6601747477		SANIBEL	FL		04/10/2023	3.500	491,395		2,197				1,088,756	11/20/2024
6601817023		CULVER CITY	CA		04/10/2023	3.000	432,775		2,302				1,459,410	11/20/2024
6602700731		RENTON	WA		07/14/2023	2.990	624,106		3,756				1,338,733	11/20/2024
6601735449		CONIFER	CO		07/14/2023	3.250	473,586		2,690				935,513	11/20/2024
6601730291		ARNOLD	MD		07/14/2023	2.875	539,303		3,384				1,091,826	11/20/2024
6602681154		PORTER RANCH	CA		04/10/2023	2.875	726,044		3,962				1,352,882	11/20/2024
PEB1596053792		LONG BEACH	CA		11/18/2016	3.625	578,143		(91)				1,800,578	11/20/2024
8195412007		HIALEAH	FL		07/14/2023	2.750	144,761		1,046				638,139	11/20/2024
6602682756		PLEASANTON	CA		04/10/2023	3.250	691,348		3,338				1,906,927	11/20/2024
108597782		Riviera Beach	FL		07/14/2023	5.125	107,102		638				320,723	11/20/2024
6601204412		JACKSONVILLE	FL		04/10/2023	0.000	11,335		784				170,551	11/20/2024
6602689488		SANTA BARBARA	CA		04/10/2023	2.625	801,318		4,984				4,240,871	11/20/2024
PEB1784004714		SAN FRANCISCO	CA		11/18/2016	3.500	809,915		60				2,040,173	11/20/2024
6601738989		POTOMAC	MD		07/14/2023	3.250	1,320,894		7,506				2,849,524	11/20/2024
6600989252		ARLINGTON	VA		04/10/2023	3.625	564,544		2,604				1,460,716	11/20/2024
8021760878		NAPLES	FL		07/14/2023	5.250	178,114		877				455,528	11/20/2024
6601684803		BASKING RIDGE	NJ		07/14/2023	2.875	97,749		3,939				1,694,174	11/20/2024
6602671478		DAVIS	CA		04/10/2023	2.625	233,385		3,109				1,529,614	11/20/2024
6601727321		PASADENA	CA		04/10/2023	2.625	673,187		5,432				2,916,391	11/20/2024
6600025370		JACKSONVILLE	FL		04/10/2023	0.000	535		129				128,975	11/20/2024
6601474981		HOUSTON	TX		07/14/2023	3.125	197,453		4,112				1,606,244	11/20/2024
6601698019		NEW YORK	NY		04/10/2023	3.875	671,742		3,349				1,774,958	11/20/2024
6601687350		PRINCETON	NJ		07/14/2023	3.750	91,915		2,823				1,714,573	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602676774		HERMOSA BEACH	CA		04/10/2023	2.625	762,087		4,497				2,137,578	11/20/2024
6600785718		MCLEAN	VA		04/10/2023	4.250	542,346		2,594				1,311,420	11/20/2024
505404020		CORAL SPRINGS	FL		07/14/2023	2.875	238,398		1,553				719,802	11/20/2024
8201234056		JACKSONVILLE	FL		07/14/2023	2.990	119,130		763				260,925	11/20/2024
6600039488		MORAGA	CA		04/10/2023	3.500	606,058		2,911				1,892,622	11/20/2024
6602675198		TOPANGA	CA		04/10/2023	3.750	1,031,474		4,477				1,838,571	11/20/2024
6601718262		CAPTIVA	FL		04/10/2023	2.500	1,311,210		17,023				8,844,533	11/20/2024
8195135799		NAPLES	FL		07/14/2023	2.625	163,157		1,269				434,353	11/20/2024
6602710920		CAMBRIDGE	MA		04/10/2023	3.625	625,337		2,636				1,815,468	11/20/2024
8198018684		ESTERO	FL		07/14/2023	2.750	247,505		1,388				755,679	11/20/2024
6602693241		OCEAN CITY	NJ		07/14/2023	2.625	619,507		5,941				2,740,179	11/20/2024
PH7133513403		SAN DIEGO	CA		08/07/2015	4.125	481,465		(133)				1,577,185	11/20/2024
6601473876		PRINCETON	NJ		07/14/2023	3.250	237,323		3,362				1,394,843	11/20/2024
6602673300		FRANKLIN	TN		04/10/2023	2.875	430,556		3,164				1,210,307	11/20/2024
6602680792		GLENDORA	CA		04/10/2023	3.500	860,635		3,866				1,981,878	11/20/2024
6600490392		HUNTINGTON BEACH	CA		04/10/2023	3.375	630,460		3,032				1,853,719	11/20/2024
6601817916		DENVER	CO		07/14/2023	2.990	394,595		2,499				1,537,639	11/20/2024
6602701085		DELRAY BEACH	FL		04/10/2023	3.000	530,028		2,745				1,170,536	11/20/2024
6602677319		DALLAS	TX		07/14/2023	2.875	536,909		3,398				1,629,458	11/20/2024
8202347833		MIAMI	FL		07/14/2023	4.875	323,168		1,276				538,477	11/20/2024
8194372428		ST PETERSBURG	FL		07/14/2023	2.875	122,891		845				264,593	11/20/2024
6601685313		BROOKLYN	NY		04/10/2023	3.000	104,445		1,656				4,284,097	11/20/2024
6601734509		FORT COLLINS	CO		07/14/2023	3.250	1,160,979		6,601				2,417,540	11/20/2024
6601165191		GALAX	VA		04/10/2023	2.750	46,849		564				190,742	11/20/2024
6602685270		GLENCOE	IL		04/10/2023	2.875	721,515		3,966				3,562,239	11/20/2024
6602690288		BROOMFIELD	CO		07/14/2023	2.875	617,314		3,889				1,384,851	11/20/2024
6602683176		SEATTLE	WA		07/14/2023	3.250	692,225		3,933				1,367,102	11/20/2024
6602685882		IRVINE	CA		04/10/2023	2.875	1,363,612		7,559				3,450,414	11/20/2024
6602699818		SAN FRANCISCO	CA		04/10/2023	3.375	953,911		4,386				1,421,421	11/20/2024
8199231082		FORT MYERS	FL		07/14/2023	2.375	85,951		823				623,157	11/20/2024
6601722785		NAPLES	FL		04/10/2023	3.375	592,277		2,999				1,504,649	11/20/2024
3379335630		LAKE WORTH	FL		07/14/2023	3.875	43,584		398				172,213	11/20/2024
6602694744		DALY CITY	CA		04/10/2023	3.250	774,309		3,738				1,132,567	11/20/2024
102353190		JACKSONVILLE	FL		07/14/2023	4.875	85,499		438				263,120	11/20/2024
6602682798		GEORGETOWN	TX		07/14/2023	3.000	453,393		2,754				1,140,671	11/20/2024
6602674696		SAN RAMON	CA		04/10/2023	2.750	654,312		3,984				3,017,298	11/20/2024
8027119481		LEHIGH ACRES	FL		07/14/2023	3.875	175,778		1,017				383,399	11/20/2024
PEB1540095614		SAN JUAN CAPISTRANO	CA		11/17/2017	4.000	1,105,681		(266)				2,555,670	11/20/2024
6602682285		GRESHAM	OR		07/14/2023	2.750	434,424		2,812				811,285	11/20/2024
6600430968		CHICAGO	IL		04/10/2023	3.875	424,069		1,791				949,636	11/20/2024
6601489260		NAPLES	FL		04/10/2023	3.875	257,687		2,701				1,594,084	11/20/2024
6601204677		JACKSONVILLE	FL		04/10/2023	0.000	8,467		516				144,817	11/20/2024
6601712992		LAKEWAY	TX		07/14/2023	3.250	590,740		3,409				1,205,281	11/20/2024
EB1540094405		EAST HAMPTON	NY		08/19/2016	3.750	353,555		(49)				1,378,020	11/20/2024
6601480095		WASHINGTON	DC		04/10/2023	3.250	360,233		3,530				1,303,331	11/20/2024
6601711606		SEATTLE	WA		07/14/2023	3.375	693,936		3,864				2,324,000	11/20/2024
6601470815		ATLANTIC BEACH	FL		04/10/2023	0.000	45,257		863				371,369	11/20/2024
8194207539		DELRAY BEACH	FL		07/14/2023	2.875	324,783		2,234				872,444	11/20/2024
6601699181		LOS ANGELES	CA		04/10/2023	3.500	837,016		3,951				2,116,741	11/20/2024
6602705821		OCEANSIDE	CA		04/10/2023	3.375	577,864		2,638				1,432,136	11/20/2024
EB1171013196		SEATTLE	WA		06/24/2016	3.875	541,184		(80)				1,281,312	11/20/2024
EB1381010364		MARGATE CITY	NJ		06/24/2016	3.875	1,202,380		(178)				4,597,266	11/20/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601673418		WARRENTON	OR		07/14/2023	3.500	208,150		2,691				1,389,833	11/20/2024
6601678128		CHARLESTOWN	MA		04/10/2023	3.500	203,027		3,176				2,284,747	11/20/2024
6601827576		PALM SPRINGS	CA		04/10/2023	3.875	508,765		2,154				1,282,821	11/20/2024
6602688274		MESA	AZ		04/10/2023	3.250	633,348		3,043				1,510,734	11/20/2024
6602695410		TORRANCE	CA		04/10/2023	3.500	766,238		3,416				1,362,678	11/20/2024
6601483925		COLTS NECK	NJ		07/14/2023	2.625	201,334		5,211				2,757,338	11/20/2024
PH7118598668		BLAINE	MN		01/29/2015	3.875	594,596		(20)				1,725,236	11/20/2024
6601740399		LONG BEACH	CA		04/10/2023	3.000	436,515		2,298				1,938,676	11/20/2024
6600036773		WESTMONT	IL		04/10/2023	3.500	436,009		2,193				973,245	11/20/2024
6601718403		BEND	OR		07/14/2023	3.125	742,510		4,396				1,854,430	11/20/2024
8201714566		FORT LAUDERDALE	FL		07/14/2023	3.500	212,296		1,582				491,777	11/20/2024
EB1353003379		BRIDGEWATER	NJ		12/18/2015	4.125	343,048		(33)				825,904	11/20/2024
6601686865		WASHINGTON	DC		04/10/2023	3.000	26,703		813				1,070,631	11/20/2024
8197518965		PALM SPRINGS	FL		07/14/2023	3.250	260,957		1,610				499,542	11/20/2024
6601734178		GREENWOOD VILLAGE	CO		07/14/2023	3.500	581,042		3,091				1,507,545	11/20/2024
6601716134		PALM BEACH	FL		04/10/2023	2.875	544,252		3,982				2,284,838	11/20/2024
6600057241		DEL MAR	CA		04/10/2023	3.250	708,206		3,585				1,917,206	11/20/2024
6602676089		SAN RAMON	CA		04/10/2023	2.750	815,878		4,660				2,402,918	11/20/2024
6602677855		DALLAS	TX		07/14/2023	2.750	824,271		5,362				1,915,163	11/20/2024
6602684505		SCOTTSDALE	AZ		04/10/2023	3.125	543,329		2,739				1,209,465	11/20/2024
6600934993		SAN JOSE	CA		04/10/2023	3.500	636,426		2,958				1,275,039	11/20/2024
6602690833		BURNSVILLE	MN		04/10/2023	3.250	471,761		2,284				1,172,337	11/20/2024
6602683994		EVERETT	WA		07/14/2023	2.875	722,045		4,498				1,416,555	11/20/2024
8194936098		PALM SPRINGS	FL		07/14/2023	2.875	192,417		1,319				437,223	11/20/2024
6601203638		JACKSONVILLE	FL		04/10/2023	0.000	1,762		320				131,475	11/20/2024
6601472878		HOUSTON	TX		07/14/2023	3.250	100,812		1,472				1,331,021	11/20/2024
6600441478		SEDONA	AZ		04/10/2023	3.625	462,106		2,052				1,243,824	11/20/2024
6601224329		JACKSONVILLE	FL		04/10/2023	0.000	18,036		625				131,504	11/20/2024
6601224873		JACKSONVILLE	FL		04/10/2023	0.000	18,959		622				134,208	11/20/2024
6601697458		MORGAN HILL	CA		04/10/2023	4.375	133,508		2,888				1,825,253	11/20/2024
6601718023		MOUNTAIN HOUSE	CA		04/10/2023	3.250	521,045		2,735				1,178,150	11/20/2024
8201218217		CUTLER BAY	FL		07/14/2023	3.750	171,238		906				442,162	11/20/2024
6602711746		SAN RAFAEL	CA		04/10/2023	3.750	871,501		3,494				2,039,359	11/20/2024
6601821777		SAN FRANCISCO	CA		04/10/2023	2.625	503,439		4,148				1,736,954	11/20/2024
6600689357		EVERGREEN PARK	IL		04/10/2023	3.875	14,950		443				332,390	11/20/2024
6600554841		PEMBROKE PINES	FL		04/10/2023	3.875	226,568		1,362				759,445	11/20/2024
8200718094		FORT LAUDERDALE	FL		07/14/2023	3.250	303,345		1,844				520,191	11/20/2024
6601733550		DUBLIN	CA		04/10/2023	3.125	920,712		4,672				2,219,693	11/20/2024
6600930918		AREA OF AGOURA HILLS	CA		04/10/2023	3.750	738,647		3,275				2,245,443	11/20/2024
6601472035		BROOMFIELD	CO		07/14/2023	4.375	457,672		2,862				1,509,039	11/20/2024
6600707134		JACKSONVILLE	FL		04/10/2023	3.625	634,268		4,171				2,889,592	11/20/2024
6600676933		JACKSONVILLE	FL		04/10/2023	0.000	18,998		1,060				227,370	11/20/2024
6600582024		MORRISTOWN	NJ		07/14/2023	3.750	393,145		2,634				1,263,060	11/20/2024
PH7132398855		SOUTHBURY	CT		12/29/2014	4.018	347,312		(17)				961,814	11/20/2024
6602681410		KANSAS CITY	MO		04/10/2023	3.125	484,964		2,436				979,362	11/20/2024
6602683713		SEATTLE	WA		07/14/2023	3.375	648,043		3,567				1,234,015	11/20/2024
PEB1541040721		AUSTIN	TX		11/18/2016	4.000	871,757		(588)				2,003,797	11/20/2024
6602671551		HUNTINGTON BEACH	CA		04/10/2023	3.875	1,598,801		8,633				6,705,460	11/20/2024
8023954789		JACKSONVILLE	FL		07/14/2023	4.500	134,282		812				322,139	11/20/2024
6602679638		NOVATO	CA		04/10/2023	3.375	744,501		3,488				1,761,481	11/20/2024
6601713826		SEDALIA	CO		07/14/2023	3.000	726,958		4,471				2,677,324	11/20/2024
505380064		BOYNTON BEACH	FL		07/14/2023	2.875	114,909		770				295,348	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6602704345		MOORESBURG	TN		04/10/2023	4.125	928,335		3,338				1,828,650	11/20/2024
6602672203		LAGUNA BEACH	CA		04/10/2023	3.750	360,545		5,727				3,385,532	11/20/2024
6602682178		BEL AIR	MD		07/14/2023	3.000	469,316		2,892				973,429	11/20/2024
EB1786002719		MENLO PARK	CA		07/17/2015	3.750	620,488		(22)				3,048,409	11/20/2024
6602685437		REDLANDS	CA		04/10/2023	2.875	779,142		4,542				1,840,612	11/20/2024
6602695709		KIRKLAND	WA		07/14/2023	3.500	626,227		3,312				1,723,373	11/20/2024
EB1171012415		BOTHELL	WA		12/18/2015	3.875	206,632		(28)				1,227,295	11/20/2024
6602684216		DENVER	CO		07/14/2023	2.875	634,189		4,015				1,374,916	11/20/2024
6601741140		WEST LINN	OR		07/14/2023	3.250	449,708		2,560				839,180	11/20/2024
6600039207		TUCSON	AZ		04/10/2023	3.375	654,893		3,265				1,584,324	11/20/2024
6602680297		FAIRVIEW	TX		07/14/2023	2.875	733,763		4,788				1,624,969	11/20/2024
6600680547		JACKSONVILLE	FL		04/10/2023	0.000	34,918		908				207,545	11/20/2024
6602680370		CLARKSVILLE	MD		07/14/2023	3.000	591,040		4,445				2,032,010	11/20/2024
6601484022		REDMOND	WA		07/14/2023	3.000	155,097		3,751				3,827,669	11/20/2024
6600679291		JACKSONVILLE	FL		04/10/2023	0.000	38,002		325				223,266	11/20/2024
6601715870		BOULDER	CO		07/14/2023	2.990	740,144		4,541				1,563,255	11/20/2024
6601816975		WOODINVILLE	WA		07/14/2023	3.500	865,562		4,715				1,863,525	11/20/2024
6601685610		WAKEFIELD	MA		04/10/2023	3.500	139,227		2,751				1,592,329	11/20/2024
EB1541038421		DALLAS	TX		10/09/2015	4.250	493,274		(223)				2,322,119	11/20/2024
6601717819		SOUTHLAKE	TX		07/14/2023	3.250	489,568		2,821				1,270,544	11/20/2024
6601477281		SAINT LOUIS	MO		04/10/2023	3.250	32,494		536				292,315	11/20/2024
8199229808		ALVA	FL		07/14/2023	2.990	216,928		1,419				438,299	11/20/2024
PEB1222558023		FAIRFIELD	CT		11/17/2017	3.750	352,488		128				915,189	11/20/2024
6601475103		FRANKLIN	MI		04/10/2023	3.375	246,407		2,751				1,205,508	11/20/2024
6602695311		BOZEMAN	MT		04/10/2023	3.250	503,486		2,422				974,942	11/20/2024
6602702083		SAN FRANCISCO	CA		04/10/2023	2.875	748,764		4,016				1,184,518	11/20/2024
6602693837		RESTON	VA		04/10/2023	3.125	182,580		1,234				406,092	11/20/2024
PEB1369003125		NAPLES	FL		11/18/2016	3.750	742,805		(104)				2,135,851	11/20/2024
6601711382		MCLEAN	VA		04/10/2023	3.375	870,873		4,115				2,055,371	11/20/2024
PH7132314662		COLLEYVILLE	TX		11/07/2014	3.875	386,521		93				1,290,103	11/20/2024
6600440736		RIDGEFIELD	WA		07/14/2023	3.250	394,983		2,315				1,104,498	11/20/2024
6601023408		HUNTINGTON BEACH	CA		04/10/2023	3.875	912,201		4,848				3,251,045	11/20/2024
6601203687		JACKSONVILLE	FL		04/10/2023	0.000	8,745		708				197,212	11/20/2024
6602699693		DANA POINT	CA		04/10/2023	3.125	732,322		3,772				2,716,528	11/20/2024
6601730879		MAPLEWOOD	NJ		07/14/2023	3.125	669,942		4,982				1,766,524	11/20/2024
6602711167		SAN RAFAEL	CA		04/10/2023	3.500	571,196		2,491				2,926,239	11/20/2024
6601809343		SCOTTSDALE	AZ		04/10/2023	3.625	443,299		2,054				1,201,379	11/20/2024
6601742965		LEANDER	TX		07/14/2023	3.375	858,626		4,739				1,717,041	11/20/2024
6600919564		FULLERTON	CA		04/10/2023	4.250	1,175,216		4,918				3,564,086	11/20/2024
8195886171		HALLANDALE BEACH	FL		07/14/2023	3.375	156,807		951				312,720	11/20/2024
6600994120		CASTLE ROCK	CO		07/14/2023	3.375	587,150		4,007				1,807,428	11/20/2024
6601686600		NEEDHAM	MA		04/10/2023	3.125	148,022		3,290				2,176,095	11/20/2024
6601750323		LA JOLLA	CA		04/10/2023	2.875	450,981		2,438				3,222,684	11/20/2024
6602683663		CHINO HILLS	CA		04/10/2023	3.625	555,200		2,398				1,200,853	11/20/2024
PEB1540095870		CHARLOTTESVILLE	VA		03/21/2018	3.990	447,719		292				1,161,401	11/20/2024
8197474612		FORT LAUDERDALE	FL		07/14/2023	3.125	215,849		1,375				512,845	11/20/2024
6601485078		LAS VEGAS	NV		04/10/2023	3.250	156,692		2,210				1,201,600	11/20/2024
8201717116		FT MYERS	FL		07/14/2023	5.250	209,651		744				257,376	11/20/2024
6602701614		SAN FRANCISCO	CA		04/10/2023	2.875	896,753		4,813				2,119,384	11/20/2024
8017252031		HOMESTEAD	FL		07/14/2023	4.750	146,594		771				445,282	11/20/2024
6602696699		GLEN ELLYN	IL		04/10/2023	3.000	428,645		2,724				1,003,781	11/20/2024
6602692193		CHICAGO	IL		04/10/2023	3.375	133,188		850				315,176	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601736876		PARKLAND	FL		04/10/2023	2.875	572,941		4,135				1,405,441	11/20/2024
6602685460		POOLESVILLE	MD		07/14/2023	3.125	499,658		2,970				1,042,580	11/20/2024
6602706431		QUEEN CREEK	AZ		04/10/2023	3.750	718,587		4,275				1,543,259	11/20/2024
6601482455		MERCER ISLAND	WA		07/14/2023	3.000	175,821		4,483				3,850,269	11/20/2024
6601471359		CONROE	TX		07/14/2023	3.500	200,269		3,176				1,109,633	11/20/2024
6602702398		PACIFICA	CA		04/10/2023	2.875	798,843		4,274				1,276,346	11/20/2024
PEB1596055536		WESTON	FL		01/11/2018	4.250	509,072		(336)				1,472,771	11/20/2024
6602688720		BOCA RATON	FL		04/10/2023	3.500	679,581		3,060				1,780,500	11/20/2024
6601224253		JACKSONVILLE	FL		04/10/2023	0.000	18,007		633				131,504	11/20/2024
6602692029		OCEANSIDE	CA		04/10/2023	3.125	573,023		3,819				1,180,305	11/20/2024
2522161710		RIVIERA BEACH	FL		07/14/2023	0.000	10,684		667				321,235	11/20/2024
6601225433		JACKSONVILLE	FL		04/10/2023	0.000	16,551		798				161,763	11/20/2024
6601713271		PASADENA	CA		04/10/2023	2.875	733,475		5,404				2,078,024	11/20/2024
PH7118866214		GILROY	CA		09/18/2015	4.375	559,554		(242)				1,451,190	11/20/2024
6602682970		WALNUT CREEK	CA		04/10/2023	3.375	676,114		3,163				1,181,145	11/20/2024
112939087		Oakland Park	FL		07/14/2023	4.875	112,472		543				521,720	11/20/2024
6602685528		HENDERSON	NV		04/10/2023	3.500	1,027,050		4,764				2,141,861	11/20/2024
6602680024		THOUSAND OAKS	CA		04/10/2023	3.375	754,916		3,520				1,543,254	11/20/2024
6602687284		SAN MARCOS	CA		04/10/2023	2.750	687,110		3,869				1,626,553	11/20/2024
6600677279		JACKSONVILLE	FL		04/10/2023	0.000	26,944		903				229,351	11/20/2024
6602688571		SAN JOSE	CA		04/10/2023	3.625	671,361		2,863				2,302,665	11/20/2024
6601702639		PHOENIX	AZ		04/10/2023	3.250	447,722		3,303				1,589,661	11/20/2024
6602684943		BRENTWOOD	TN		04/10/2023	2.625	613,253		4,786				1,945,003	11/20/2024
6600935602		MOSS BEACH	CA		04/10/2023	3.375	704,533		3,384				1,149,296	11/20/2024
8204232182		NAPLES	FL		07/14/2023	6.500	207,190		475				304,775	11/20/2024
6602710953		LEANDER	TX		07/14/2023	4.000	796,313		3,592				1,254,254	11/20/2024
6602674092		SANTA CLARA	CA		04/10/2023	2.750	762,974		4,342				2,175,626	11/20/2024
6602698729		LADERA RANCH	CA		04/10/2023	3.125	851,042		4,392				1,876,076	11/20/2024
EB1351004649		BROOKLYN	NY		06/24/2016	3.750	594,768		16				1,158,168	11/20/2024
6601681429		HOUSTON	TX		07/14/2023	3.125	167,411		4,632				4,144,465	11/20/2024
6600925827		IRVINE	CA		04/10/2023	3.875	85,677		1,187				1,123,234	11/20/2024
6601678623		ARLINGTON	VA		04/10/2023	3.125	152,522		3,398				1,797,648	11/20/2024
6601383901		GARDEN GROVE	CA		04/10/2023	6.750	99,044		522				899,244	11/20/2024
6602684042		ISSAQUAH	WA		07/14/2023	3.000	851,831		5,156				1,771,289	11/20/2024
6601682823		EVANSTON	IL		04/10/2023	2.875	179,046		4,572				1,397,127	11/20/2024
6600011404		JACKSONVILLE	FL		04/10/2023	0.000	3,535		449				124,809	11/20/2024
6601808998		LEANDER	TX		07/14/2023	2.990	519,390		3,261				1,191,148	11/20/2024
8195657606		PLANTATION	FL		07/14/2023	3.625	171,929		981				442,885	11/20/2024
6602674720		KETCHUM	ID		04/10/2023	2.750	1,350,174		7,683				6,380,765	11/20/2024
6602689645		WESTLAKE VILLAGE	CA		04/10/2023	3.125	726,379		3,623				1,524,913	11/20/2024
6601476713		DALLAS	TX		07/14/2023	3.375	232,247		3,339				1,704,205	11/20/2024
6600011206		JACKSONVILLE	FL		04/10/2023	0.000	4,511		488				128,198	11/20/2024
6602702745		EDINA	MN		04/10/2023	2.875	502,510		2,687				944,693	11/20/2024
6601724831		BRENTWOOD	TN		04/10/2023	3.250	612,359		3,207				1,496,185	11/20/2024
6601684118		ARMONK	NY		04/10/2023	3.000	285,438		4,107				2,468,798	11/20/2024
6601683359		KINGS POINT	NY		04/10/2023	3.750	68,803		2,533				6,779,747	11/20/2024
6601040881		SAN MATEO	CA		04/10/2023	3.875	401,555		1,996				1,810,007	11/20/2024
6602710961		OAK HARBOR	WA		07/14/2023	3.750	613,163		2,965				1,008,812	11/20/2024
6601471565		PROSPER	TX		07/14/2023	3.375	197,221		2,936				1,456,015	11/20/2024
8199608299		LAKE WORTH	FL		07/14/2023	3.250	223,564		1,374				397,104	11/20/2024
6600924325		SAN JOSE	CA		04/10/2023	3.875	1,129,999		7,820				3,672,285	11/20/2024
6601735134		LAS VEGAS	NV		04/10/2023	3.875	816,639		3,251				1,744,251	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
505197792		LAKE WORTH	FL		07/14/2023	3.875	301,914		1,555				787,546	11/20/2024
6600938713		HIGHLAND MILLS	NY		04/10/2023	3.875	240,638		473				490,649	11/20/2024
6601754051		PORT ST JOE	FL		04/10/2023	3.000	961,180		6,630				1,846,811	11/20/2024
6601744383		RENO	NV		04/10/2023	3.250	525,373		2,573				3,097,756	11/20/2024
6602683457		WEST LINN	OR		07/14/2023	3.000	634,750		3,856				1,187,519	11/20/2024
8195820699		JACKSONVILLE	FL		07/14/2023	2.875	167,757		1,150				329,858	11/20/2024
505332234		BOYNTON BEACH	FL		07/14/2023	2.875	344,659		2,233				972,631	11/20/2024
6601822130		DANVILLE	CA		04/10/2023	3.375	656,370		3,121				1,491,181	11/20/2024
6600934654		CARMEL	CA		04/10/2023	3.375	1,413,601		9,650				4,730,733	11/20/2024
6602674613		DANVILLE	CA		04/10/2023	2.625	861,763		5,067				2,232,509	11/20/2024
6601808956		DRAPER	UT		07/14/2023	3.375	571,482		3,231				1,274,450	11/20/2024
6602696210		SWAMPSCOTT	MA		04/10/2023	3.000	641,676		3,339				1,816,951	11/20/2024
6601714683		SCOTTSDALE	AZ		04/10/2023	3.000	660,992		3,569				2,521,987	11/20/2024
EB1540094622		TAMPA	FL		12/16/2016	3.500	513,600		137				1,575,930	11/20/2024
6602705557		HUNTINGTON BEACH	CA		04/10/2023	3.625	1,218,430		5,144				2,733,118	11/20/2024
6602685585		GRETNA	NE		04/10/2023	2.875	738,968		5,297				1,608,482	11/20/2024
6602700053		FRANKLIN LAKES	NJ		07/14/2023	3.000	1,408,368		8,431				3,399,696	11/20/2024
6602685791		SANTA FE	NM		04/10/2023	3.750	809,893		3,347				1,582,822	11/20/2024
6602683812		SAN DIEGO	CA		04/10/2023	2.875	675,731		3,695				1,384,146	11/20/2024
6600675331		JACKSONVILLE	FL		04/10/2023	0.000	29,396		653				225,650	11/20/2024
8025462301		POMPANO BEACH	FL		07/14/2023	4.625	195,687		962				410,129	11/20/2024
6601706572		SAN FRANCISCO	CA		04/10/2023	2.875	434,405		2,391				1,111,720	11/20/2024
FR125708359		LEXINGTON	MA		12/02/2016	3.450	692,787		92				2,490,808	11/20/2024
6602688068		VERDI	NV		04/10/2023	4.125	575,803		2,090				1,058,128	11/20/2024
551259449		NAPLES	FL		07/14/2023	0.000	21,993		1,085				286,415	11/20/2024
6601486852		PIEDMONT	CA		04/10/2023	2.990	130,339		2,985				2,504,125	11/20/2024
6601678912		NEW YORK	NY		04/10/2023	3.250	188,259		3,918				4,998,793	11/20/2024
6601682922		SANDS POINT	NY		04/10/2023	3.375	186,464		4,183				4,237,501	11/20/2024
6601384032		ATLANTIC BEACH	FL		04/10/2023	0.000	14,258		692				336,244	11/20/2024
6602699040		SAMMAMISH	WA		07/14/2023	3.500	769,100		4,329				1,497,528	11/20/2024
6600677428		JACKSONVILLE	FL		04/10/2023	0.000	36,424		873				274,819	11/20/2024
PH7133785928		WESTFIELD	NJ		08/21/2015	3.990	435,249		(34)				1,384,603	11/20/2024
6602683283		SEATTLE	WA		07/14/2023	3.000	1,000,649		6,059				1,873,614	11/20/2024
6602683200		SHAVANO PARK	TX		07/14/2023	3.125	724,097		4,240				1,464,629	11/20/2024
6601739649		GREGORY	MI		04/10/2023	3.125	532,568		2,692				1,141,804	11/20/2024
6601681049		NEW YORK	NY		04/10/2023	3.125	151,982		2,747				1,738,770	11/20/2024
8201927521		SUNRISE	FL		07/14/2023	4.875	204,068		819				412,524	11/20/2024
PEB1541041408		HOUSTON	TX		08/14/2017	4.125	890,654		(436)				1,763,332	11/20/2024
6601692681		SAINT HELENA	CA		04/10/2023	3.500	288,548		2,913				1,357,741	11/20/2024
6602711605		WHITE STONE	VA		04/10/2023	4.125	976,993		3,446				1,985,820	11/20/2024
6601692475		SYOSSET	NY		04/10/2023	3.625	394,597		3,513				1,808,925	11/20/2024
PEB1143017692		LONG VALLEY	NJ		11/17/2017	3.750	447,370		139				1,264,727	11/20/2024
6602688605		LA MESA	CA		04/10/2023	3.375	1,108,372		5,194				2,463,246	11/20/2024
6601678847		BROOKLYN	NY		04/10/2023	3.375	117,689		1,790				4,133,080	11/20/2024
112932330		Naples	FL		07/14/2023	4.750	119,083		595				289,754	11/20/2024
6601473728		DALLAS	TX		07/14/2023	3.125	379,601		5,734				2,693,285	11/20/2024
6600850017		DALLAS	TX		07/14/2023	3.990	526,663		2,575				1,451,762	11/20/2024
8199447675		LEHIGH ACRES	FL		07/14/2023	3.250	211,429		1,636				366,647	11/20/2024
6602693266		ANNAPOLIS	MD		07/14/2023	3.250	183,511		1,482				457,116	11/20/2024
6602704980		EAGLE	ID		04/10/2023	3.250	598,952		2,846				926,529	11/20/2024
6602690767		BOLTON	MA		04/10/2023	3.750	561,379		2,312				1,070,181	11/20/2024
6601740829		MORGAN HILL	CA		04/10/2023	2.875	436,387		2,376				1,640,044	11/20/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
98630023		SUNRISE	FL		07/14/2023	4.490	122,078		701				355,038	11/20/2024
8195279351		SUNNY ISLES BEACH	FL		07/14/2023	2.750	151,890		1,087				362,544	11/20/2024
6602711332		MOUNTAIN VIEW	CA		04/10/2023	3.625	787,472		3,300				1,779,601	11/20/2024
6602680552		SEBASTOPOL	CA		04/10/2023	3.000	639,623		3,353				1,948,594	11/20/2024
EB1784002431		SAN FRANCISCO	CA		03/24/2016	3.875	932,916		(230)				1,908,402	11/20/2024
3363904532		Naples	FL		07/14/2023	3.750	99,538		665				458,268	11/20/2024
6602694926		EL SEGUNDO	CA		04/10/2023	3.250	1,052,888		5,064				1,982,690	11/20/2024
6601484170		DENVER	CO		07/14/2023	2.969	185,333		4,486				2,059,806	11/20/2024
6602705235		MCKINNEY	TX		07/14/2023	3.875	1,181,835		5,585				1,835,070	11/20/2024
6602688589		SAN BRUNO	CA		04/10/2023	3.375	816,490		3,782				1,671,411	11/20/2024
6601697334		WEST LINN	OR		07/14/2023	3.375	423,579		2,462				1,069,673	11/20/2024
6602680511		SEATTLE	WA		07/14/2023	3.375	726,011		6,810				1,942,357	11/20/2024
6602676956		MONTCLAIR	NJ		07/14/2023	2.625	929,039		6,255				2,842,382	11/20/2024
8191240609		SOUTH PALM BEACH	FL		07/14/2023	2.500	206,296		1,580				865,184	11/20/2024
6601735803		DALLAS	TX		07/14/2023	3.375	636,564		3,504				2,144,207	11/20/2024
6601827477		FREMONT	CA		04/10/2023	3.250	671,791		3,292				1,439,019	11/20/2024
6602692250		LA VERNE	CA		04/10/2023	3.000	226,781		1,634				940,922	11/20/2024
3390895468		Delray Beach	FL		07/14/2023	4.375	60,635		471				238,239	11/20/2024
6601708123		SEATTLE	WA		07/14/2023	2.750	735,877		4,828				1,661,635	11/20/2024
6600011644		JACKSONVILLE	FL		04/10/2023	0.000	5,565		554				144,588	11/20/2024
3364945230		Lee	FL		07/14/2023	3.500	44,097		528				185,934	11/20/2024
6602699644		TRACY	CA		04/10/2023	2.990	510,175		2,746				897,741	11/20/2024
6601809202		NASHVILLE	TN		04/10/2023	3.625	862,526		3,821				2,085,472	11/20/2024
8201273306		HOMESTEAD	FL		07/14/2023	4.875	411,639		1,662				695,609	11/20/2024
6601692095		BELTSVILLE	MD		07/14/2023	3.875	291,938		1,908				830,784	11/20/2024
6601679365		EASTHAM	MA		04/10/2023	3.375	209,702		3,476				2,552,780	11/20/2024
6602704873		PROSPER	TX		07/14/2023	3.625	519,278		2,627				1,022,030	11/20/2024
6601723346		LYNNFIELD	MA		04/10/2023	3.500	813,892		3,773				1,644,995	11/20/2024
3387385676		Delray Beach	FL		07/14/2023	4.125	55,458		309				166,765	11/20/2024
6601685495		NORWOOD	NJ		07/14/2023	3.125	230,875		3,907				1,611,543	11/20/2024
6601728154		SAN CARLOS	CA		04/10/2023	3.250	1,298,605		6,316				3,794,738	11/20/2024
6602693563		GLENDORA	CA		04/10/2023	3.000	802,758		5,519				1,824,509	11/20/2024
6601696443		SAN FRANCISCO	CA		04/10/2023	3.250	697,615		3,563				1,506,588	11/20/2024
6601708875		TUCSON	AZ		04/10/2023	3.250	548,303		2,691				2,288,222	11/20/2024
6602693779		LAFAYETTE	CO		07/14/2023	2.750	263,557		2,374				565,081	11/20/2024
8199619328		CAPE CORAL	FL		07/14/2023	3.375	150,312		877				260,411	11/20/2024
6602695360		SYKESVILLE	MD		07/14/2023	3.250	568,832		3,196				1,138,295	11/20/2024
6602681709		DALLAS	TX		07/14/2023	2.625	675,913		4,551				2,291,629	11/20/2024
6602674654		BERKELEY	CA		04/10/2023	2.750	812,502		4,624				1,758,384	11/20/2024
6601383018		JACKSONVILLE	FL		04/10/2023	0.000	20,700		742				364,530	11/20/2024
6602675321		SANTA MONICA	CA		04/10/2023	3.375	683,606		3,215				2,481,117	11/20/2024
6601744474		HIGHLAND	UT		07/14/2023	2.875	368,662		4,194				1,576,702	11/20/2024
6602683101		LINCOLN	CA		04/10/2023	3.250	519,609		2,563				1,066,909	11/20/2024
8198677480		HIALEAH	FL		07/14/2023	3.249	347,305		2,120				705,077	11/20/2024
6602700780		OAKLAND	CA		04/10/2023	2.990	890,850		4,695				1,690,844	11/20/2024
6601485953		SANTA MONICA	CA		04/10/2023	3.875	676,646		3,773				4,364,769	11/20/2024
6600524570		DAVIE	FL		04/10/2023	3.875	747,994		4,068				3,023,765	11/20/2024
6601490813		MONTGOMERY	AL		07/14/2023	4.375	96,567		539				298,211	11/20/2024
6602674944		RIVIERA BEACH	FL		04/10/2023	3.125	1,308,231		6,620				3,704,031	11/20/2024
6602671239		FULLERTON	CA		04/10/2023	3.500	299,253		3,533				1,954,256	11/20/2024
6601383083		ATLANTIC BEACH	FL		04/10/2023	0.000	26,576		930				324,157	11/20/2024
6600934753		SNOHOMISH	WA		07/14/2023	3.000	646,258		4,090				1,857,284	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6601723148		SAN JOSE	CA		04/10/2023	3.125	1,066,049		5,415				2,165,933	11/20/2024
6601486423		VOORHEES	NJ		07/14/2023	3.250	112,590		3,090				1,456,420	11/20/2024
6602677533		ALEXANDRIA	VA		04/10/2023	2.875	673,416		3,693				1,580,609	11/20/2024
6602693670		MOUNTAIN HOUSE	CA		04/10/2023	2.500	471,224		3,796				1,225,371	11/20/2024
6602690627		MONTGOMERY	TX		07/14/2023	3.250	576,537		3,252				1,742,085	11/20/2024
6601746354		MORRISTOWN	NJ		07/14/2023	3.125	1,086,408		6,567				2,422,947	11/20/2024
6601817908		OAKLAND	CA		04/10/2023	2.875	668,953		3,711				2,492,686	11/20/2024
6602687045		SAN JOSE	CA		04/10/2023	3.000	959,938		5,069				2,712,973	11/20/2024
6602700434		TARZANA	CA		04/10/2023	3.375	895,542		4,118				1,599,850	11/20/2024
6602681444		BASALT	CO		07/14/2023	3.250	1,227,565		6,950				4,226,844	11/20/2024
6602674001		PRAIRIE VILLAGE	KS		07/14/2023	2.750	527,850		3,457				1,581,959	11/20/2024
6602684901		BETHESDA	MD		07/14/2023	2.625	888,702		9,885				6,865,038	11/20/2024
6601687160		CAMBRIDGE	MA		04/10/2023	3.625	59,847		2,141				4,909,749	11/20/2024
6601478909		ROCKPORT	TX		07/14/2023	3.125	244,195		3,384				1,166,713	11/20/2024
6602681881		FRANKLIN	TN		04/10/2023	3.125	555,396		2,791				1,218,989	11/20/2024
6601815746		GLADSTONE	OR		07/14/2023	3.000	408,908		2,553				1,057,505	11/20/2024
6601713123		CAVE CREEK	AZ		04/10/2023	2.990	386,093		2,710				1,071,336	11/20/2024
6602702430		NEWCASTLE	CA		04/10/2023	3.000	940,856		4,861				2,278,166	11/20/2024
6602706514		AUSTIN	TX		07/14/2023	2.750	445,987		2,921				2,342,330	11/20/2024
6601485292		LOS GATOS	CA		04/10/2023	3.750	609,847		3,660				2,071,084	11/20/2024
3375064084		FORT MYERS	FL		07/14/2023	4.500	86,446		462				243,772	11/20/2024
6602675206		DALLAS	TX		07/14/2023	3.750	443,030		2,394				1,700,869	11/20/2024
6601812107		YORBA LINDA	CA		04/10/2023	3.125	727,484		3,886				2,055,703	11/20/2024
6601825612		LAKEWOOD	CO		07/14/2023	3.990	408,320		2,909				1,193,771	11/20/2024
6602698745		PEMBROKE PINES	FL		04/10/2023	3.750	603,644		2,485				1,278,495	11/20/2024
EB1259001363		ASPEN	CO		08/07/2015	3.750	803,677		37				9,745,116	11/20/2024
6602687920		WASHINGTON	DC		04/10/2023	3.250	702,727		3,469				1,457,851	11/20/2024
6601086660		CALIFON	NJ		07/14/2023	3.000	131,004		1,935				608,159	11/20/2024
6601203604		JACKSONVILLE	FL		04/10/2023	0.000	6,654		538				137,041	11/20/2024
6601673830		PLANO	TX		07/14/2023	3.625	148,588		2,897				1,777,578	11/20/2024
6601708578		SAN JOSE	CA		04/10/2023	2.875	673,146		3,721				1,285,232	11/20/2024
8202450855		BONITA SPRINGS	FL		07/14/2023	5.000	466,938		1,780				762,979	11/20/2024
6601710657		ALTADENA	CA		04/10/2023	2.875	150,925		3,232				3,254,928	11/20/2024
3393879111		Davie	FL		07/14/2023	3.990	144,232		1,396				613,109	11/20/2024
6601483578		CARMEL	IN		04/10/2023	3.250	128,962		2,609				2,018,755	11/20/2024
6601811604		AUSTIN	TX		07/14/2023	3.250	570,134		3,378				1,379,289	11/20/2024
6601819391		HOUSTON	TX		07/14/2023	2.990	838,374		5,176				1,709,819	11/20/2024
8194888517		NAPLES	FL		07/14/2023	2.875	109,954		754				558,546	11/20/2024
6601714170		NASHVILLE	TN		04/10/2023	2.750	511,634		3,879				1,224,864	11/20/2024
6601740209		FRANKLIN LAKES	NJ		07/14/2023	3.750	844,677		1,746				1,840,957	11/20/2024
6600011891		JACKSONVILLE	FL		04/10/2023	0.000	4,189						153,617	11/20/2024
6600669656		JACKSONVILLE	FL		04/10/2023	6.250	24,981						227,087	05/30/2024
3368955525		Delray Beach	FL		07/14/2023	4.625	40,467		37				360,505	11/20/2024
EB1541039282		ARCADIA	OK		10/09/2015	4.625	1,285,395		(564)				3,963,059	11/20/2024
3364381030		Lee	FL		07/14/2023	4.375	67,003						248,789	11/20/2024
6601245720		PITTSFIELD	MA		04/10/2023	5.000	49,274						243,849	11/20/2024
2522161761		WEST PALM BEACH	FL		07/14/2023	0.000	20,557						328,250	11/20/2024
6600026543		JACKSONVILLE	FL		04/10/2023	0.000	3,235		(139)				141,585	11/20/2024
6600679481		JACKSONVILLE	FL		04/10/2023	0.000	22,194		54				166,431	11/20/2024
PEB1540094504		PALM HARBOR	FL		11/18/2016	4.500	574,583		(514)				1,555,759	11/20/2024
6600023060		JACKSONVILLE	FL		04/10/2023	6.500	29,003		(858)				282,445	11/20/2024
3386339161		Fort Lauderdale	FL		07/14/2023	4.750	79,930		(17,035)		4,402		398,879	11/20/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PEB1596053769		NOVATO	CA		11/18/2016	4.000	734,098		(247)				1,737,540	11/20/2024
6600675075		JACKSONVILLE	FL		04/10/2023	0.000	28,869		(3,218)				218,637	11/20/2024
10801869		Fort Myers	FL		07/14/2023	0.000	35,143		562				242,280	11/20/2024
PEB1706602876		BRONX	NY		06/13/2017	3.875	398,171		(33)				1,311,435	11/20/2024
6601224188		JACKSONVILLE	FL		04/10/2023	0.000	14,536						131,504	11/20/2024
6601286369		COLUMBIA FALLS	MT		04/10/2023	3.000	127,587		1,237				415,279	11/20/2024
3387081823		North Miami	FL		07/14/2023	3.125	179,517		404				475,196	11/20/2024
6601286443		PENNSVILLE	NJ		07/14/2023	5.000	134,833		(57)				310,180	11/20/2024
PEB1596053389		BARRINGTON	IL		11/18/2016	3.750	477,419		(56)				1,098,232	11/20/2024
8195473875		MIAMI GARDENS	FL		07/14/2023	2.750	120,258		1,446				525,167	11/20/2024
6601204628		JACKSONVILLE	FL		04/10/2023	0.000	9,251		(196)				147,475	11/20/2024
8024603477		BOCA RATON	FL		07/14/2023	5.250	266,150		369				597,307	11/20/2024
8200513561		NAPLES	FL		07/14/2023	3.125	166,120		(13,296)				619,288	11/20/2024
0399999. Mortgages in good standing - Residential mortgages-all other							3,684,776,764		20,537,543		107,498		11,977,133,773	XXX
0956100		Tampa	FL		11/16/2021	3.000	81,000,000						136,000,000	11/06/2021
0923400		Milpitas	CA		01/13/2021	3.100	59,000,000						93,800,000	11/04/2020
0919000		Sandy Springs	GA		10/14/2020	3.850	48,784,397						100,100,000	07/31/2020
0701103		SEATTLE	WA		04/04/2014	4.380	86,217,030						137,900,000	01/15/2014
0853900		San Mateo	CA		03/26/2018	3.850	132,910,000						245,100,000	03/09/2018
0942200		Miami	FL		06/08/2021	2.710	63,750,000						103,600,000	05/25/2021
0879500		Bothell	WA		03/01/2019	4.170	62,400,000						113,500,000	02/13/2019
0838000		Austin	TX		05/11/2017	4.130	55,628,430						101,000,000	04/25/2017
0919400		Boston	MA		09/24/2020	3.500	259,322,515						423,000,000	09/08/2020
0881500		San Francisco	CA		07/11/2019	3.980	135,000,000						221,000,000	05/31/2019
0869500		Chicago	IL		11/07/2018	4.430	141,666,667						255,666,666	10/25/2018
0956700		Frisco	TX		12/15/2021	3.050	70,200,000						118,000,000	12/13/2021
0938400		San Diego	CA		04/30/2021	3.020	90,000,000						155,700,000	04/28/2021
0834300		Charlotte	NC		03/01/2017	4.400	147,700,380						257,475,000	12/15/2016
0924501		Northborough	MA		11/26/2024	6.950	18,000,000						30,593,779	11/08/2024
0717000		Bellevue	WA		09/24/2015	4.200	207,593,054						394,000,000	09/11/2015
0715200		KEARNY	NJ		10/21/2015	3.780	36,483,886						66,100,000	06/11/2015
0842300		Dallas	TX		08/15/2017	3.580	225,000,000						697,669,811	08/22/2022
0712200		Weehawken	NJ		02/27/2015	4.000	170,035,914						310,100,000	02/10/2015
0704700		STAMFORD	CT		06/19/2014	4.930	72,761,947						136,000,000	06/01/2014
0663700		NEW YORK	NY		04/01/2008	6.220	19,025,303						69,200,000	01/18/2008
0719500		Woodland Hills	CA		11/18/2015	3.680	40,075,470						79,100,000	10/13/2015
0871400		Austin	TX		12/14/2018	4.490	80,725,000						137,000,000	12/05/2018
0843600		Mt Arlington	NJ		09/19/2017	4.210	66,549,838						101,000,000	09/01/2017
0851900		Houston	TX		02/16/2018	3.750	35,308,730						58,700,000	01/17/2018
0838500		Frederick	MD		05/11/2017	6.600	108,262,613						217,741,796	12/04/2023
0911200	0	Playa Vista	CA		02/14/2020	3.300	245,000,000						517,000,000	01/29/2020
0717300		Coppell	TX		08/28/2015	4.040	59,835,630						93,000,000	08/12/2015
0703700		MCLEAN	VA		04/29/2014	4.690	83,880,961						177,000,000	02/19/2014
0841700		Irvine	CA		07/27/2017	3.750	88,000,000						149,000,000	06/21/2017
0937600		Mesa	AZ		08/05/2021	3.070	67,000,000						118,500,000	05/07/2021
0877201		East Elmhurst	NY		11/13/2020	3.000	10,000,000						19,100,000	10/13/2020
0864100		Montvale	NJ		10/09/2018	4.080	60,000,000						89,600,000	08/07/2018
0835100		Boston	MA		03/29/2017	7.000	380,000,000						452,000,000	04/18/2024
0906900	0	Austin	TX		02/20/2020	3.550	105,600,000						201,800,000	01/27/2020
0870600		Maplewood	NJ		04/16/2019	4.550	30,629,105						50,400,000	11/13/2018
04171500		Pflugerville	TX		09/27/2024	5.650	80,000,000						139,400,000	08/22/2024
04096900		Moorpark	CA		06/15/2022	7.833	67,512,155						101,680,000	10/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0873900		Shelby Charter	MI		03/18/2019	4.150	384,000,000						659,000,000	01/02/2019
0877202		East Elmhurst	NY		03/01/2022	3.450	140,000,000						256,416,404	02/07/2022
0857200		Washington	DC		06/01/2018	3.910	130,000,000						293,000,000	04/25/2018
0875600		Pearland	TX		01/24/2019	4.200	28,750,000						58,200,000	01/08/2019
0802800		YORK	PA		12/14/2016	3.500	253,886,272						521,508,000	08/19/2019
0870400		Fontana	CA		12/11/2018	4.490	135,000,000						249,400,000	10/24/2018
0719900		Cerritos	CA		10/30/2015	4.000	165,088,535						317,666,667	10/27/2015
0858300		San Mateo	CA		07/02/2018	4.130	85,000,000						141,900,000	04/27/2018
0708401		San Juan Capistrano	CA		08/19/2014	4.260	1,433,437						3,227,163	07/10/2015
0884601		Rialto	CA		07/10/2020	3.520	68,900,000						112,900,000	06/23/2020
0860800		Philadelphia	PA		07/10/2018	4.400	80,099,145						144,345,455	06/26/2018
0855901		San Francisco	CA		03/26/2018	4.930	28,750,000						45,414,546	02/26/2018
0872000		Bothell	WA		12/31/2018	4.300	43,000,000						72,700,000	12/13/2018
0943700		Glendale	AZ		09/09/2021	3.100	50,160,000						84,800,000	08/24/2021
0708402		Los Angeles	CA		08/19/2014	4.210	1,693,394						3,851,917	07/10/2015
0837800		Oklahoma City	OK		05/11/2017	3.900	50,343,868						86,000,000	04/25/2017
0838502		Frederick	MD		12/27/2023	6.600	21,050,000						11,040,173	12/04/2023
04099800		Charleston	SC		09/06/2022	4.750	46,000,000						88,700,000	07/25/2022
0700300		ANDOVER	MA		12/20/2013	4.670	31,336,828						63,000,000	10/24/2013
0858900		Chicago	IL		06/19/2018	4.240	99,304,999						173,684,211	06/11/2018
0864700		Seattle	WA		08/24/2018	4.190	120,000,000						238,588,235	08/14/2018
04140000		San Diego	CA		12/06/2023	7.070	70,000,000						133,000,000	12/01/2023
0874900		Brooklyn	NY		03/14/2019	4.310	325,625,666						551,000,000	01/28/2019
0722300		CEDAR PARK	TX		03/07/2016	4.030	29,553,490						46,400,000	02/22/2016
0701104		SUNNYVALE	CA		04/04/2014	4.380	197,684,502						295,000,000	01/15/2014
0545702		SAN DIEGO	CA		02/11/2013	4.500	63,345,388						134,500,000	02/04/2013
0552701		NEW YORK	NY		09/13/2013	4.270	40,778,624						80,900,000	07/17/2013
0717900		Austin	TX		08/11/2015	3.900	27,019,062						43,500,000	08/11/2015
0928001		Riverside	CA		01/28/2022	3.000	112,000,000						199,000,000	01/17/2022
0923200		Medley	FL		10/16/2020	2.900	49,200,000						92,270,000	09/24/2020
0966600		Romeoville	IL		03/01/2022	3.270	107,000,000						170,600,000	01/26/2022
0713000		Alexandria	VA		02/17/2015	3.950	30,112,836						54,000,000	01/21/2015
04140100		Toms River	NJ		11/29/2023	6.610	26,800,000						46,000,000	11/06/2023
0934400		Henderson	NV		05/07/2021	2.960	51,603,000						91,700,000	04/28/2021
04145800		Dallas	TX		06/28/2024	6.550	35,500,000						64,900,000	05/10/2024
0869600		Brooklyn Park	MN		01/31/2019	4.577	91,483,786						142,789,955	12/03/2018
0853300		Novi	MI		03/14/2018	5.750	88,749,365						184,300,000	02/06/2018
0857000		Hopkins	MN		06/26/2018	4.270	46,464,312						72,550,000	05/24/2018
0628401		SECAUCUS	NJ		11/12/2015	4.000	60,133,813						136,104,348	11/23/2020
0699800		BLOOMFIELD	CT		01/13/2014	5.020	29,794,914						53,170,000	01/03/2013
0864300		Washington	DC		11/19/2018	4.330	555,000,000						940,000,000	10/08/2018
0695000		FORT WORTH	TX		04/08/2013	3.850	50,113,079						108,150,000	04/02/2013
0927900		Cambridge	MA		02/17/2021	2.590	88,000,000						195,400,000	01/25/2021
0851000		Metuchen	NJ		12/29/2017	3.900	64,795,688						98,000,000	12/28/2017
0708407		Van Nuys	CA		10/16/2014	4.310	4,119,312						8,962,154	07/10/2015
0919500		River Grove	IL		08/21/2020	3.250	54,000,000						105,300,000	08/17/2020
0624600		CHICAGO	IL		01/03/2006	5.600	85,314,237						244,000,000	05/01/2016
0937700		Philadelphia	PA		06/16/2021	2.920	46,000,000						79,800,000	04/19/2021
0701106		PORTLAND	OR		04/04/2014	4.380	36,958,576						302,200,000	01/15/2014
0864800		Houston	TX		10/10/2018	4.360	236,000,000						488,275,862	09/13/2018
0849600		Scarsdale	NY		12/28/2017	4.480	186,692,906						308,160,000	11/09/2017
0866900		Miami Beach	FL		10/16/2018	4.390	84,750,000						144,200,000	09/11/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
04101300		Cambridge	MA		09/01/2022	5.070	78,300,000						152,000,000	08/29/2022
0606801		Willow Grove	PA		09/21/2015	3.880	68,504,143						171,200,000	09/01/2015
0864200		New Milford	NJ		10/09/2018	4.080	27,000,000						41,000,000	08/15/2018
0970300		Bethesda	MD		03/07/2022	3.320	48,000,000						80,394,500	03/02/2022
0696500		NEW YORK	NY		07/31/2013	4.070	64,522,429						177,700,000	07/08/2013
0839500		Boston	MA		05/22/2017	6.500	59,923,793						116,400,000	05/16/2017
0874300		Austin	TX		03/05/2019	4.250	330,000,000						602,900,000	01/15/2019
0856800		San Jose	CA		07/11/2018	4.160	41,250,000						79,200,000	05/29/2018
0928000		Fontana	CA		03/16/2021	2.580	202,600,000						344,950,000	02/23/2021
0803200		Pottstown	PA		11/02/2016	3.620	41,000,000						88,000,000	10/06/2016
04134300		Duluth	GA		08/09/2023	5.200	82,500,000						136,000,000	06/27/2023
0963200		Long Beach	CA		01/20/2022	3.000	91,260,000						156,000,000	01/08/2022
0844500		San Francisco	CA		09/29/2017	3.600	140,000,000						255,000,000	09/14/2017
0961100		Boston	MA		12/10/2021	7.417	180,700,000						235,500,000	12/08/2021
0713700		New York	NY		02/05/2015	4.950	49,907,977						700,000,000	09/16/2014
0927800		Washington	DC		03/19/2021	3.030	92,070,000						153,900,000	02/08/2021
0838501		Frederick	MD		11/05/2020	6.600	29,850,000						47,615,343	12/04/2023
0703900		Glenview	IL		07/01/2014	4.630	35,765,206						62,500,000	04/17/2014
0915400	0	Burlingame	CA		04/30/2020	3.350	70,000,000						108,000,000	03/05/2020
0915900	0	Atlanta	GA		05/29/2020	3.473	60,000,000						113,000,000	07/27/2021
0611500		LAS VEGAS	NV		09/27/2005	5.320	1,223,995						27,600,000	08/31/2005
0848500		Newport Beach	CA		01/19/2018	3.540	108,027,596						194,000,000	11/21/2017
0936501		Austin	TX		12/20/2024	7.800	15,000,000						25,227,273	12/12/2024
0952000		Durham	NC		09/30/2021	6.897	128,000,000						179,100,000	09/10/2021
0848100		Chicago	IL		12/15/2017	3.930	53,192,699						85,000,000	12/05/2017
0832200		Woodbridge	VA		11/18/2016	4.550	125,000,000						229,867,788	10/04/2016
0706700		ATLANTA	GA		08/15/2014	3.960	275,000,000						601,000,000	08/04/2014
0956200		Reston	VA		11/15/2021	2.750	46,440,000						100,500,000	11/11/2021
0802801		YORK	PA		09/26/2019	4.550	73,590,224						147,092,000	08/19/2019
0837700		Raleigh	NC		05/01/2017	3.820	139,624,591						235,000,000	04/19/2017
0832600		Arlington	VA		02/01/2017	3.480	44,235,000						99,000,000	12/13/2016
0839300		San Diego	CA		06/29/2017	3.790	89,737,636						144,700,000	06/06/2017
0719000		San Antonio	TX		09/30/2015	3.720	28,734,513						51,500,000	09/23/2015
0968800		Ossining	NY		03/11/2022	3.280	45,000,000						70,500,000	02/22/2022
04147500		North Bergen	NJ		08/16/2024	6.400	28,000,000						63,700,000	07/03/2024
0721300		THE COLONY	TX		03/15/2016	4.020	58,806,421						92,700,000	03/11/2016
0836900		Calabasas	CA		05/08/2017	3.910	125,000,000						210,000,000	03/23/2017
0906600		Brooklyn	NY		03/26/2020	3.500	47,000,000						91,000,000	01/23/2020
0847000		Marlton	NJ		11/15/2017	3.860	36,023,907						58,300,000	11/02/2017
0944600		Bolingbrook	IL		08/02/2021	2.950	75,400,000						115,500,000	07/23/2021
04132200		Otis Orchards	WA		06/29/2023	5.360	58,000,000						101,480,000	05/01/2023
0701111		San Francisco	CA		07/15/2021	4.380	243,460,000						1,012,000,000	06/28/2021
0698000		Annapolis	MD		10/01/2013	4.810	94,025,336						147,500,000	09/03/2013
04132100		Ann Arbor	MI		05/24/2023	5.570	106,500,000						206,000,000	05/05/2023
0918300		Jersey City	NJ		10/27/2021	3.070	80,000,000						119,100,000	07/15/2021
0849902		Bakersfield	CA		06/12/2018	3.870	190,159,104						398,900,000	03/19/2018
0884100		Waterford	MI		06/03/2019	3.880	166,650,000						295,000,000	05/28/2019
04183800		North Charleston	SC		12/04/2024	5.860	28,950,000						48,500,000	11/15/2024
0722700		Atlanta	GA		06/29/2016	3.920	32,759,753						59,100,000	04/20/2016
0909000	0	Linden	NJ		05/21/2020	3.740	139,000,000						239,600,000	04/08/2020
0885000		Culver City	CA		07/11/2019	4.000	39,114,260						65,689,428	05/08/2019
0907100	0	Dallas	TX		02/06/2020	3.400	93,500,000						181,000,000	01/16/2020

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0832900		Denver	CO		02/01/2017	3.480	45,000,000						101,000,000	12/14/2016
0955600		Torrance	CA		12/03/2021	7.567	52,898,729						86,250,000	11/10/2021
0714201		Charlotte	NC		07/10/2017	3.750	73,620,759						123,050,000	07/06/2017
04145600		Ybor City	FL		06/11/2024	6.500	33,000,000						64,100,000	04/09/2024
04148300		Watchung	NJ		08/29/2024	6.030	31,000,000						49,300,000	08/19/2024
0972700		Charlotte	NC		04/29/2022	3.310	43,000,000						82,750,000	04/14/2022
0907000		Alexandria	VA		01/24/2020	3.350	76,000,000						127,000,000	01/15/2020
0918200		Jersey City	NJ		05/27/2021	3.350	52,000,000						81,200,000	04/22/2021
0926400		Frisco	TX		01/14/2021	2.900	53,200,000						76,300,000	12/30/2020
0953400		Durham	NC		10/12/2021	7.247	55,000,000						85,300,000	09/13/2021
0800900		Lawrence Township	NJ		04/25/2016	6.000	30,000,000						55,500,000	03/25/2016
04143900		Kansas City	MO		06/28/2024	6.000	133,000,000						179,387,862	06/28/2024
04185100		Austin	TX		12/20/2024	5.810	30,150,000						54,700,000	11/26/2024
0714100		Newton	MA		07/31/2015	3.950	123,889,453						202,000,000	07/11/2015
0846400		Hoffman Estates	IL		10/04/2017	3.550	174,025,677						347,720,000	07/23/2018
04135500		Philadelphia	PA		09/27/2023	6.290	55,500,000						90,400,000	07/31/2023
0803900		Mountain View	CA		11/21/2016	3.560	94,018,374						165,000,000	11/02/2016
0880400		Santa Monica	CA		07/11/2019	4.000	91,928,438						170,685,893	04/25/2019
04145900		Houston	TX		06/21/2024	6.550	23,750,000						40,900,000	05/01/2024
0911500	0	Des Plaines	IL		03/02/2020	3.420	76,000,000						129,000,000	02/03/2020
0935400		Meridian	ID		04/19/2021	3.030	39,600,000						66,400,000	04/05/2021
0642800		HOUSTON	TX		09/27/2007	5.250	28,989,695						59,506,775	07/06/2016
0832500		Arlington	VA		02/01/2017	3.480	40,500,000						94,600,000	12/12/2016
0921000		Tracy	CA		10/15/2020	2.900	118,500,000						191,700,000	08/13/2020
0722500		Alpharetta	GA		05/20/2016	3.700	44,163,992						72,000,000	04/29/2016
0901500		Charlotte	NC		11/12/2019	3.550	39,650,000						61,900,000	10/22/2019
0416002		BOSTON	MA		07/23/2014	4.400	35,204,789						126,100,000	07/07/2014
0847600		Denver	CO		12/19/2017	3.840	21,725,000						40,700,000	11/29/2017
0870401		Ontario	CA		08/18/2022	5.280	180,000,000						494,000,000	07/22/2022
0717800		Mandan	ND		10/08/2015	5.290	833,649		(4,266)				2,702,700	03/16/2015
0870100		Maple Grove	MN		04/18/2019	4.400	51,100,000						83,600,000	01/02/2019
0928800		Washington	DC		03/19/2021	3.030	88,000,000						147,000,000	02/08/2021
0841400		Austin	TX		06/08/2017	4.210	36,500,000						54,600,000	05/10/2017
0701109		Chicago	IL		09/30/2016	4.380	131,638,468						306,000,000	09/14/2016
04135200		Houston	TX		08/29/2023	6.430	61,250,000						118,000,000	07/24/2023
0849900		San Francisco	CA		01/11/2018	3.750	24,000,000						48,000,000	01/05/2018
0905500		Maitland	FL		12/11/2019	3.550	67,306,944						106,000,000	12/05/2019
0837000		Tysons	VA		06/05/2017	4.670	185,002,549						323,000,000	03/05/2017
0909500		San Diego	CA		02/27/2020	3.350	43,000,000						67,600,000	01/10/2020
0943500		Fort Worth	TX		07/12/2021	3.050	39,000,000						59,000,000	07/02/2021
0957600		Rancho Cucamonga	CA		12/09/2021	2.850	461,140,000						730,100,000	11/08/2021
04103200		Leander	TX		11/16/2022	8.183	24,000,000						34,425,000	10/12/2022
04126100		North Brunswick	NJ		06/15/2023	5.600	47,000,000						76,200,000	04/05/2023
0874400		New York	NY		04/11/2019	4.800	255,270,000						394,817,600	02/06/2019
0450203		CORALVILLE	IA		08/03/2012	5.710	73,896,198						104,000,000	12/31/2022
04120200		Pittsburgh	PA		12/07/2022	6.000	36,360,000						63,800,000	12/02/2022
0925700		Charlotte	NC		12/15/2020	2.800	51,650,000						79,850,000	11/04/2020
04167700		Nashville	TN		09/04/2024	5.660	51,250,000						87,000,000	08/13/2024
0832400		Charlotte	NC		02/01/2017	3.480	35,550,000						78,550,000	12/08/2016
0803300		Sarasota	FL		10/24/2016	3.400	268,400,085						525,000,000	10/12/2016
0967200		Carlsbad	CA		03/31/2022	8.153	51,054,908						51,000,000	03/31/2022
0936500		Austin	TX		04/22/2021	2.770	95,000,000						159,772,727	12/12/2024

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
04182504		Garden City	NY		11/05/2024	5.540	13,200,000						24,649,680	10/15/2024
0971800		San Diego	CA		04/07/2022	3.560	60,000,000						101,000,000	03/23/2022
04136000		Broomfield	CO		09/27/2023	6.030	36,000,000						71,800,000	08/17/2023
0844600		Los Angeles	CA		09/29/2017	3.700	67,700,000						148,200,000	08/16/2017
0716600		Frisco	TX		08/10/2015	3.830	40,345,103						66,600,000	07/31/2015
0703600		New York	NY		03/12/2014	4.940	62,480,711						166,400,000	03/10/2014
04098600		Elkhart	IN		09/08/2022	5.110	198,600,000						336,000,000	08/23/2022
0866800		Delray Beach	FL		09/27/2018	4.310	58,950,589						92,900,000	09/20/2018
0890500		Jersey City	NJ		10/03/2019	3.500	102,000,000						163,900,000	09/10/2019
0935700		State College	PA		04/30/2021	3.070	60,000,000						99,550,000	04/14/2021
0884500		Windermere	FL		08/01/2019	3.820	48,946,305						80,600,000	05/30/2019
0708400		Manteca	CA		08/19/2014	4.360	4,295,342						9,396,885	07/10/2015
0591003		SILVER SPRING	MD		05/11/2018	5.000	4,000,000						3,968,750	11/29/2023
0832700		Sandy Springs	GA		02/28/2017	3.900	40,063,416						92,300,000	12/01/2016
0852000		Houston	TX		02/16/2018	3.750	43,047,630						70,500,000	01/17/2018
0719800		Glendale	AZ		01/06/2016	4.050	126,485,798						236,666,667	10/27/2015
0702500		WARWICK	RI		01/13/2014	5.020	19,863,276						33,950,000	12/23/2013
04119800		South San Francisco	CA		10/26/2022	5.430	213,400,000						388,000,000	10/19/2022
0499002		LEXINGTON	KY		04/26/2011	4.250	55,339,830						77,500,000	04/18/2023
0837900		Austin	TX		05/11/2017	4.030	105,240,686						173,400,000	04/25/2017
0858700		Hingham	MA		06/26/2018	4.200	150,000,000						252,450,000	06/13/2018
04182502		Yorktown Heights	NY		11/05/2024	5.540	4,900,000						9,150,260	10/15/2024
0884600		Moreno Valley	CA		07/16/2019	3.870	162,069,000						313,800,000	06/11/2019
0715100		Austin	TX		06/09/2015	3.700	17,927,861						28,950,000	05/15/2015
0697600		New York	NY		08/01/2013	4.310	16,754,022						44,200,000	06/26/2013
0847400		Middletown	NJ		11/15/2017	3.780	29,609,661						52,000,000	11/03/2017
04182505		Floral Park	NY		11/05/2024	5.540	26,500,000						49,486,100	10/15/2024
04150500		Greenville	SC		07/30/2024	6.180	28,000,000						46,100,000	07/16/2024
0911600	0	Irvine	CA		04/09/2020	3.350	178,800,000						303,600,000	03/11/2020
0967100		Pittsburgh	PA		04/12/2022	3.460	110,000,000						165,900,000	03/10/2022
04149600		Rochelle Park	NJ		08/05/2024	6.350	44,000,000						70,500,000	07/30/2024
0847100		Rockaway	NJ		11/15/2017	3.780	26,214,923						43,600,000	11/07/2017
0802401		Cambridge	MA		12/10/2021	3.510	173,000,000						181,062,000	10/22/2021
04147600		Tampa	FL		08/26/2024	6.300	76,500,000						135,000,000	06/22/2024
0708408		Gainesville	GA		09/29/2015	4.100	1,938,006						4,191,235	07/10/2015
0628402		Secaucus	NJ		12/30/2020	3.000	50,000,000						104,695,652	11/23/2020
0920400		Louisville	CO		08/26/2020	3.450	31,697,870						49,300,000	08/24/2020
0881200		West Hollywood	CA		07/11/2019	4.000	29,559,063						49,898,793	04/18/2019
0591002		SILVER SPRING	MD		09/03/2013	5.000	124,000,000						123,031,250	11/29/2023
0837500		Boston	MA		04/11/2017	4.150	110,800,000						191,100,000	04/06/2017
0839400		La Jolla	CA		06/29/2017	3.790	57,279,342						101,000,000	06/08/2017
04135400		Miami	FL		10/05/2023	7.080	149,757,234						268,000,000	06/30/2023
0853600		Minneapolis	MN		05/16/2018	4.130	83,200,000						133,000,000	03/12/2018
0690400		POTOMAC	MD		09/14/2012	4.250	16,778,500						29,300,000	08/16/2012
0919200	0	San Jose,	CA		06/25/2020	3.300	59,300,000						95,500,000	06/01/2020
04119700		Jackson	NJ		12/20/2022	8.083	112,950,000						192,000,000	11/11/2022
0922600		Carteret	NJ		11/06/2020	2.750	27,829,512						61,100,000	09/24/2020
0889000		Fort Lauderdale	FL		09/10/2019	3.820	55,000,000						93,400,000	07/31/2019
04182508		Bronx	NY		11/05/2024	5.540	33,600,000						100,092,640	10/15/2024
0843500		Englewood	NJ		09/28/2017	4.200	50,011,054						85,100,000	08/28/2017
0943400		Rancho Cucamongo	CA		06/29/2021	3.000	75,000,000						137,600,000	06/21/2021
0642801		HOUSTON	TX		07/28/2016	5.250	1,945,365						3,993,224	07/06/2016

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0902700		Chicago	IL		11/04/2019	3.500	26,100,000						41,000,000	10/09/2019
0852500		Orlando	FL		02/20/2018	3.990	32,429,172		4,780				50,400,000	01/15/2018
0864500		New York	NY		10/02/2018	4.450	46,000,000						73,200,000	09/21/2023
0696900		Los Angeles	CA		06/27/2013	3.490	106,557,454						193,000,000	06/02/2013
0976300		South Amboy	NJ		08/09/2022	4.600	78,000,000						133,200,000	05/26/2022
0848900		Houston	TX		01/25/2018	3.810	27,050,733						43,700,000	12/08/2017
04171100		Nashville	TN		10/04/2024	5.450	77,500,000						141,000,000	09/17/2024
0922200		Shoemakersville	PA		12/02/2020	2.970	436,951,015						859,400,000	12/06/2021
0661801		Potomac	MD		01/29/2019	4.970	59,882,887						104,800,000	01/03/2019
0894100		San Diego	CA		10/25/2019	3.400	35,500,000						59,400,000	10/04/2019
0957200		Camarillo	CA		12/16/2021	3.030	132,000,000						239,800,000	11/30/2021
04132300		BOSTON	MA		06/07/2023	6.298	100,000,000						150,689,655	11/16/2015
0903600		Sandy Springs	GA		12/20/2019	3.500	46,205,648						70,000,000	12/04/2019
0902401		Neptune City	NJ		12/19/2024	7.500	18,000,000						30,707,351	12/18/2024
04182503		Bronx	NY		11/05/2024	5.540	29,900,000						55,835,260	10/15/2024
0851700		Athens	GA		05/16/2018	4.130	46,200,000						77,400,000	03/19/2018
04182501		Huntington Station	NY		11/05/2024	5.540	6,900,000						12,885,060	10/15/2024
0553801		COLUMBUS	OH		02/11/2013	3.900	204,371,451						502,390,852	02/04/2016
0930900		Boynton Beach	FL		01/29/2021	2.700	84,000,000						142,700,000	01/12/2021
0975400		Exton	PA		05/26/2022	4.470	69,000,000						116,300,000	05/17/2022
0842801		Bellevue	WA		02/06/2023	4.486	57,500,000						109,000,000	01/05/2023
0553802		COLUMBUS	OH		03/04/2016	4.460	14,222,690						34,609,148	02/04/2016
0835800		Denver	CO		03/20/2017	3.980	77,908,984						126,900,000	01/30/2017
0886600		Lockport	IL		08/07/2019	3.800	83,000,000						136,270,000	07/02/2019
0713400		Cambridge	MA		12/17/2015	4.300	275,000,000						455,000,000	11/23/2015
0924600		Secaucus	NJ		11/24/2020	2.700	32,000,000						49,900,000	11/09/2020
0717700		ARLINGTON	VA		11/04/2015	4.000	60,023,939						99,000,000	09/02/2015
0843800		Los Angeles	CA		08/10/2017	3.760	69,971,963						108,800,000	08/03/2017
0716300		Houston	TX		12/31/2015	4.100	227,476,797						366,692,000	09/11/2015
0875900		Sugar Land	TX		01/25/2019	4.350	42,000,000						70,000,000	01/07/2019
0463803		ARLINGTON	TX		08/03/2012	5.570	210,901,421						432,400,000	07/24/2012
0955900		Vista	CA		11/19/2021	3.140	100,000,000						154,000,000	11/04/2021
0877200		East Elmhurst	NY		02/07/2019	4.290	177,000,000						324,183,596	02/07/2022
0855900		San Francisco	CA		03/26/2018	4.930	86,250,000						136,243,637	02/26/2018
0855800		Newport Beach	CA		05/30/2018	4.170	250,000,000						435,000,000	04/13/2018
0846900		Freehold	NJ		10/19/2017	3.900	200,000,000						448,000,000	09/25/2017
0697900		New York	NY		09/13/2013	4.990	60,500,128						115,000,000	08/09/2013
0931300		Denver	CO		02/26/2021	2.700	51,450,000						84,750,000	02/19/2021
0802500		Falls Church	VA		11/10/2016	3.800	81,136,943						129,400,000	09/14/2016
0958400		Austin	TX		01/31/2022	3.200	56,500,000						97,500,000	12/29/2021
0708403		Los Angeles	CA		08/19/2014	4.210	1,126,397						2,573,602	07/10/2015
0833600		Harrisburg	PA		12/29/2016	4.090	43,740,151						70,800,000	11/29/2016
0593401		Austin	TX		06/26/2015	3.860	26,000,000						51,000,000	06/17/2015
0967400		Sanford	FL		03/31/2022	3.270	53,300,000						89,000,000	02/17/2022
0701500		PHILADELPHIA	PA		12/06/2013	4.800	41,696,089						79,600,000	12/03/2013
0857100		New York	NY		06/28/2018	4.180	60,072,081						178,000,000	04/30/2018
04134600		Englewood	CO		07/06/2023	5.920	66,660,000						112,000,000	06/28/2023
0856300		Hackensack	NJ		05/22/2018	4.000	37,491,507						71,700,000	04/25/2018
0691200		CHERRY HILL	NJ		08/15/2012	7.500	104,915,938						196,200,000	02/14/2024
0696400		NEW YORK	NY		07/31/2013	4.070	72,587,732						166,750,000	07/03/2013
0840000		Seattle	WA		08/30/2017	4.150	70,000,000						108,500,000	08/11/2017
0719200		Manhasset	NY		11/20/2015	4.190	150,950,591						316,200,000	10/06/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902400		Neptune City	NJ		12/16/2019	3.500	53,699,519						92,292,649	12/18/2024
0849901		Gig Harbor	WA		03/13/2018	3.780	31,599,992						69,000,000	02/23/2018
0955800		Atlanta	GA		12/22/2021	2.920	90,000,000						149,200,000	12/13/2021
0924500		Northborough	MA		10/29/2020	3.150	68,569,580						116,936,221	11/08/2024
0863400		Kirkland	WA		08/01/2018	4.140	43,906,655						86,000,000	07/26/2018
0974900		Boston	MA		06/01/2022	4.050	318,600,000						708,678,000	04/15/2022
0940900		Baltimore	MD		07/08/2021	3.127	148,650,000						273,700,000	06/22/2021
0712900		Fountain Valley	CA		06/05/2015	3.800	59,579,212						134,700,000	05/01/2015
0949300		Elyria	OH		09/02/2021	7.197	73,500,000						112,897,500	07/14/2021
0854500		San Diego	CA		05/08/2018	4.070	74,354,227						121,000,000	05/08/2018
04183200		Chicago	IL		11/26/2024	8.000	238,964,318				373,390		427,000,000	04/26/2024
0971700		Jupiter	FL		04/26/2022	3.460	90,900,000						138,400,000	04/25/2022
0842301		Dallas	TX		10/04/2022	5.970	40,000,000						124,030,189	08/22/2022
0876300		Denver	CO		01/25/2019	4.400	97,843,880						205,200,000	01/17/2019
04134400		Fayetteville	AR		07/14/2023	5.590	50,500,000						86,000,000	07/10/2023
0613100		LAS VEGAS	NV		12/20/2006	5.800	3,130,314						27,600,000	08/31/2005
0716400		Walnut Creek	CA		08/26/2015	3.980	87,710,316						150,500,000	08/10/2015
0910000		Nashville	TN		01/30/2020	3.460	52,250,000						81,000,000	01/28/2020
04149900 (AUD 42,137,435)		Brisbane	AUS		11/05/2024	6.566	26,080,966				144,433	(1,509,480)	289,975,700	08/28/2024
0939100 (AUD 135,000,000)		Zetland	AUS		07/16/2021	3.200	83,558,250					(8,437,500)	171,663,750	03/29/2021
0915700 (AUD 80,145,000)	0	Spring Hill	AUS		03/16/2020	3.500	49,605,748					(5,009,063)	88,661,279	03/16/2023
0915701 (AUD 4,762,043)		Southport	AUS		11/30/2023	5.704	2,947,467				15,402	(224,421)	12,893,471	03/15/2023
04182400 (AUD 30,000,000)		Sydney	AUS		12/05/2024	6.228	18,568,500					(738,000)	64,490,450	09/10/2024
0881900 (AUD 200,000,000)		North Strathfield	AUS		04/16/2019	4.450	123,790,000					(12,500,000)	204,897,622	04/03/2019
0879200 (AUD 65,000,000)		Liverpool	AUS		10/15/2019	3.750	40,231,750					(4,062,500)	77,004,100	10/02/2019
04134800 (AUD 34,000,000)		Stapylton	AUS		10/25/2023	5.850	21,044,300					(2,125,000)	45,794,600	04/18/2023
0920700 (EUR 243,500,000)		Frankfurt	DEU		10/07/2020	6.869	252,229,475					(16,499,190)	433,368,165	07/16/2020
04098701 (EUR 54,039,146)		Leipzig	DEU		12/14/2023	7.572	55,976,450				4,177,845	(3,081,374)	104,437,004	08/01/2023
04186800 (GBP 3,500,000)		Limerick	IRL		12/13/2024	12.000	4,381,650					(32,725)	5,829,353	11/01/2024
0876200 (EUR 78,000,000)		Dublin	IRL		03/08/2019	5.715	80,796,300		17,114			(5,312,095)	135,049,565	04/30/2021
0944801 (EUR 70,000,000)		Dublin	IRL		03/30/2023	4.691	72,509,500					(4,767,000)	289,764,357	09/22/2022
0944800 (EUR 130,000,000)		Dublin	IRL		09/20/2021	1.426	134,660,500					(8,853,000)	421,940,759	09/01/2021
04103000 (EUR 127,630,000)		Dublin 9	IRL		10/04/2022	4.497	132,205,536					(8,691,603)	217,995,840	09/01/2022
04123600 (EUR 95,040,000)		Leopardstown	IRL		06/30/2023	6.837	98,447,184					(6,472,224)	162,209,520	11/21/2022
0963300 (NZL 140,000,000)		Auckland	NZL		12/21/2021	4.250	78,330,000					(10,171,000)	193,458,760	11/22/2021
04142700 (NZL 60,000,000)		Auckland	NZL		12/15/2023	6.700	33,570,000					(4,359,000)	66,483,509	11/13/2023
0887607 (EUR 7,650,000)		Illescas	ESP		12/23/2021	1.800	7,924,253					(520,965)	19,080,929	12/31/2023
04142900 (EUR 70,000,000)		Navarra	ESP		02/20/2024	5.630	72,509,500					(3,255,000)	124,898,178	01/04/2024
04123400 (EUR 105,000,000)		Madrid	ESP		03/06/2023	5.171	108,764,250					(7,150,500)	219,948,089	02/01/2023
0887601 (EUR 18,749,500)		Toledo	ESP		10/04/2019	1.700	19,421,670					(1,276,841)	58,554,288	12/31/2023
0887606 (EUR 53,257,700)		Illescas	ESP		12/23/2021	1.800	55,166,989					(3,626,849)	130,956,136	12/31/2023
0718502 (GBP 65,734,559)		London	GBR		01/25/2023	8.491	82,293,094				4,430,025	(1,356,749)	70,971,309	01/10/2024
04098700 (GBP 95,540,251)		London	GBR		11/30/2022	9.328	119,606,840				8,212,133	(1,851,188)	59,087,660	09/30/2022
0841800 (GBP 31,610,000)		HAMMERSMITH	GBR		06/15/2017	7.200	39,572,559					(719,128)	80,952,806	04/30/2021
0834800 (GBP 72,312,500)		LONDON	GBR		01/18/2017	3.450	90,528,019					(1,645,109)	120,023,060	04/30/2021
0720700 (GBP 124,625,000)		London	GBR		11/18/2015	3.910	156,018,038					(2,835,219)	348,520,970	11/28/2019
04120800 (GBP 107,550,000)		Stockton on Tees	GBR		03/31/2023	7.050	134,641,845					(4,183,693)	92,844,517	11/22/2022
0855101 (GBP 9,000,000)		Nottingham	GBR		05/02/2024	6.549	11,267,100				30,150		17,512,195	11/07/2019
0803402 (GBP 15,990,000)		Enfield	GBR		04/12/2018	3.140	20,017,881					(363,773)	37,389,865	03/31/2020
04120801 (GBP 29,900,000)		Stockton on Tees	GBR		02/28/2024	8.450	37,431,810					(416,330)	39,790,507	11/22/2022
04120802 (GBP 13,600,000)		Stockton on Tees	GBR		09/30/2024	5.800	17,025,840					(626,480)	66,317,512	11/22/2022
0803401 (GBP 58,035,600)		Heston	GBR		10/18/2017	2.950	72,654,768					(1,320,310)	130,838,706	03/31/2020

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0804100 (GBP 140,000,000)		Blackburn	GBR		01/03/2017	3.449	175,266,000					(3,185,000)	412,166,869	01/18/2021
0803405 (GBP 131,776,000)		Cricklewood	GBR		05/05/2021	3.238	164,970,374					(2,997,904)	306,044,292	03/31/2021
0854900 (GBP 230,100,000)		London	GBR		03/23/2018	3.070	288,062,190					(5,234,775)	477,952,096	12/31/2017
0853700 (GBP 170,000,000)		London	GBR		01/31/2018	7.950	212,823,000					(3,889,268)	432,770,126	04/30/2021
0855500 (GBP 47,241,154)		London	GBR		03/14/2018	8.200	59,141,201					(1,074,736)	104,279,246	07/21/2022
0803403 (GBP 16,055,000)		London	GBR		10/24/2018	3.238	20,099,255					(365,251)	32,435,286	03/31/2020
0803404 (GBP 70,080,900)	0	Hackbridge	GBR		04/25/2020	3.150	87,734,279					(1,594,340)	52,043,871	03/31/2020
0962901 (GBP 85,906,051)		Wakefield	GBR		12/01/2021	2.897	107,545,785					(1,954,363)	192,396,813	11/23/2021
0803406 (GBP 18,356,250)		London	GBR		01/26/2022	2.731	22,980,189					(417,605)	45,650,534	11/30/2021
0719700 (GBP 39,547476)		CAMBRIDGE	GBR		12/11/2015	4.500	49,509,486					(899,705)	112,882,674	05/13/2019
0854600 (GBP 216,593,125)		London	GBR		02/20/2018	3.094	271,152,933					(4,927,494)	341,813,176	08/11/2024
04105600 (GBP 91,474,621)		London	GBR		12/21/2022	9.328	114,517,078					(1,902,798)	110,666,200	10/31/2022
0834200 (GBP 140,118,000)		Birmingham	GBR		02/08/2017	3.405	175,413,724					(3,187,685)	290,848,143	05/17/2019
0855501 (GBP 34,951,745)		London	GBR		10/27/2022	8.200	43,756,091					(795,152)	88,637,359	07/21/2022
0803400 (GBP 47,700,000)		Heston	GBR		09/15/2016	3.029	59,715,630					(1,085,175)	104,395,099	03/31/2020
04143400 (GBP 55,000,000)		Warrington	GBR		03/05/2024	3.852	68,854,500					(1,174,250)	131,174,232	12/31/2023
0962900 (GBP 44,093,949)		Wakefield	GBR		12/06/2021	2.500	55,201,215					(1,003,137)	121,774,310	11/23/2021
0884800 (GBP 155,500,000)		London	GBR		07/29/2019	2.600	194,670,450					(3,537,625)	826,730,517	04/30/2021
0859500 (GBP 52,000,000)		London	GBR		04/24/2018	3.159	65,098,800					(1,183,000)	150,458,613	04/30/2021
0855100 (GBP 24,675,000)		Nottingham	GBR		08/30/2018	6.549	30,890,633					(561,356)	48,012,600	11/07/2019
0711700 (GBP 101,174,708)		London	GBR		12/22/2014	3.709	126,660,617					(2,301,725)	334,682,611	04/30/2021
0706100 (GBP 90,304,739)		BOLTON	GBR		07/10/2014	4.255	113,052,503					(2,054,433)	183,030,924	04/30/2021
04102700 (GBP 48,936,000)		Peterborough	GBR		09/23/2022	5.993	61,262,978					(1,113,294)	85,124,395	05/17/2024
0920000 (GBP 46,866,000)		London	GBR		08/06/2020	2.850	58,671,545					(1,066,202)	98,835,360	04/30/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							32,094,472,660		17,628		17,353,228	(181,469,432)	60,042,594,764	XXX
0694300		NEW YORK	NY		03/06/2013	5.952	46,994,650		(36,505)				97,000,000	01/28/2013
0923302		Rockville	MD		08/08/2024	11.733	9,303,384						17,853,000	04/11/2024
0718800		New York	NY		08/26/2015	4.850	174,889,007		89,641				276,187,500	08/06/2015
0840100		New York	NY		05/19/2017	5.000	122,400,000						231,948,000	04/24/2017
0972900		Sacramento	CA		05/11/2022	10.377	168,803,540						256,167,457	03/30/2022
0955601		Torrance	CA		12/03/2021	7.567	17,632,909						28,750,000	11/10/2021
0949301		Elyria	OH		09/02/2021	7.197	24,500,000						37,632,500	07/14/2021
04103201		Round Rock	TX		11/16/2022	8.183	8,000,000						11,475,000	10/12/2022
0976201		Raleigh	NC		05/19/2022	8.033	35,631,244						38,064,286	08/26/2024
0876000		Cambridge	MA		01/18/2019	8.795	130,000,000						183,700,000	11/20/2018
04096901		Moorpark	CA		06/15/2022	7.833	16,878,039						25,420,000	10/03/2023
0974801		Philadelphia	PA		07/06/2022	8.675	96,196,705						108,075,000	07/04/2022
0967201		Carlsbad	CA		03/31/2022	8.153	17,018,303						17,000,000	03/17/2022
0967001		Houston	TX		03/07/2022	9.767	19,356,038						25,250,000	02/15/2022
0940101		Bronx	NY		06/30/2021	9.197	70,610,967						91,150,000	05/17/2021
0903400		Austin	TX		10/22/2019	9.020				46,563,981			69,992,000	09/25/2019
0709400		New York	NY		10/10/2014	5.375				170,000,000			104,356,436	05/02/2024
0859400		New York	NY		06/21/2018	6.710	180,150,000						265,653,703	05/18/2018
0718100		NEW YORK	NY		07/24/2015	5.520	96,500,000						160,398,649	06/23/2015
04119701		Jackson	NJ		12/20/2022	8.083	37,650,000						64,000,000	11/11/2022
0958801		Austin	TX		12/23/2021	9.317	19,711,746						32,375,000	11/18/2021
0844700 (GBP 63,412,761)		London	GBR		07/28/2017	6.360	79,386,436					(1,442,640)	636,902,400	05/31/2023
04134500 (GBP 37,374,397)		London	GBR		04/28/2023	17.500	46,789,008					(734,729)	128,521,684	08/11/2024
0699999. Mortgages in good standing - Mezzanine Loans							1,418,401,976		53,136	216,563,981	8,111,890	(2,177,369)	2,907,872,615	XXX
0899999. Total Mortgages in good standing							37,197,651,400		20,608,307	216,563,981	25,572,616	(183,646,801)	74,927,601,152	XXX
0704800		Houston	TX		05/30/2014	4.430	151,318,879						105,297,101	04/10/2023
0801300		Washington	DC		08/11/2016	8.000	309,500,000			90,500,000			699,000,000	07/06/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0846300		Santa Monica	CA		09/05/2017	3.740	73,200,000			10,125,000			73,200,000	09/25/2024
0849400 (GBP 162,198,525)		LONDON	GBR		11/15/2017	4.933	181,601,111			21,455,224		(3,690,016)	179,431,200	11/22/2023
0860000 (GBP 184,890,045)		London	GBR		05/11/2018	5.006	211,090,714			20,373,134		(4,206,249)	180,122,758	11/22/2023
1399999. Restructured mortgages - Commercial mortgages-all other							926,710,704			142,453,358		(7,896,265)	1,237,051,059	XXX
0704801		Houston	TX		03/31/2022	10.000	18,500,000						26,802,899	04/10/2023
0707702		New York	NY		04/01/2018	5.375				89,250,000			204,000,000	05/06/2024
0718500 (GBP 102,159,768)		LONDON	GBR		11/20/2015	10.943	86,004,504			18,968,624		(2,789,519)	109,414,101	01/10/2024
1499999. Restructured mortgages - Mezzanine Loans							104,504,504			108,218,624		(2,789,519)	340,217,000	XXX
1699999. Total - Restructured Mortgages							1,031,215,208			250,671,982		(10,685,784)	1,577,268,059	XXX
6600913260		OJAI	CA		04/10/2023	3.625	521,883						2,480,438	11/20/2024
EB1784001925		BELMONT	CA		06/24/2016	3.875	1,021,380		(152)				2,961,717	11/20/2024
6601204016		JACKSONVILLE	FL		04/10/2023	7.000	8,111		(592)				179,234	05/30/2024
6600134743		MIRAMAR	FL		04/10/2023	4.750	73,287						433,506	11/20/2024
3374447710		CLEARWATER	FL		07/14/2023	2.875	48,894		(10)				189,692	11/20/2024
2522161745		RIVIERA BEACH	FL		07/14/2023	0.000	8,462		104				70,067	11/19/2009
6600737289		RIVERSIDE	NJ		07/14/2023	5.000	52,515						274,305	11/20/2024
8200870741		BOCA RATON	FL		07/14/2023	3.000	149,184		(12,225)				492,033	11/20/2024
6601202119		ATLANTIC BEACH	FL		04/10/2023	0.000	23,955						196,811	05/30/2024
6600011503		JACKSONVILLE	FL		04/10/2023	0.000	4,656		458				127,144	11/20/2024
6600011701		JACKSONVILLE	FL		04/10/2023	0.000	5,137		470				136,593	11/20/2024
6600026436		JACKSONVILLE	FL		04/10/2023	0.000	1,649		293				129,807	11/20/2024
6600026980		JACKSONVILLE	FL		04/10/2023	0.000	3,130		466				141,374	11/20/2024
6600666140		CAVE CREEK	AZ		04/10/2023	3.500	926,568		2,671				3,102,362	11/20/2024
6600681057		JACKSONVILLE	FL		04/10/2023	0.000	41,413		175				205,722	11/20/2024
6601469239		ATLANTIC BEACH	FL		04/10/2023	0.000	47,808		781				298,433	11/20/2024
6601479675		VESTAVIA	AL		07/14/2023	4.000	312,065		3,288				1,171,817	11/20/2024
6601689554		PLEASANTON	CA		04/10/2023	3.500	1,260,713		6,213				3,337,574	11/20/2024
8027207477		CORAL SPRINGS	FL		07/14/2023	3.875	152,493		(17,270)				516,695	11/20/2024
8194974685		MIAMI	FL		07/14/2023	3.499	158,013		935				350,802	11/20/2024
8197524529		WEST PALM BEACH	FL		07/14/2023	3.500	174,136		1,011				428,971	11/20/2024
8198919266		MIAMI	FL		07/14/2023	3.500	301,279		1,730				527,905	11/20/2024
8201246941		HIALEAH	FL		07/14/2023	4.375	327,474		1,494				528,136	11/20/2024
8201613816		ST. PETERSBURG	FL		07/14/2023	3.625	274,299		1,939				587,166	11/20/2024
8202126821		JACKSONVILLE	FL		07/14/2023	5.000	158,339		606				512,135	11/20/2024
8202561022		HIALEAH	FL		07/14/2023	5.375	388,014		1,328				562,008	11/20/2024
8204306131		DELRAY BEACH	FL		07/14/2023	6.625	210,276		461				287,147	11/20/2024
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							6,655,133		(5,826)				20,229,594	XXX
0850400		Washington	DC		12/27/2017	3.850	64,300,000						46,500,000	09/19/2024
0911400	0	Denver	CO		02/06/2020	7.762							38,933,512	03/14/2023
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							64,300,000						85,433,512	XXX
0962301		Wellesley	MA		05/04/2022	10.533				18,719,488			22,060,000	02/17/2022
0853800		Chicago	IL		03/28/2018	7.050							27,769,986	03/07/2023
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans										18,719,488			49,829,986	XXX
2499999. Total - Mortgages with overdue interest over 90 days							70,955,133		(5,826)	18,719,488			155,493,092	XXX
6601245480		MICHIGAN CITY	IN		04/10/2023	5.250	57,250		(56)				253,711	11/20/2024
6601286419		BOWIE	MD		07/14/2023	7.125	213,544		(20,365)				493,666	11/20/2024
6601246165		HAUPPAUGE	NY		04/10/2023	6.000	108,365						772,646	11/20/2024
6600675844		JACKSONVILLE	FL		04/10/2023	0.000	23,400		287				231,918	11/20/2024
6601224105		JACKSONVILLE	FL		04/10/2023	0.000	9,134		260				131,666	11/20/2024
8202173752		CAPE CORAL	FL		07/14/2023	5.250	41,235						422,333	11/20/2024
6601286005		HOFFMAN ESTATES	IL		04/10/2023	4.625	137,164						414,011	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
6600938770		STATEN ISLAND	NY		04/10/2023	3.875	179,357		199				649,899	11/20/2024
6602687755		RICHARDSON	TX		07/14/2023	4.125	373,841						1,413,560	11/20/2024
8195341122		JACKSONVILLE	FL		07/14/2023	2.750	91,672		139				347,392	11/20/2024
6601383794		WAYLAND	MA		04/10/2023	6.875	122,559		925				1,426,068	11/20/2024
6601225516		JACKSONVILLE	FL		04/10/2023	0.000	15,686		672				191,115	11/20/2024
EB1541039227		WESTERN SPRINGS	IL		12/18/2015	3.990	566,788						1,310,751	11/20/2024
6600554585		PLANTATION	FL		04/10/2023	4.750	82,163		293				222,689	11/20/2024
6600677311		JACKSONVILLE	FL		04/10/2023	0.000	33,863						252,472	11/20/2024
6601469056		ATLANTIC BEACH	FL		04/10/2023	0.000	39,692		488				263,595	11/20/2024
6600011461		JACKSONVILLE	FL		04/10/2023	0.000	9,254						146,825	11/20/2024
6600826207		LONG GROVE	IL		04/10/2023	2.625	418,125						1,748,246	11/20/2024
6601204578		JACKSONVILLE	FL		04/10/2023	0.000	8,499						149,826	11/20/2024
6601224683		JACKSONVILLE	FL		04/10/2023	0.000	21,325						132,498	11/20/2024
6600675893		JACKSONVILLE	FL		04/10/2023	0.000	14,463						233,799	11/20/2024
6601805945		SUFFERN	NY		04/10/2023	6.000	109,706						886,992	11/20/2024
6601224550		JACKSONVILLE	FL		04/10/2023	0.000	19,223						130,923	11/20/2024
6600676867		JACKSONVILLE	FL		04/10/2023	0.000	32,094						266,850	11/20/2024
8200714281		LEHIGH ACRES	FL		07/14/2023	3.875	148,143						349,227	11/20/2024
6600025487		JACKSONVILLE	FL		04/10/2023	0.000	5,017		202				212,411	11/20/2024
6600681131		JACKSONVILLE	FL		04/10/2023	0.000	53,703						196,860	11/20/2024
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							2,935,265		(16,956)				13,251,949	XXX
3299999. Total - Mortgages in the process of foreclosure							2,935,265		(16,956)				13,251,949	XXX
3399999 - Totals							38,302,757,006		20,585,525	485,955,451	25,572,616	(194,332,585)	76,673,614,252	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 15,260,727 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 150,003 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0924501	Northborough	MA		11/26/2024	6.950	18,000,000		30,593,779
04171500	Pflugerville	TX		09/27/2024	5.650	80,000,000		139,400,000
04096900	Moorpark	CA		06/15/2022	7.833		3,234,738	101,680,000
0838502	Frederick	MD		12/27/2023	6.600		15,550,000	11,040,173
04145800	Dallas	TX		06/28/2024	6.550	35,500,000		64,900,000
0936501	Austin	TX		12/20/2024	7.800	15,000,000		25,227,273
04147500	North Bergen	NJ		08/16/2024	6.400	28,000,000		63,700,000
04183800	North Charleston	SC		12/04/2024	5.860	28,950,000		48,500,000
04145600	Ybor City	FL		06/11/2024	6.500	33,000,000		64,100,000
04148300	Watchung	NJ		08/29/2024	6.030	31,000,000		49,300,000
04143900	Kansas City	MO		06/28/2024	6.000	133,000,000		179,387,862
04185100	Austin	TX		12/20/2024	5.810	30,150,000		54,700,000
04145900	Houston	TX		06/21/2024	6.550	23,750,000		40,900,000
04103200	Leander	TX		11/16/2022	8.183		141,869	34,425,000
04167700	Nashville	TN		09/04/2024	5.660	51,250,000		87,000,000
0967200	Carlsbad	CA		03/31/2022	8.153		1,750,330	51,000,000
04182504	Garden City	NY		11/05/2024	5.540	13,200,000		24,649,680
04182502	Yorktown Heights	NY		11/05/2024	5.540	4,900,000		9,150,260
04182505	Floral Park	NY		11/05/2024	5.540	26,500,000		49,486,100
04150500	Greenville	SC		07/30/2024	6.180	28,000,000		46,100,000
04149600	Rochelle Park	NJ		08/05/2024	6.350	44,000,000		70,500,000
04147600	Tampa	FL		08/26/2024	6.300	76,500,000		135,000,000
04119700	Jackson	NJ		12/20/2022	8.083		1,725,000	192,000,000
04182508	Bronx	NY		11/05/2024	5.540	33,600,000		100,092,640
04171100	Nashville	TN		10/04/2024	5.450	77,500,000		141,000,000
0902401	Neptune City	NJ		12/19/2024	7.500	18,000,000		30,707,351
04182503	Bronx	NY		11/05/2024	5.540	29,900,000		55,835,260
04182501	Huntington Station	NY		11/05/2024	5.540	6,900,000		12,885,060
04183200	Chicago	IL		11/26/2024	8.000	238,590,929		427,000,000
04149900 (AUD 82,151,990)	Brisbane	AUS		11/05/2024	6.566	52,427,213	1,402,778	289,975,700
04121403 (AUD 6,596,716)	Melbourne	AUS		06/27/2024	6.960	2,361,297	2,097,775	7,497,582
0915701 (AUD 3,917,307)	Southport	AUS		11/30/2023	5.704		2,596,724	12,893,471
04182400 (AUD 30,000,000)	Sydney	AUS		12/05/2024	6.228	19,306,500		64,490,450
0920700 (EUR 5,400,000.00)	Frankfurt	DEU		10/07/2020	6.869		5,878,170	433,368,165
04098701 (EUR 15,000,000)	Leipzig	DEU		12/14/2023	7.572		15,982,250	104,437,004
04186800 (GBP 3,500,000)	Limerick	IRL		12/13/2024	12.000	4,414,375		5,829,353
04142900 (EUR 70,000,000)	Navarra	ESP		02/20/2024	5.630	75,764,500		124,898,178
04098700 (GBP 48,952,854)	London	GBR		11/30/2022	9.328		62,205,694	59,087,660
04120800 (GBP 40,223,051)	Stockton on Tees	GBR		03/31/2023	7.050		51,958,140	92,844,517
0855101 (GBP 9,000,000)	Nottingham	GBR		05/02/2024	6.549	11,236,950		17,512,195
04120801 (GBP 49,324,950)	Stockton on Tees	GBR		02/28/2024	8.450	45,194,788	17,125,625	39,790,507
04120802 (GBP 13,100,000)	Stockton on Tees	GBR		09/30/2024	5.800	7,486,920	10,165,400	66,317,512
04105600 (GBP 17,075,855)	London	GBR		12/21/2022	9.328		21,587,489	110,666,200
04143400 (GBP 55,000,000)	Warrington	GBR		03/05/2024	3.852	70,028,750		131,174,232
04121402 (AUD 1,895,964)	Melbourne	AUS		12/13/2022	6.960		1,248,003	10,830,459
04135000 (AUD 4,515,073)	Mosman	AUS		12/08/2023	6.710		2,744,143	22,636,575
04139000 (AUD 32,000,000)	WEST MELBOURNE	AUS		04/02/2024	8.904	21,022,400		34,343,760
04183700 (AUD 11,626,861)	Minchinbury	AUS		11/29/2024	6.212	7,559,204		18,345,931
04125800 (AUD 27,341,729)	Reservoir	AUS		08/15/2023	6.210		18,154,614	29,276,550
04142400 (AUD 21,987,322)	Brisbane	AUS		12/15/2023	6.310		14,621,461	25,136,665
04142800	McKinney	TX		01/16/2024	8.568	34,575,000		48,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,456,568,826	250,170,203	4,090,213,105
0923302	Rockville	MD		08/08/2024	11.733	9,303,384		17,853,000
04103201	Round Rock	TX		11/16/2022	8.183		47,290	11,475,000
0976201	Raleigh	NC		05/19/2022	8.033		689,642	38,064,286

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
04096901	Moorpark	CA		06/15/2022	7.833		805,018	25,420,000
0974801	Philadelphia	PA		07/06/2022	8.675		1,326,072	108,075,000
0967201	Carlsbad	CA		03/31/2022	8.153		583,443	17,000,000
0967001	Houston	TX		03/07/2022	9.767		428,380	25,250,000
04119701	Jackson	NJ		12/20/2022	8.083		575,000	64,000,000
04142801	McKinney	TX		01/16/2024	8.568	11,525,000		16,200,000
0699999. Mortgages in good standing - Mezzanine Loans						20,828,384	4,454,845	323,337,286
0899999. Total Mortgages in good standing						1,477,397,210	254,625,048	4,413,550,390
0704801	Houston	TX		03/31/2022	10.000		18,500,000	26,802,899
1499999. Restructured mortgages - Mezzanine Loans							18,500,000	26,802,899
1699999. Total - Restructured Mortgages							18,500,000	26,802,899
0962301	Wellesley	MA		05/04/2022	10.533		914,638	22,060,000
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							914,638	22,060,000
2499999. Total - Mortgages with overdue interest over 90 days							914,638	22,060,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,477,397,210	274,039,686	4,462,413,289

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602681873	TRABUCO CANYON	CA		04/10/2023	07/01/2024	876,697		170,426			170,426		1,047,123	1,047,123			
6601680967	CHARLOTTESVILLE	VA		04/10/2023	09/02/2024	193,528		17,430			17,430		210,958	210,958			
8201716631	MIAMI	FL		07/14/2023	08/01/2024	1,097		199			199		1,296	1,296			
6600024381	JACKSONVILLE	FL		04/10/2023	06/03/2024	74		18			18		91	91			
0582812	Coppell	TX		06/03/2014	05/10/2024	50,397,572							50,397,572	50,397,572			
6602699180	MOUNTAIN HOUSE	CA		04/10/2023	08/01/2024	642,874		125,020			125,020		767,893	767,893			
6602679182	DENVER	CO		07/14/2023	11/01/2024	755,166		159,956			159,956		915,123	915,123			
6602687979	PROSPER	TX		07/14/2023	11/01/2024	614,221		119,774			119,774		733,996	733,996			
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023	02/01/2024	62,603		14,124			14,124		76,727	76,727			
6601684209	NEW PROVIDENCE	NJ		07/14/2023	09/02/2024	12,972		815			815		13,787	13,787			
6601202382	ATLANTIC BEACH	FL		04/10/2023	05/01/2024	16,005		9,636			9,636		25,641	25,641			
0721000	Seattle	WA		01/20/2016	07/31/2024	49,145,027							49,145,027	49,145,027			
6602676931	EDEN	UT		07/14/2023	07/01/2024	750,434		182,732			182,732		933,166	933,166			
EB1795001038	STATEN ISLAND	NY		12/18/2015	12/02/2024	432,727		(4,096)			(4,096)		428,631	428,631			
6602674498	DENVER	CO		07/14/2023	08/01/2024	340,590		82,166			82,166		422,757	422,757			
0705800	Chicago	IL		07/17/2014	11/26/2024	200,000,000							200,000,000	200,000,000			
6601203869	JACKSONVILLE	FL		04/10/2023	05/01/2024	146		24			24		170	170			
6602681071	HOUSTON	TX		07/14/2023	01/01/2024	654,687		134,913			134,913		789,600	789,600			
6601677997	SEATTLE	WA		07/14/2023	12/02/2024	1,487		83			83		1,570	1,570			
6601685164	SHERBORN	MA		04/10/2023	09/02/2024	1,907		91			91		1,998	1,998			
6601203877	JACKSONVILLE	FL		04/10/2023	04/01/2024	57		6			6		64	64			
6601681833	NASHVILLE	TN		04/10/2023	09/02/2024	28,579		1,777			1,777		30,356	30,356			
0705801	Chicago	IL		04/19/2018	11/26/2024	35,500,000							35,500,000	35,500,000			
8201890933	HOMESTEAD	FL		07/14/2023	08/01/2024	416,603		67,671			67,671		484,274	484,274			
6601225375	JACKSONVILLE	FL		04/10/2023	08/01/2024	22,389		13,831			13,831		36,220	36,220			
0582814	San Bernardino	CA		06/03/2014	05/10/2024	44,424,889							44,424,889	44,424,889			
8201904312	NAPLES	FL		07/14/2023	11/01/2024	194,021		34,261			34,261		228,282	228,282			
6602711431	MIRAMAR BEACH	FL		04/10/2023	05/01/2024	767,283		121,550			121,550		888,832	888,832			
6600026485	JACKSONVILLE	FL		04/10/2023	03/01/2024	1,833		733			733		2,566	2,566			
6600865122	AUSTIN	TX		07/14/2023	08/01/2024	69,917		13,908			13,908		83,824	83,824			
6602696061	PARK CITY	UT		07/14/2023	10/01/2024	691,214		150,359			150,359		841,573	841,573			
505413008	BOYNTON BEACH	FL		07/14/2023	07/01/2024	81,533		19,530			19,530		101,063	101,063			
6601486514	GERMANTOWN	TN		04/10/2023	05/01/2024	355,325		33,190			33,190		388,515	388,515			
6601681080	BARDONIA	NY		04/10/2023	08/01/2024	474		25			25		499	499			
6602704626	CENTENNIAL	CO		07/14/2023	11/01/2024	535,564		116,522			116,522		652,085	652,085			
EB1400003749	CAVE CREEK	AZ		08/19/2016	08/01/2024	432,448		467			467		432,916	432,916			
6601473272	PARKLAND	FL		04/10/2023	06/03/2024	103,810		8,139			8,139		111,950	111,950			
6602681253	BEND	OR		07/14/2023	09/02/2024	533,136		119,377			119,377		652,513	652,513			
PH7134457956	RALEIGH	NC		09/18/2015	02/01/2024	484,469		(677)			(677)		483,791	483,791			
105836936	Lantana	FL		07/14/2023	07/01/2024	96,694		18,885			18,885		115,579	115,579			
8197122991	WEST PALM BEACH	FL		07/14/2023	02/01/2024	136,631		30,630			30,630		167,261	167,261			
6601022756	FULLERTON	CA		04/10/2023	08/01/2024	287,357		35,974			35,974		323,331	323,331			
6601685396	LEXINGTON	MA		04/10/2023	08/01/2024	25,308		1,558			1,558		26,865	26,865			
6601748046	ARVADA	CO		07/14/2023	11/01/2024	462,675		96,796			96,796		559,471	559,471			
6602710524	BAKERSFIELD	CA		04/10/2023	11/01/2024	230,948		37,878			37,878		268,826	268,826			
EB1540092407	NEW YORK	NY		10/09/2015	10/01/2024	802,535		(6,174)			(6,174)		796,361	796,361			
108530049	Cape Coral	FL		07/14/2023	11/01/2024	138,676		25,041			25,041		163,716	163,716			
6601492199	SPRINGFIELD	OR		07/14/2023	09/02/2024	232,097		24,463			24,463		256,560	256,560			
505360414	LARGO	FL		07/14/2023	07/01/2024	114,719		23,150			23,150		137,869	137,869			
6601680454	BROOKLYN	NY		04/10/2023	04/01/2024	313		11			11		324	324			
6602695337	LA QUINTA	CA		04/10/2023	10/01/2024	1,183,860		207,616			207,616		1,391,476	1,391,476			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505414381	WEST PALM BEACH	FL		07/14/2023	02/01/2024	234,613		51,608			51,608		286,221	286,221			
6601488213	NEDERLAND	CO		07/14/2023	10/01/2024	8,249		740			740		8,989	8,989			
8194955733	FORT MYERS	FL		07/14/2023	08/01/2024	209,789		56,361			56,361		266,150	266,150			
6602700905	MORGAN HILL	CA		04/10/2023	05/01/2024	691,217		134,789			134,789		826,006	826,006			
8202417267	JACKSONVILLE	FL		07/14/2023	05/01/2024	89,779		88,188			88,188		177,967	177,967			
6601203844	JACKSONVILLE	FL		04/10/2023	01/01/2024	195		1			1		196	196			
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023	09/02/2024	230,275		22,669			22,669		252,944	252,944			
6600024324	JACKSONVILLE	FL		04/10/2023	10/01/2024	114		34			34		148	148			
6600028820	JACKSONVILLE	FL		04/10/2023	01/01/2024	626		127			127		754	754			
6600194374	BAY SHORE	NY		04/10/2023	09/02/2024	4,230		225			225		4,455	4,455			
6602678507	BOISE	ID		04/10/2023	03/01/2024	692,459		125,471			125,471		817,930	817,930			
6602683085	FORT COLLINS	CO		07/14/2023	06/03/2024	608,749		128,935			128,935		737,684	737,684			
6602712157	LOUISVILLE	KY		04/10/2023	08/01/2024	411,896		77,347			77,347		489,243	489,243			
PEB1540096030	REISTERSTOWN	MD		03/21/2018	07/05/2024	433,680		11,532			11,532		445,212	445,212			
6600817693	HIGHLAND	IN		04/10/2023	11/01/2024	19,094		1,586			1,586		20,679	20,679			
6601479790	SHILOH	IL		04/10/2023	09/02/2024	35,053		4,642			4,642		39,695	39,695			
6601483461	NORTHPORT	NY		04/10/2023	02/01/2024	6,740		115			115		6,855	6,855			
6601485763	BLOOMINGDALE	NJ		07/14/2023	09/02/2024	714		46			46		760	760			
6601684779	GLENWOOD	MD		07/14/2023	12/02/2024	15,653		1,410			1,410		17,063	17,063			
6601725291	EASTCHESTER	NY		04/10/2023	05/01/2024	935,245		188,046			188,046		1,123,291	1,123,291			
6601225292	JACKSONVILLE	FL		04/10/2023	11/01/2024	13,603		8,065			8,065		21,668	21,668			
6601716936	NEW YORK	NY		04/10/2023	06/03/2024	789,457		153,443			153,443		942,900	942,900			
0894300	Nashville	TN		09/30/2019	10/04/2024	77,000,000							77,000,000	77,000,000			
6602692383	BIG BEAR LAKE	CA		04/10/2023	09/02/2024	206,398		21,638			21,638		228,037	228,037			
6602704683	ASTORIA	NY		04/10/2023	10/01/2024	691,036		117,283			117,283		808,319	808,319			
0708404	San Diego	CA		08/19/2014	10/07/2024	739,509							739,509	739,509			
6602694496	CORONA	CA		04/10/2023	06/03/2024	470,970		85,356			85,356		556,326	556,326			
6602694447	BRIGHTON	MI		04/10/2023	01/01/2024	822,703		134,871			134,871		957,574	957,574			
6600055534	DALLAS	TX		07/14/2023	10/01/2024	542,979		108,762			108,762		651,741	651,741			
6602697473	ST AUGUSTINE	FL		04/10/2023	02/01/2024	578,562		49,655			49,655		628,217	628,217			
6600721184	DRAPER	UT		07/14/2023	11/01/2024	36,329		6,367			6,367		42,696	42,696			
EB1223010541	MELBOURNE	FL		06/24/2016	01/05/2024	1,382		(2)			(2)		1,380	1,380			
0923301	Berwyn	PA		12/21/2020	08/08/2024	39,831,045			39,831,045		(39,831,045)						
PEB1259002556	WASHINGTON	DC		11/18/2016	04/05/2024	517,213		2,562			2,562		519,775	519,775			
6601485037	SAINT AUGUSTINE	FL		04/10/2023	07/01/2024	73,464		5,345			5,345		78,809	78,809			
6600024290	JACKSONVILLE	FL		04/10/2023	09/02/2024	12		3			3		15	15			
6601473611	SEATTLE	WA		07/14/2023	02/01/2024	335,506		38,777			38,777		374,283	374,283			
6600851015	MESILLA	NM		04/10/2023	02/01/2024	779,503		114,910			114,910		894,413	894,413			
6601819961	GILROY	CA		04/10/2023	11/01/2024	816,875		147,988			147,988		964,863	964,863			
6601685321	SWAMPSCOTT	MA		04/10/2023	07/01/2024	1,015		43			43		1,059	1,059			
6602693621	ARVADA	CO		07/14/2023	06/03/2024	585,503		131,135			131,135		716,638	716,638			
6602699107	SEATTLE	WA		07/14/2023	10/01/2024	1,571,335		315,164			315,164		1,886,499	1,886,499			
6602691732	FOREST HILLS	NY		04/10/2023	10/01/2024	299,922		32,301			32,301		332,223	332,223			
6601673715	FRIENDSWOOD	TX		07/14/2023	04/01/2024	109,573		9,446			9,446		119,019	119,019			
6600991639	GRAND RAPIDS	MI		04/10/2023	08/01/2024	140,730		12,710			12,710		153,440	153,440			
6600474354	REMSENBURG	NY		04/10/2023	11/01/2024	663,641		111,447			111,447		775,088	775,088			
6601728998	HOUSTON	TX		07/14/2023	11/01/2024	447,262		105,821			105,821		553,082	553,082			
6601204107	JACKSONVILLE	FL		04/10/2023	05/01/2024	59		9			9		68	68			
6600432402	PHOENIX	MD		07/14/2023	10/01/2024	537,921		107,746			107,746		645,667	645,667			
6601825562	NORCO	CA		04/10/2023	02/01/2024	515,986		100,152			100,152		616,139	616,139			
6601682302	ARMONK	NY		04/10/2023	09/02/2024	497		20			20		518	518			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1789004772	REDWOOD CITY	CA		11/18/2016	09/01/2024	716,266		(2,433)			(2,433)		713,834	713,834			
6602699271	MAMMOTH LAKES	CA		04/10/2023	09/02/2024	612,419		93,516			93,516		705,935	705,935			
6601678227	JERSEY CITY	NJ		07/14/2023	06/03/2024	1,091		43			43		1,133	1,133			
6600024522	JACKSONVILLE	FL		04/10/2023	03/01/2024	131		32			32		163	163			
6601727172	MCLEAN	VA		04/10/2023	07/01/2024	973,298		165,115			165,115		1,138,412	1,138,412			
6600025842	JACKSONVILLE	FL		04/10/2023	11/01/2024	1,384		587			587		1,971	1,971			
6601204206	JACKSONVILLE	FL		04/10/2023	06/03/2024	598		149			149		747	747			
6602682947	STONE HARBOR	NJ		07/14/2023	11/01/2024	904,058		208,268			208,268		1,112,326	1,112,326			
6602692060	SAN LEANDRO	CA		04/10/2023	05/01/2024	169,721		17,839			17,839		187,560	187,560			
PEB1784004135	WOODINVILLE	WA		11/18/2016	10/01/2024	420,809		(3,013)			(3,013)		417,796	417,796			
6600364415	GRAPEVINE	TX		07/14/2023	07/01/2024	114		5			5		118	118			
6601677823	CONCORD	MA		04/10/2023	03/01/2024	4,641		121			121		4,762	4,762			
6601201905	ATLANTIC BEACH	FL		04/10/2023	01/01/2024	10,199		9,286			9,286		19,485	19,485			
0708800	Austin	TX		10/14/2014	11/01/2024	70,865,237							70,865,237	70,865,237			
125046110	NAPLES	FL		07/14/2023	04/01/2024	9,300		5,408			5,408		14,708	14,708			
6601679944	BROOKLYN	NY		04/10/2023	06/03/2024	149		5			5		154	154			
6602689173	EL DORADO HILLS	CA		04/10/2023	05/01/2024	556,327		104,491			104,491		660,818	660,818			
EB1400000584	GILBERT	AZ		09/18/2015	04/05/2024	627,194		(5,092)			(5,092)		622,102	622,102			
6601720052	PARKER	CO		07/14/2023	06/03/2024	641,619		143,652			143,652		785,271	785,271			
8196522690	NAPLES	FL		07/14/2023	04/01/2024	186,257		48,809			48,809		235,067	235,067			
EB1395005332	WALPOLE	MA		12/18/2015	11/01/2024	339,056		(2,244)			(2,244)		336,812	336,812			
6600984006	JERSEY CITY	NJ		07/14/2023	04/01/2024	508,495		104,772			104,772		613,267	613,267			
EB1027549259	CHARLOTTE	NC		12/16/2016	10/01/2024	426,924		(3,400)			(3,400)		423,524	423,524			
6601679605	ELMHURST	NY		04/10/2023	09/02/2024	81,935		7,422			7,422		89,357	89,357			
6601678805	BRONXVILLE	NY		04/10/2023	08/01/2024	5,382		229			229		5,611	5,611			
6602694264	PALM CITY	FL		04/10/2023	03/01/2024	593,817		62,404			62,404		656,221	656,221			
0839200	Ft. Lauderdale	FL		06/05/2017	05/07/2024	65,000,000							65,000,000	65,000,000			
6601685461	CONCORD	MA		04/10/2023	02/01/2024	59,649		3,392			3,392		63,041	63,041			
6602701119	DENVER	CO		07/14/2023	11/01/2024	617,323		138,264			138,264		755,587	755,587			
8201613347	HOMESTEAD	FL		07/14/2023	12/02/2024	266,758		53,299			53,299		320,057	320,057			
6602689660	MISSION VIEJO	CA		04/10/2023	07/01/2024	671,214		134,946			134,946		806,160	806,160			
6601702712	SANTA FE	NM		04/10/2023	10/01/2024	716,579		66,595			66,595		783,175	783,175			
6601479600	SPICER	MN		04/10/2023	10/01/2024	307,003		27,370			27,370		334,372	334,372			
6602681832	ALBUQUERQUE	NM		04/10/2023	02/01/2024	657,004		111,476			111,476		768,481	768,481			
6601678797	SEATTLE	WA		07/14/2023	06/03/2024	97,289		9,617			9,617		106,906	106,906			
6602671536	BRECKENRIDGE	CO		07/14/2023	11/01/2024	518,111		89,463			89,463		607,574	607,574			
6601823237	SALT LAKE CITY	UT		07/14/2023	05/01/2024	450,655		95,303			95,303		545,958	545,958			
6602672674	SEATTLE	WA		07/14/2023	10/01/2024	9,513		889			889		10,402	10,402			
EB1596054080	SOLANA BEACH	CA		12/16/2016	09/02/2024	801,961		(16,232)			(16,232)		785,729	785,729			
PEB1785005644	SOUTHAMPTON	NY		11/17/2017	03/05/2024	815,914		528			528		816,442	816,442			
6601685503	RYE BROOK	NY		04/10/2023	12/02/2024	33,368		1,704			1,704		35,072	35,072			
6601681551	CHICAGO	IL		04/10/2023	06/03/2024	134,507		10,069			10,069		144,576	144,576			
8030645219	HIALEAH	FL		07/14/2023	06/03/2024	141,195		31,620			31,620		172,815	172,815			
6602694462	MURFREESBORO	TN		04/10/2023	12/02/2024	575,794		104,361			104,361		680,155	680,155			
8194340700	MIAMI	FL		07/14/2023	06/03/2024	200,920		52,642			52,642		253,562	253,562			
6600922790	LADERA RANCH AREA	CA		04/10/2023	01/01/2024	117,953		8,447			8,447		126,400	126,400			
6601204008	JACKSONVILLE	FL		04/10/2023	07/01/2024	879		214			214		1,093	1,093			
6600795303	SANTA ROSA BEACH	FL		04/10/2023	06/03/2024	582,689		85,922			85,922		668,611	668,611			
6601474775	ARLINGTON	VA		04/10/2023	04/01/2024	125,508		9,047			9,047		134,555	134,555			
6600852674	NICHOLS HILLS	OK		04/10/2023	11/01/2024	26,468		1,557			1,557		28,024	28,024			
6601811554	ANNAPOLIS	MD		07/14/2023	09/02/2024	519,267		112,841			112,841		632,108	632,108			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601684415	AUSTIN	TX		07/14/2023	04/01/2024	4,827		357			357		5,184	5,184			
6602710706	VERNAL	UT		07/14/2023	07/01/2024	315,503		56,364			56,364		371,867	371,867			
125062410	NAPLES	FL		07/14/2023	09/02/2024	10,450		6,237			6,237		16,687	16,687			
6602696327	SAN BRUNO	CA		04/10/2023	09/02/2024	868,266		168,822			168,822		1,037,088	1,037,088			
6600028770	JACKSONVILLE	FL		04/10/2023	05/01/2024	283		69			69		352	352			
6600028853	JACKSONVILLE	FL		04/10/2023	10/01/2024	46		13			13		60	60			
6602696673	MARBLEHEAD	MA		04/10/2023	09/02/2024	802,367		150,716			150,716		953,083	953,083			
8195184733	HOMESTEAD	FL		07/14/2023	08/01/2024	253,305		66,356			66,356		319,661	319,661			
6601679142	NEW YORK	NY		04/10/2023	02/01/2024	196,092		11,160			11,160		207,252	207,252			
6601687236	NEW YORK	NY		04/10/2023	11/01/2024												
6601827246	PHOENIX	AZ		04/10/2023	08/01/2024	514,859		87,327			87,327		602,186	602,186			
6602675081	ADA	MI		04/10/2023	12/02/2024	807,811		162,394			162,394		970,204	970,204			
6600064452	LAKE FOREST PARK	WA		07/14/2023	08/01/2024	460,566		96,913			96,913		557,479	557,479			
6601823286	NASHVILLE	TN		04/10/2023	06/03/2024	495,250		83,943			83,943		579,193	579,193			
6600061169	LONG GROVE	IL		04/10/2023	07/01/2024	2,160		142			142		2,303	2,303			
6601203794	JACKSONVILLE	FL		04/10/2023	05/01/2024	92		15			15		106	106			
6601204131	JACKSONVILLE	FL		04/10/2023	09/02/2024	9,965		2,699			2,699		12,664	12,664			
6602695006	ENGLEWOOD	CO		07/14/2023	08/01/2024	578,954		133,405			133,405		712,359	712,359			
6601681999	WILMETTE	IL		04/10/2023	09/02/2024	13,302		755			755		14,057	14,057			
PH7134020176	TROPHY CLUB	TX		07/24/2015	11/01/2024	397,021		(1,479)			(1,479)		395,542	395,542			
6602711878	VIRGINIA BEACH	VA		04/10/2023	06/03/2024	657,171		104,097			104,097		761,269	761,269			
6602691500	BRENTWOOD	TN		04/10/2023	02/01/2024	695,879		70,481			70,481		766,360	766,360			
0850500	Charlotte	NC		12/22/2017	12/31/2024	39,746,109							39,746,109	39,746,109			
0491204	DALLAS	TX		09/06/2012	03/07/2024	243,710,457							243,710,457	243,710,457			
504890172	TAMARAC	FL		07/14/2023	03/01/2024	2,678		339			339		3,017	3,017			
6601722579	GILBERT	AZ		04/10/2023	06/03/2024	484,878		85,045			85,045		569,923	569,923			
8195472099	HOLLYWOOD	FL		07/14/2023	11/01/2024	111,196		27,636			27,636		138,832	138,832			
6601483487	FORT COLLINS	CO		07/14/2023	08/01/2024	151,630		14,143			14,143		165,773	165,773			
6602694306	PONTE VEDRA BEACH	FL		04/10/2023	04/01/2024	593,088		107,487			107,487		700,575	700,575			
8026520440	LAKE WORTH	FL		07/14/2023	11/01/2024	202,717		44,223			44,223		246,939	246,939			
6601682559	BRONX	NY		04/10/2023	12/02/2024	2,270		80			80		2,350	2,350			
8202837694	NAPLES	FL		07/14/2023	01/01/2024	249,563		42,890			42,890		292,453	292,453			
6602696681	DUBLIN	CA		04/10/2023	12/02/2024	780,007		151,674			151,674		931,681	931,681			
6600022872	ARROWBEAR PARK	CA		04/10/2023	10/01/2024	314		9			9		323	323			
6600055286	WALNUT CREEK	CA		04/10/2023	11/01/2024	492,154		80,566			80,566		572,720	572,720			
6601485714	NASHVILLE	TN		04/10/2023	06/03/2024	279,095		38,755			38,755		317,850	317,850			
6600028911	JACKSONVILLE	FL		04/10/2023	08/01/2024	545		176			176		720	720			
PEB1540095886	BROOKLYN	NY		01/11/2018	04/05/2024	416,457		(1,668)			(1,668)		414,790	414,790			
6601684241	BUZZARDS BAY	MA		04/10/2023	05/01/2024	11,570		403			403		11,973	11,973			
PEB1596055531	ISSAQUAH	WA		11/17/2017	05/03/2024	551,844		(10,683)			(10,683)		541,161	541,161			
6602678564	NASHVILLE	TN		04/10/2023	12/02/2024	988,085		185,522			185,522		1,173,607	1,173,607			
505340309	ROYAL PALM BEACH	FL		07/14/2023	06/03/2024	126,260		16,044			16,044		142,304	142,304			
PH7119111347	CALABASAS	CA		03/13/2015	08/01/2024	1,341		(1)			(1)		1,340	1,340			
PEB1541042368	NASHVILLE	TN		11/17/2017	07/05/2024	425,389		(5,366)			(5,366)		420,023	420,023			
6602679026	HUNTSVILLE	AL		07/14/2023	05/01/2024	525,101		117,578			117,578		642,679	642,679			
6602696624	LIGHTHOUSE PT	FL		04/10/2023	07/01/2024	885,217		166,279			166,279		1,051,496	1,051,496			
6601683011	HIGHLAND PARK	IL		04/10/2023	07/01/2024	200,005		21,370			21,370		221,375	221,375			
6601074047	ARLINGTON	VA		04/10/2023	07/01/2024	339,903		53,407			53,407		393,310	393,310			
6601687780	CORSICANA	TX		07/14/2023	08/01/2024	530,322		53,985			53,985		584,308	584,308			
6601690255	TOMBALL	TX		07/14/2023	03/01/2024	792,813		133,147			133,147		925,960	925,960			
6600544693	PARK CITY	UT		07/14/2023	07/01/2024	268,306		28,193			28,193		296,499	296,499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602677228	SUNNYVALE	CA		04/10/2023	11/01/2024	851,553		188,658			188,658		1,040,212	1,040,212			
6602700244	ALBUQUERQUE	NM		04/10/2023	05/01/2024	490,247		95,597			95,597		585,843	585,843			
6601709311	SANTA FE	NM		04/10/2023	12/02/2024	1,084,449		195,675			195,675		1,280,124	1,280,124			
8195495897	FORT MYERS	FL		07/14/2023	05/01/2024	216,876		58,319			58,319		275,195	275,195			
108609124	Boca Raton	FL		07/14/2023	02/01/2024	114,383		20,678			20,678		135,060	135,060			
6601686212	VIRGINIA BEACH	VA		04/10/2023	09/02/2024	174,832		13,181			13,181		188,013	188,013			
6600922717	PHOENIX	AZ		04/10/2023	11/01/2024	4,466		255			255		4,720	4,720			
6601477711	GREENWOOD VILLAGE	CO		07/14/2023	06/03/2024	41,804		4,115			4,115		45,919	45,919			
8195310195	OAKLAND PARK	FL		07/14/2023	04/01/2024	157,319		41,215			41,215		198,534	198,534			
6600795634	SUGAR LAND	TX		07/14/2023	06/03/2024	816,753		193,429			193,429		1,010,181	1,010,181			
6601471656	NORFOLK	VA		04/10/2023	12/02/2024	9,215		538			538		9,753	9,753			
6601482109	CHICAGO	IL		04/10/2023	07/01/2024	144,261		13,115			13,115		157,376	157,376			
6601024315	RIVERSIDE	CA		04/10/2023	08/01/2024	273,138		44,365			44,365		317,503	317,503			
6601678326	HINGHAM	MA		04/10/2023	08/01/2024	236,774		19,797			19,797		256,571	256,571			
6601700526	SHREWSBURY	MA		04/10/2023	02/01/2024	1,621		35			35		1,656	1,656			
6601717926	HADLEY	MA		04/10/2023	06/03/2024	255,787		43,389			43,389		299,176	299,176			
6601203919	JACKSONVILLE	FL		04/10/2023	05/01/2024	225		39			39		263	263			
6602684760	PLEASANTON	CA		04/10/2023	09/02/2024	676,071		74,687			74,687		750,757	750,757			
6601811356	MEDFORD	OR		07/14/2023	01/01/2024	15,819		955			955		16,774	16,774			
0582815	San Bernardino	CA		06/03/2014	05/10/2024	40,599,411							40,599,411	40,599,411			
6600872706	LONGMONT	CO		07/14/2023	05/01/2024	5							6	6			
6602671254	MINDEN	NV		04/10/2023	04/01/2024	4,173		126			126		4,299	4,299			
6601685602	MEDFIELD	MA		04/10/2023	05/01/2024	223,947		21,941			21,941		245,888	245,888			
6601681247	WASHINGTON	DC		04/10/2023	11/01/2024	292,624		25,671			25,671		318,295	318,295			
6601486282	WHITTIER	CA		04/10/2023	04/01/2024	226,725		20,380			20,380		247,105	247,105			
6602695238	HELENA	MT		04/10/2023	10/01/2024	511,881		89,727			89,727		601,608	601,608			
6601384768	PORTLAND	OR		07/14/2023	09/02/2024	456,465		115,828			115,828		572,292	572,292			
EB1540093368	PLYMOUTH	MN		11/20/2015	03/05/2024	3,900		(6)			(6)		3,894	3,894			
6601685685	SHORT HILLS	NJ		07/14/2023	05/01/2024	2,864		171			171		3,035	3,035			
6601708586	DEL MAR	CA		04/10/2023	07/01/2024	869,147		174,691			174,691		1,043,839	1,043,839			
6601685149	EAST NORTHPORT	NY		04/10/2023	07/01/2024	47,339		4,589			4,589		51,928	51,928			
PH7118595441	ACTON	MA		12/29/2014	09/02/2024	370,551		(1,902)			(1,902)		368,649	368,649			
6601204099	JACKSONVILLE	FL		04/10/2023	07/01/2024	54		12			12		66	66			
6600680794	JACKSONVILLE	FL		04/10/2023	08/01/2024	44,781		28,173			28,173		72,954	72,954			
6600676909	JACKSONVILLE	FL		04/10/2023	11/01/2024	3		2			2		5	5			
6600010455	JACKSONVILLE	FL		04/10/2023	07/01/2024	407		113			113		519	519			
8199264082	FORT MYERS	FL		07/14/2023	11/01/2024	403,106		105,666			105,666		508,772	508,772			
8002038912	MARGATE	FL		07/14/2023	05/01/2024	60,453		11,292			11,292		71,746	71,746			
6602701549	CHICAGO	IL		04/10/2023	05/01/2024	619,729		120,519			120,519		740,248	740,248			
6601682963	FALLS CHURCH	VA		04/10/2023	02/01/2024	3,177		28			28		3,206	3,206			
6601679712	STATEN ISLAND	NY		04/10/2023	02/01/2024	214,718		14,576			14,576		229,294	229,294			
8026880529	CAPE CORAL	FL		07/14/2023	07/01/2024	168,932		35,879			35,879		204,812	204,812			
EB1222534409	MORRISTOWN	NJ		12/18/2015	07/05/2024	497,144		(3,315)			(3,315)		493,828	493,828			
8200709038	NORTH FORT MYERS	FL		07/14/2023	10/01/2024	155,200		34,809			34,809		190,009	190,009			
6600028929	JACKSONVILLE	FL		04/10/2023	02/01/2024	141		9			9		150	150			
6600180316	ST AUGUSTINE	FL		04/10/2023	07/01/2024	462,564		65,105			65,105		527,669	527,669			
6602696657	DENVER	CO		07/14/2023	07/01/2024	516,244		118,962			118,962		635,206	635,206			
6601683474	KILDEER	IL		04/10/2023	07/01/2024	134,794		9,728			9,728		144,522	144,522			
6600876426	NEVADA CITY	CA		04/10/2023	02/01/2024	152,652		144,958			144,958		297,610	297,610			
6600299553	OKLAHOMA CITY	OK		04/10/2023	12/02/2024	7,593		509			509		8,101	8,101			
6600152208	TEMECULA	CA		04/10/2023	10/01/2024	84,650		12,392			12,392		97,042	97,042			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602674993	SONOMA	CA		04/10/2023	04/01/2024	611,202		80,289			80,289		691,491	691,491			
6601203901	JACKSONVILLE	FL		04/10/2023	01/01/2024	386		44			44		430	430			
6601685834	SCITUATE	MA		04/10/2023	12/02/2024	8,534		517			517		9,052	9,052			
EB1259002337	PARK CITY	UT		08/19/2016	01/05/2024	375,077		(1,340)			(1,340)		373,737	373,737			
3379071181	HOLLYWOOD	FL		07/14/2023	12/02/2024	103,347		16,643			16,643		119,990	119,990			
6600676164	JACKSONVILLE	FL		04/10/2023	07/01/2024	25,883		16,084			16,084		41,966	41,966			
6602686336	ELMHURST	IL		04/10/2023	06/03/2024	634,651		66,415			66,415		701,067	701,067			
6601682567	CHICAGO	IL		04/10/2023	02/01/2024	179		1			1		179	179			
505326397	BOCA RATON	FL		07/14/2023	10/01/2024	255,365		57,472			57,472		312,836	312,836			
6602680164	CYPRESS	TX		07/14/2023	10/01/2024	525,880		117,726			117,726		643,605	643,605			
EB1784002268	SAN FRANCISCO	CA		09/25/2015	04/05/2024	805,053		4,626			4,626		809,679	809,679			
3391940169	Lake Worth	FL		07/14/2023	05/01/2024	73,262		7,493			7,493		80,754	80,754			
0706800	Boston	MA		08/20/2014	08/30/2024	155,486,766							155,486,766	155,486,766			
EB1564001065	DENVER	CO		12/16/2016	09/02/2024	545,392		5,268			5,268		550,660	550,660			
6601686162	GREAT FALLS	VA		04/10/2023	09/02/2024	5,351		233			233		5,585	5,585			
6601692467	LAS VEGAS	NV		04/10/2023	11/01/2024	493,512		32,683			32,683		526,195	526,195			
6601686519	NASHVILLE	TN		04/10/2023	05/01/2024	166,410		12,151			12,151		178,561	178,561			
6601203760	JACKSONVILLE	FL		04/10/2023	04/01/2024	22		4			4		26	26			
6601687392	COHASSET	MA		04/10/2023	10/01/2024	1,496		78			78		1,574	1,574			
6600832643	AUSTIN	TX		07/14/2023	06/03/2024	447,074		75,084			75,084		522,158	522,158			
6600922071	AUSTIN	TX		07/14/2023	09/02/2024	203,621		31,424			31,424		235,045	235,045			
6600492117	HOLLISTER	CA		04/10/2023	07/01/2024	711,303		124,689			124,689		835,991	835,991			
6600059387	SHOREVIEW	MN		04/10/2023	01/01/2024	423,820		82,548			82,548		506,368	506,368			
6601695742	PARKLAND	FL		04/10/2023	10/01/2024	2,416		163			163		2,579	2,579			
6600243759	MISHAWAKA	IN		04/10/2023	10/01/2024	49		2			2		51	51			
0473203	FRIENDSWOOD	TX		08/03/2012	07/19/2024	157,664,877							157,664,877	157,664,877			
6602693316	BETHESDA	MD		07/14/2023	03/01/2024	1,031,670		139,059			139,059		1,170,729	1,170,729			
6601699603	SEATTLE	WA		07/14/2023	10/01/2024	789,075		162,499			162,499		951,574	951,574			
0720000	PORTLAND	OR		10/29/2015	12/02/2024	159,325,096							159,325,096	159,325,096			
3364997377	Lehigh Acres	FL		07/14/2023	05/01/2024	83,263		14,821			14,821		98,084	98,084			
6602698653	SEDRO WOOLLEY	WA		07/14/2023	12/02/2024	452,186		107,169			107,169		559,355	559,355			
6602690015	ASPEN	CO		07/14/2023	06/03/2024	831,492		191,603			191,603		1,023,095	1,023,095			
8195574764	CAPE CORAL	FL		07/14/2023	12/02/2024	2,361		557			557		2,918	2,918			
6602695295	PALMETTO	FL		04/10/2023	07/01/2024	869,186		142,525			142,525		1,011,710	1,011,710			
6600676875	JACKSONVILLE	FL		04/10/2023	05/01/2024	28,221		17,446			17,446		45,667	45,667			
8197587973	NAPLES	FL		07/14/2023	09/02/2024	211,462		51,142			51,142		262,604	262,604			
6602672641	CORONA DEL MAR	CA		04/10/2023	07/01/2024	349,221		29,901			29,901		379,122	379,122			
6601678185	BROOKLINE	MA		04/10/2023	12/02/2024	87,607		5,947			5,947		93,554	93,554			
6601682518	SEATTLE	WA		07/14/2023	12/02/2024	5,422		393			393		5,814	5,814			
6602687938	NEW YORK	NY		04/10/2023	04/01/2024	696,686		110,299			110,299		806,985	806,985			
EB1596053407	SANTA MONICA	CA		08/17/2016	06/05/2024	1,016,359		(15,097)			(15,097)		1,001,262	1,001,262			
6602679802	VANCOUVER	WA		07/14/2023	06/03/2024	1,157,788		251,823			251,823		1,409,610	1,409,610			
6600675463	JACKSONVILLE	FL		04/10/2023	10/01/2024	17,271		16,428			16,428		33,699	33,699			
6601717652	HADLEY	MA		04/10/2023	06/03/2024	210,647		35,732			35,732		246,379	246,379			
6601481978	THORNTON	CO		07/14/2023	09/02/2024	29,357		2,527			2,527		31,884	31,884			
6602686740	ALAMO	CA		04/10/2023	12/02/2024	939,957		201,769			201,769		1,141,726	1,141,726			
8201145528	HOMESTEAD	FL		07/14/2023	03/01/2024	283,901		58,928			58,928		342,829	342,829			
6600026212	JACKSONVILLE	FL		04/10/2023	06/03/2024	411		120			120		532	532			
6601678268	SEATTLE	WA		07/14/2023	10/01/2024	8,902		644			644		9,546	9,546			
6600028754	JACKSONVILLE	FL		04/10/2023	11/01/2024	4		1			1		5	5			
0693900	Dallas	TX		12/21/2012	12/31/2024	28,400,066							28,400,066	28,400,066			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7131649795	DOWNINGTOWN	PA		10/10/2014	08/01/2024	537,380		(2,598)			(2,598)		534,781	534,781			
6601716498	LOS ANGELES	CA		04/10/2023	11/01/2024	685,736		128,750			128,750		814,486	814,486			
6601204263	JACKSONVILLE	FL		04/10/2023	05/01/2024	963		223			223		1,186	1,186			
6600441346	BRENTWOOD	TN		04/10/2023	06/03/2024	1,709,938		332,137			332,137		2,042,075	2,042,075			
6601677914	FOXBORO	MA		04/10/2023	09/02/2024	71,933		5,694			5,694		77,627	77,627			
6601811810	SNOHOMISH	WA		07/14/2023	05/01/2024	879,102		196,564			196,564		1,075,666	1,075,666			
6600026097	JACKSONVILLE	FL		04/10/2023	12/02/2024	1,250		528			528		1,778	1,778			
6601484592	BELLAIRE	TX		07/14/2023	09/02/2024	381,095		374,206			374,206		755,300	755,300			
6601483214	DEERFIELD	IL		04/10/2023	02/01/2024	160,032		12,711			12,711		172,743	172,743			
6601685800	NASHVILLE	TN		04/10/2023	01/01/2024	106,953		6,323			6,323		113,275	113,275			
6600024829	JACKSONVILLE	FL		04/10/2023	12/02/2024	2		1			1		3	3			
6600011198	JACKSONVILLE	FL		04/10/2023	01/01/2024	4,781		2,346			2,346		7,127	7,127			
6601692103	HUNTINGTON BEACH	CA		04/10/2023	06/03/2024	724,616		114,549			114,549		839,166	839,166			
6601687251	NEW YORK	NY		04/10/2023	10/01/2024	407		34			34		441	441			
6600024605	JACKSONVILLE	FL		04/10/2023	04/01/2024	19		3			3		22	22			
6600435207	PARKER	CO		07/14/2023	04/01/2024	422,160		51,536			51,536		473,696	473,696			
6601705442	PHOENIX	AZ		04/10/2023	01/01/2024	534,614		107,396			107,396		642,010	642,010			
6602688084	DALLAS	TX		07/14/2023	05/01/2024	691,964		134,926			134,926		826,891	826,891			
6600593351	CORTLANDT MANOR	NY		04/10/2023	07/01/2024	143,039		139,257			139,257		282,296	282,296			
6601680157	WESTHAMPTON BEACH	NY		04/10/2023	09/02/2024	3,701		234			234		3,935	3,935			
6601682161	SUFFERN	NY		04/10/2023	04/01/2024	113,094		7,677			7,677		120,771	120,771			
6601681676	HOUSTON	TX		07/14/2023	07/01/2024	99,910		10,470			10,470		110,380	110,380			
6602695584	SEATTLE	WA		07/14/2023	11/01/2024	933,097		202,955			202,955		1,136,052	1,136,052			
6601680199	BROOKLYN	NY		04/10/2023	02/01/2024	294,010		25,735			25,735		319,744	319,744			
6601677526	LAS VEGAS	NV		04/10/2023	03/01/2024	397,157		31,530			31,530		428,687	428,687			
6602683655	HUNTSVILLE	UT		07/14/2023	01/01/2024	669,101		141,679			141,679		810,780	810,780			
6600025503	JACKSONVILLE	FL		04/10/2023	02/01/2024	3,192		1,490			1,490		4,682	4,682			
6601482828	HINSDALE	IL		04/10/2023	01/01/2024	5,874		5			5		5,879	5,879			
8201453005	WEST PALM BEACH	FL		07/14/2023	05/01/2024	13,186		1,248			1,248		14,434	14,434			
6600921818	LOS ANGELES	CA		04/10/2023	08/01/2024	298,111		21,728			21,728		319,839	319,839			
6601686048	EDGEWATER	MD		07/14/2023	09/02/2024	11,190		1,046			1,046		12,235	12,235			
PEB1221071980	PALM BEACH GARDENS	FL		11/17/2017	04/05/2024	733,765		(4,407)			(4,407)		729,358	729,358			
6602690080	WELLESLEY	MA		04/10/2023	06/03/2024	1,008,445		196,077			196,077		1,204,522	1,204,522			
6601708354	VERO BEACH	FL		04/10/2023	12/02/2024	549,179		96,314			96,314		645,493	645,493			
8201126650	JACKSONVILLE	FL		07/14/2023	05/01/2024	229,838		48,907			48,907		278,745	278,745			
6600711268	MIAMI	FL		04/10/2023	09/02/2024	3,596		201			201		3,797	3,797			
6601679118	SEATTLE	WA		07/14/2023	07/01/2024	256,020		28,511			28,511		284,531	284,531			
6600669797	JACKSONVILLE	FL		04/10/2023	07/01/2024	72,214		3,581			3,581		75,795	75,795			
6601682419	DALLAS	TX		07/14/2023	01/01/2024	160							160	160			
8196646146	HIALEAH	FL		07/14/2023	05/01/2024	158,298		41,482			41,482		199,781	199,781			
6601681668	NEW YORK	NY		04/10/2023	03/01/2024	2,744		124			124		2,868	2,868			
6601203927	JACKSONVILLE	FL		04/10/2023	03/01/2024	365		62			62		427	427			
6602670918	SAMMAMISH	WA		07/14/2023	04/01/2024	961,703		203,526			203,526		1,165,229	1,165,229			
6601686618	BROOKLYN	NY		04/10/2023	02/01/2024	1,471		32			32		1,502	1,502			
6602711209	CHICAGO	IL		04/10/2023	06/03/2024	814,144		119,885			119,885		934,029	934,029			
6601678482	NEW ROCHELLE	NY		04/10/2023	12/02/2024	3,457		178			178		3,635	3,635			
6601740050	ALAMEDA	CA		04/10/2023	07/01/2024	813,876		128,829			128,829		942,705	942,705			
6601488783	CORAL GABLES	FL		04/10/2023	04/01/2024	274,280		20,934			20,934		295,214	295,214			
6601274365	BLAINE	MN		04/10/2023	02/01/2024	109,035		20,895			20,895		129,931	129,931			
6601678789	VIRGINIA BEACH	VA		04/10/2023	04/01/2024	99,223		7,084			7,084		106,307	106,307			
6601681536	HOUSTON	TX		07/14/2023	09/02/2024	151,577		14,911			14,911		166,487	166,487			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601203711	JACKSONVILLE	FL		04/10/2023	04/01/2024	170		23			23		194	194			
6601468975	ATLANTIC BEACH	FL		04/10/2023	04/01/2024	38,015		23,740			23,740		61,755	61,755			
6601483693	SEATTLE	WA		07/14/2023	01/01/2024	4,490							4,490	4,490			
8202393288	WEST PALM BCH	FL		07/14/2023	06/03/2024	272,023		40,428			40,428		312,452	312,452			
6600851627	DETROIT	MI		04/10/2023	09/02/2024	636,446		104,277			104,277		740,723	740,723			
6601491480	NEW YORK	NY		04/10/2023	03/01/2024	62,120		5,117			5,117		67,237	67,237			
6601482851	FORT COLLINS	CO		07/14/2023	01/01/2024	93,304		9,037			9,037		102,341	102,341			
6602689744	WINDERMERE	FL		04/10/2023	02/01/2024	710,081		133,364			133,364		843,445	843,445			
6601489872	NEW YORK	NY		04/10/2023	12/02/2024	1,706		113			113		1,819	1,819			
6601204040	JACKSONVILLE	FL		04/10/2023	06/03/2024	127		25			25		152	152			
6600994328	SEATTLE	WA		07/14/2023	10/01/2024	519,200		106,971			106,971		626,171	626,171			
6600012105	JACKSONVILLE	FL		04/10/2023	06/03/2024	7,004		3,773			3,773		10,777	10,777			
6602689553	MCKINNEY	TX		07/14/2023	09/02/2024	603,111		131,189			131,189		734,299	734,299			
6601482810	BEVERLY HILLS	CA		04/10/2023	04/01/2024	199,875		16,015			16,015		215,890	215,890			
6600830746	NAPA	CA		04/10/2023	05/01/2024	730,731		102,377			102,377		833,108	833,108			
6601722249	CONROE	TX		07/14/2023	08/01/2024	655,660		134,757			134,757		790,417	790,417			
0707600	Atlanta	GA		10/10/2014	11/01/2024	40,837,500							40,837,500	40,837,500			
6601679324	BROOKLYN	NY		04/10/2023	08/01/2024	23,316		1,421			1,421		24,737	24,737			
6601203885	JACKSONVILLE	FL		04/10/2023	03/01/2024	134		16			16		150	150			
6601825240	AUSTIN	TX		07/14/2023	12/02/2024	537,611		107,775			107,775		645,385	645,385			
8201216085	SEMINOLE	FL		07/14/2023	09/02/2024	200,907		39,370			39,370		240,276	240,276			
8200409727	WEST PALM BEACH	FL		07/14/2023	01/01/2024	338,769		81,960			81,960		420,729	420,729			
6602696863	BEVERLY HILLS	CA		04/10/2023	10/01/2024	1,376,788		267,700			267,700		1,644,488	1,644,488			
6602687680	NASHVILLE	TN		04/10/2023	06/03/2024	462,510		89,927			89,927		552,438	552,438			
6601703447	ENCINITAS	CA		04/10/2023	12/02/2024	411,348		77,218			77,218		488,566	488,566			
6601748269	MENLO PARK	CA		04/10/2023	12/02/2024	1,376,950		258,599			258,599		1,635,549	1,635,549			
6601693432	BELLEAIR BEACH	FL		04/10/2023	08/01/2024	792,460		134,284			134,284		926,744	926,744			
6600024340	JACKSONVILLE	FL		04/10/2023	11/01/2024	17		4		46	50		67	67			
6601727784	WINTER GARDEN	FL		04/10/2023	06/03/2024	597,652		104,834			104,834		702,486	702,486			
8196720967	CORAL SPRINGS	FL		07/14/2023	05/01/2024	364,524		84,693			84,693		449,217	449,217			
6601676486	MONTGOMERY	TX		07/14/2023	09/02/2024	666,071		93,531			93,531		759,602	759,602			
6601224519	JACKSONVILLE	FL		04/10/2023	03/01/2024	15,145		14,336			14,336		29,481	29,481			
6601383760	AUSTIN	TX		07/14/2023	05/01/2024	227,164		26,832			26,832		253,996	253,996			
8197388513	CAPE CORAL	FL		07/14/2023	11/01/2024	140,726		33,190			33,190		173,916	173,916			
6601485607	AVENTURA	FL		04/10/2023	12/02/2024	153,586		13,055			13,055		166,641	166,641			
EB1784004120	SAN FRANCISCO	CA		10/12/2016	06/05/2024	556,540		378			378		556,918	556,918			
6600137324	CORAL GABLES	FL		04/10/2023	05/01/2024	586,924		42,677			42,677		629,600	629,600			
6601491324	AUSTIN	TX		07/14/2023	04/01/2024	177,751		21,510			21,510		199,261	199,261			
6601809251	ISSAQUAH	WA		07/14/2023	09/02/2024	702,371		157,204			157,204		859,575	859,575			
6601685784	BASKING RIDGE	NJ		07/14/2023	10/01/2024	119,039		10,937			10,937		129,976	129,976			
EB1259002907	EAGLE	CO		12/16/2016	12/02/2024	481,716		537			537		482,253	482,253			
6601483842	CONCAN	TX		07/14/2023	07/01/2024	156,758		16,414			16,414		173,172	173,172			
6601679043	NEWBURYPORT	MA		04/10/2023	09/02/2024	4,036		220			220		4,257	4,257			
6601699546	CHICAGO	IL		04/10/2023	07/01/2024	947,056		190,203			190,203		1,137,259	1,137,259			
6601684324	HIGHLAND PARK	IL		04/10/2023	03/01/2024	7,755		286			286		8,041	8,041			
6602696608	SAN RAFAEL	CA		04/10/2023	11/01/2024	818,500		153,746			153,746		972,246	972,246			
6601819052	ALAMO	CA		04/10/2023	08/01/2024	1,742,088		326,963			326,963		2,069,052	2,069,052			
6602689025	TAMARACK	ID		04/10/2023	09/02/2024	516,991		107,434			107,434		624,425	624,425			
6602711548	SPOKANE	WA		07/14/2023	02/01/2024	788,566		89,914			89,914		878,480	878,480			
6601680488	BAYSIDE	NY		04/10/2023	05/01/2024	2,451		90			90		2,541	2,541			
6602689967	AUSTIN	TX		07/14/2023	01/01/2024	482,206		107,987			107,987		590,193	590,193			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683010	SACRAMENTO	CA		04/10/2023	09/02/2024	608,642		110,319			110,319		718,962	718,962			
505347434	BOCA RATON	FL		07/14/2023	12/02/2024	168,492		39,555			39,555		208,047	208,047			
6600851247	CAMAS	WA		07/14/2023	06/03/2024	476,245		100,814			100,814		577,059	577,059			
6601000547	MIAMI	FL		04/10/2023	07/01/2024	52,235		3,900			3,900		56,135	56,135			
6602696020	MINNEAPOLIS	MN		04/10/2023	07/01/2024	1,654,719		299,940			299,940		1,954,659	1,954,659			
6601488114	HINGHAM	MA		04/10/2023	10/01/2024	42,141		3,388			3,388		45,528	45,528			
6601477612	MOUNTAIN BRK	AL		07/14/2023	01/01/2024	232,059		27,807			27,807		259,866	259,866			
6601224691	JACKSONVILLE	FL		04/10/2023	10/01/2024	14,645		8,637			8,637		23,282	23,282			
6601203828	JACKSONVILLE	FL		04/10/2023	04/01/2024	157		21			21		178	178			
6601696278	LEWES	DE		04/10/2023	09/02/2024	604,917		49,740			49,740		654,656	654,656			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015	12/02/2024	1,105,686		(3,384)			(3,384)		1,102,301	1,102,301			
6601489930	WELLESLEY	MA		04/10/2023	12/02/2024	606		83			83		689	689			
6601823062	LAKEWAY	TX		07/14/2023	09/02/2024	1,202,087		254,512			254,512		1,456,599	1,456,599			
6602700525	WINTER PARK	FL		04/10/2023	06/03/2024	946,192		184,488			184,488		1,130,680	1,130,680			
6602711258	TUCSON	AZ		04/10/2023	08/01/2024	586,195		89,562			89,562		675,757	675,757			
6600014234	SAN ANTONIO	TX		07/14/2023	02/01/2024	261							261	261			
6602711779	FRISCO	TX		07/14/2023	09/02/2024	441,744		77,434			77,434		519,178	519,178			
6601383844	LAKE CLARKE SHORES	FL		04/10/2023	07/01/2024	2,179		91			91		2,269	2,269			
6601808782	BETHANY BEACH	DE		04/10/2023	11/01/2024	584,796		82,442			82,442		667,239	667,239			
6600026345	JACKSONVILLE	FL		04/10/2023	02/01/2024	1,106		475			475		1,581	1,581			
6601682435	ROSLYN ESTATES	NY		04/10/2023	07/01/2024	6,476		206			206		6,682	6,682			
6601686477	LITTLETON	CO		07/14/2023	08/01/2024	132,985		12,700			12,700		145,685	145,685			
6601684571	RENTON	WA		07/14/2023	10/01/2024	36,539		3,122			3,122		39,662	39,662			
6601480848	DANVILLE	CA		04/10/2023	09/02/2024	693,528		137,914			137,914		831,441	831,441			
6601201673	ATLANTIC BEACH	FL		04/10/2023	07/01/2024	6,360		3,466			3,466		9,826	9,826			
10800830	NORTH FORT MYERS	FL		07/14/2023	04/01/2024	1,338		284			284		1,622	1,622			
6602672138	VALENCIA	CA		04/10/2023	01/01/2024	1,380		1			1		1,381	1,381			
6601483008	NORTHAMPTON	MA		04/10/2023	07/01/2024	89,301		6,671			6,671		95,972	95,972			
6601485904	EMPIRE	MI		04/10/2023	11/01/2024	23,863		1,567			1,567		25,430	25,430			
6601823146	SAN DIEGO	CA		04/10/2023	08/01/2024	575,994		55,286			55,286		631,281	631,281			
6601485102	FREDERICK	MD		07/14/2023	06/03/2024	3,039		115			115		3,154	3,154			
6602701804	KELLER	TX		07/14/2023	11/01/2024	596,030		137,356			137,356		733,386	733,386			
6601203810	JACKSONVILLE	FL		04/10/2023	01/01/2024	64							64	64			
6601680116	MOUNT LAUREL	NJ		07/14/2023	08/01/2024	60,022		11,060			11,060		71,082	71,082			
6601681965	CHESTERFIELD	MO		04/10/2023	07/01/2024	118,532		8,466			8,466		126,997	126,997			
6602675347	MAPLETON	UT		07/14/2023	02/01/2024	530,158		93,704			93,704		623,862	623,862			
6602678135	CHICAGO	IL		04/10/2023	08/01/2024	329,529		65,147			65,147		394,676	394,676			
6600490517	BROOKLYN	NY		04/10/2023	07/01/2024	631,407		110,694			110,694		742,101	742,101			
6600680588	JACKSONVILLE	FL		04/10/2023	02/01/2024	7,543		959			959		8,503	8,503			
6600028903	JACKSONVILLE	FL		04/10/2023	06/03/2024	39		7			7		47	47			
6602682863	CARMICHAEL	CA		04/10/2023	10/01/2024	516,271		93,573			93,573		609,844	609,844			
6601014902	LOS ANGELES	CA		04/10/2023	10/01/2024	525,576		101,465			101,465		627,041	627,041			
6601203976	JACKSONVILLE	FL		04/10/2023	01/01/2024	176		1			1		177	177			
6600845579	SAN JOSE	CA		04/10/2023	10/01/2024	823,304		125,482			125,482		948,786	948,786			
6601735126	BERMUDA DUNES	CA		04/10/2023	10/01/2024	155,279		13,961			13,961		169,240	169,240			
6600244450	BOISE	ID		04/10/2023	11/01/2024	171,523		28,728			28,728		200,251	200,251			
8201204799	NAPLES	FL		07/14/2023	05/01/2024	237,206		46,470			46,470		283,676	283,676			
6601722116	BRENTWOOD	TN		04/10/2023	02/01/2024	609,197		63,814			63,814		673,011	673,011			
6602671619	TRUCKEE	CA		04/10/2023	01/01/2024	316,496		28,545			28,545		345,042	345,042			
6601682047	JONESTOWN	TX		07/14/2023	12/02/2024	3,327		220			220		3,546	3,546			
6600024357	JACKSONVILLE	FL		04/10/2023	02/01/2024	160		13			13		173	173			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600025735	JACKSONVILLE	FL		04/10/2023	08/01/2024	488		130			130		618	618			
8196984660	JACKSONVILLE	FL		07/14/2023	04/01/2024	154,931		34,732			34,732		189,662	189,662			
PEB1248002639	TAMPA	FL		08/14/2017	03/05/2024	743,812		(14,550)			(14,550)		729,262	729,262			
6602691930	HIGHLANDS RANCH	CO		07/14/2023	11/01/2024	211,329		25,897			25,897		237,226	237,226			
6601811802	OAKLAND	CA		04/10/2023	05/01/2024	934,628		194,075			194,075		1,128,703	1,128,703			
6600026121	JACKSONVILLE	FL		04/10/2023	08/01/2024	2,185		971			971		3,156	3,156			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015	04/05/2024	429,612		2,527			2,527		432,139	432,139			
6602694488	WINTER GARDEN	FL		04/10/2023	08/01/2024	599,233		105,131			105,131		704,364	704,364			
6602689868	NORTH BEND	WA		07/14/2023	06/03/2024	1,128,105		267,251			267,251		1,395,356	1,395,356			
PEB1706607177	ROCKVILLE	MD		11/17/2017	05/03/2024	405,461		623			623		406,085	406,085			
6601682583	SCARSDALE	NY		04/10/2023	08/01/2024	5,185		229			229		5,414	5,414			
6602698612	FRUIT HEIGHTS	UT		07/14/2023	06/03/2024	541,664		121,274			121,274		662,938	662,938			
6601698597	SEVIERVILLE	TN		04/10/2023	09/02/2024	258,164		39,334			39,334		297,497	297,497			
6601699900	SEATTLE	WA		07/14/2023	05/01/2024	1,263,763		246,140			246,140		1,509,904	1,509,904			
6600025255	JACKSONVILLE	FL		04/10/2023	01/01/2024	1,748		677			677		2,425	2,425			
6600856154	POPLAR BLUFF	MO		04/10/2023	07/01/2024	13,276		1,399			1,399		14,676	14,676			
6600024282	JACKSONVILLE	FL		04/10/2023	07/01/2024	380		103			103		483	483			
6600578972	SUMMIT	NJ		07/14/2023	08/01/2024	656,224		134,336			134,336		790,560	790,560			
6602683671	SPOKANE VALLEY	WA		07/14/2023	02/01/2024	549,611		119,542			119,542		669,153	669,153			
6601681148	NEW YORK	NY		04/10/2023	02/01/2024	4,848		38			38		4,886	4,886			
EB1352004267	LARCHMONT	NY		12/18/2015	08/01/2024	798,263		(5,134)			(5,134)		793,129	793,129			
6602705300	GILBERT	AZ		04/10/2023	01/01/2024	542,268		82,842			82,842		625,109	625,109			
6600028762	JACKSONVILLE	FL		04/10/2023	12/02/2024	26		8			8		34	34			
6601202002	ATLANTIC BEACH	FL		04/10/2023	07/01/2024	11,462		6,693			6,693		18,155	18,155			
6600012063	JACKSONVILLE	FL		04/10/2023	12/02/2024	6,466		3,515			3,515		9,980	9,980			
6602705995	SHOW LOW	AZ		04/10/2023	10/01/2024	569,278		93,382			93,382		662,659	662,659			
8201716775	PEMBROKE PINES	FL		07/14/2023	04/01/2024	130,429		23,030			23,030		153,460	153,460			
6600028887	JACKSONVILLE	FL		04/10/2023	06/03/2024	323		84			84		407	407			
6601682971	NEW YORK	NY		04/10/2023	11/01/2024	6,077		211			211		6,289	6,289			
6601224139	JACKSONVILLE	FL		04/10/2023	05/01/2024	10,288		5,862			5,862		16,149	16,149			
6601685370	DIX HILLS	NY		04/10/2023	09/02/2024	5,506		182			182		5,688	5,688			
6601202226	JACKSONVILLE	FL		04/10/2023	10/01/2024	72		43			43		115	115			
6602672658	WEST BLOOMFIELD	MI		04/10/2023	11/01/2024	5,297		285			285		5,582	5,582			
0582813	Southaven	MS		06/03/2014	05/10/2024	16,116,361							16,116,361	16,116,361			
6601679290	NEW YORK	NY		04/10/2023	09/02/2024	26,984		1,407			1,407		28,391	28,391			
6602699362	CHINO HILLS	CA		04/10/2023	07/01/2024	699,744		114,722			114,722		814,467	814,467			
6601727735	CHICAGO	IL		04/10/2023	07/01/2024	715,547		139,021			139,021		854,567	854,567			
6601224436	JACKSONVILLE	FL		04/10/2023	04/01/2024	16,109		15,246			15,246		31,355	31,355			
6600543232	DENVER	CO		07/14/2023	06/03/2024	837,840		162,586			162,586		1,000,427	1,000,427			
8197554806	FORT LAUDERDALE	FL		07/14/2023	02/01/2024	214,871		49,425			49,425		264,296	264,296			
505315991	MIAMI GARDENS	FL		07/14/2023	06/03/2024	67,344		11,970			11,970		79,314	79,314			
6601827279	SOUTH JORDAN	UT		07/14/2023	07/01/2024	554,609		113,454			113,454		668,063	668,063			
6601203950	JACKSONVILLE	FL		04/10/2023	03/01/2024	100		8			8		108	108			
6601474833	EDWARDSVILLE	IL		04/10/2023	12/02/2024	97,694		13,220			13,220		110,913	110,913			
6600851932	KNOXVILLE	TN		04/10/2023	12/02/2024	534,027		84,469			84,469		618,497	618,497			
6601203935	JACKSONVILLE	FL		04/10/2023	09/02/2024	111		30			30		141	141			
6600028861	JACKSONVILLE	FL		04/10/2023	10/01/2024	95		28			28		122	122			
6600086828	CHICAGO	IL		04/10/2023	10/01/2024	834		30			30		864	864			
6601735266	LAGUNA BEACH	CA		04/10/2023	05/01/2024	656,343		136,416			136,416		792,760	792,760			
6602683754	SILVERDALE	WA		07/14/2023	05/01/2024	459,400		94,703			94,703		554,102	554,102			
6600024530	JACKSONVILLE	FL		04/10/2023	10/01/2024	49		14			14		63	63			

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6602686930	MIROMAR LAKES	FL		04/10/2023	10/01/2024	28,041		2,722			2,722		30,763	30,763			
6600024514	JACKSONVILLE	FL		04/10/2023	01/01/2024	1,279		392			392		1,670	1,670			
6602693308	SCOTTSDALE	AZ		04/10/2023	02/01/2024	748,796		76,481			76,481		825,277	825,277			
6602694298	CAMANO ISLAND	WA		07/14/2023	08/01/2024	634,306		134,340			134,340		768,646	768,646			
8195246817	HOLLYWOOD	FL		07/14/2023	12/02/2024	405,956		98,148			98,148		504,104	504,104			
6601693077	LOS ANGELES	CA		04/10/2023	10/01/2024	746,534		126,486			126,486		873,020	873,020			
6600024480	JACKSONVILLE	FL		04/10/2023	12/02/2024	110		36			36		146	146			
6601678953	NEW YORK	NY		04/10/2023	11/01/2024	8,513		294			294		8,808	8,808			
6602698463	CALDWELL	ID		04/10/2023	07/01/2024	563,356		109,527			109,527		672,883	672,883			
6600852864	MCHENRY	IL		04/10/2023	06/03/2024	112,506		24,118			24,118		136,624	136,624			
6601682393	SAINT ALBANS	MO		04/10/2023	10/01/2024	2,382		90			90		2,472	2,472			
6601717314	SCOTTSDALE	AZ		04/10/2023	12/02/2024	505,009		94,825			94,825		599,834	599,834			
PH7134163687	RYE BROOK	NY		09/18/2015	07/01/2024	733,329		(1,143)			(1,143)		732,186	732,186			
6602685312	TUCSON	AZ		04/10/2023	02/01/2024	484,199		97,347			97,347		581,546	581,546			
0919601	Cypress	CA		07/15/2020	05/22/2024	16,456,324							16,456,324	16,456,324			
6602691781	CHATTANOOGA	TN		04/10/2023	04/01/2024	140,132		14,671			14,671		154,803	154,803			
6601818815	KEY WEST	FL		04/10/2023	05/01/2024	580,771		101,836			101,836		682,607	682,607			
0887700	South Brisbane	AUS		09/24/2019	10/09/2024	89,201,805						(667,292)	88,534,513	87,886,260	(648,253)		(648,253)
0887604	Warrington	GBR		12/10/2021	03/05/2024	6,618,266						250,525	6,868,790	6,610,997	(257,794)		(257,794)
0887600	Warrington	GBR		10/04/2019	03/05/2024	70,105,750						(2,898,160)	67,207,590	70,280,939	3,073,349		3,073,349
0855000	Manchester	GBR		03/21/2018	02/27/2024	25,238,070						2,771,946	28,010,016	25,113,330	(2,896,686)		(2,896,686)
6601039651	SAN FRANCISCO	CA		04/10/2023	04/01/2024	267,817		260,459			260,459		528,276	607,562		79,287	79,287
0722400	Kansas City	MO		03/28/2016	06/28/2024	265,000,000			90,000,000		(90,000,000)		175,000,000	165,829,382	(9,170,618)		(9,170,618)
0883300	San Francisco	CA		06/06/2019	07/29/2024	92,000,000			36,750,000		(36,750,000)		55,250,000	55,250,000			
0199999. Mortgages closed by repayment						2,242,948,909		26,574,250	166,581,045	46	(140,006,749)	(542,981)	2,102,399,167	2,092,578,452	(729,384)	(9,091,331)	(9,820,715)
6602687607	DENVER	CO		07/14/2023		11,354		2,405			2,405		13,759	13,759			
6601475392	DALLAS	TX		07/14/2023		58,789		6,179			6,179		64,969	64,969			
8002047244	WEST PALM BEACH	FL		07/14/2023		1,091		198			198		1,289	1,289			
6602693027	CAVE CREEK	AZ		04/10/2023		18,699		3,281			3,281		21,980	21,980			
6602694843	BOTHELL	WA		07/14/2023		18,301		4,097			4,097		22,398	22,398			
6601690214	DALLAS	TX		07/14/2023		14,745		3,028			3,028		17,773	17,773			
6602682236	SEATTLE	WA		07/14/2023		14,738		3,300			3,300		18,038	18,038			
6602688738	BOERNE	TX		07/14/2023		16,662		3,341			3,341		20,003	20,003			
6602681873	TRABUCO CANYON	CA		04/10/2023		10,478		2,037			2,037		12,515	12,515			
8198751155	DANIA BEACH	FL		07/14/2023		6,665		1,533			1,533		8,198	8,198			
6601204487	JACKSONVILLE	FL		04/10/2023		1,516		868			868		2,384	2,384			
6602694777	CHINO	CA		04/10/2023		11,149		1,956			1,956		13,106	13,106			
6602704782	BOTHELL	WA		07/14/2023		14,289		3,027			3,027		17,317	17,317			
6601680256	BAYSIDE	NY		04/10/2023		18,583		1,829			1,829		20,412	20,412			
6601825109	BROOKLYN	NY		04/10/2023		18,820		3,657			3,657		22,478	22,478			
505375667	BOYNTON BEACH	FL		07/14/2023		4,160		963			963		5,124	5,124			
6602695782	SOUTHLAKE	TX		07/14/2023		15,585		2,951			2,951		18,536	18,536			
EB1249003968	PUNTA GORDA	FL		12/16/2016		50,217		(159)			(159)		50,058	50,058			
6601680967	CHARLOTTESVILLE	VA		04/10/2023		21,186		2,010			2,010		23,197	23,197			
6602690536	GLENDALE	CA		04/10/2023		21,983		4,418			4,418		26,401	26,401			
6602701382	BEVERLY HILLS	CA		04/10/2023		17,953		3,611			3,611		21,564	21,564			
6601708248	ALBANY	CA		04/10/2023		14,199		2,490			2,490		16,689	16,689			
8201716631	MIAMI	FL		07/14/2023		46,021		8,347			8,347		54,367	54,367			
PEB1540094412	PARKLAND	FL		11/18/2016		24,428		(135)			(135)		24,294	24,294			
6602679992	WALNUT CREEK	CA		04/10/2023		16,894		3,171			3,171		20,066	20,066			
6602679844	PORTLAND	OR		07/14/2023		11,971		2,583			2,583		14,554	14,554			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602675354	LIVERMORE	CA		04/10/2023		13,552		2,377			2,377		15,929	15,929			
10801808	Fort Myers	FL		07/14/2023		3,204		1,969			1,969		5,173	5,173			
6600434911	CHESTER	NJ		07/14/2023		21,144		4,468			4,468		25,612	25,612			
8195452286	FORT LAUDERDALE	FL		07/14/2023		11,967		2,822			2,822		14,789	14,789			
6602710888	HIGHLAND	MD		07/14/2023		12,802		2,357			2,357		15,158	15,158			
PEB1596053342	RANCHO MIRAGE	CA		11/18/2016		115,642		(512)			(512)		115,130	115,130			
10801689	Fort Myers	FL		07/14/2023		3,552		2,211			2,211		5,763	5,763			
6602681485	SEATTLE	WA		07/14/2023		26,101		5,667			5,667		31,768	31,768			
6601808352	RANCHO MIRAGE	CA		04/10/2023		11,859		1,876			1,876		13,735	13,735			
8195656125	LAUDERDALE LAKES	FL		07/14/2023		8,483		2,197			2,197		10,680	10,680			
105383467	SEMINOLE	FL		07/14/2023		2,930		588			588		3,518	3,518			
6602692185	ALBUQUERQUE	NM		04/10/2023		9,487		914			914		10,401	10,401			
6601682062	BRONXVILLE	NY		04/10/2023		104,631		7,103			7,103		111,734	111,734			
6601731166	PALM SPRINGS	CA		04/10/2023		49,964		4,644			4,644		54,608	54,608			
6601707752	ENCINITAS	CA		04/10/2023		17,389		3,264			3,264		20,654	20,654			
8204110031	NAPLES	FL		07/14/2023		6,023		683			683		6,706	6,706			
6602683325	DALLAS	TX		07/14/2023		26,173		6,544			6,544		32,717	32,717			
6602700202	FLOWER MOUND	TX		07/14/2023		22,531		5,204			5,204		27,735	27,735			
6602676543	MANHASSET	NY		04/10/2023		58,337		12,122			12,122		70,458	70,458			
6602692466	HERMOSA BEACH	CA		04/10/2023		13,910		1,191			1,191		15,101	15,101			
6601686147	WELLESLEY HILLS	MA		04/10/2023		53,820		3,770			3,770		57,590	57,590			
6601224493	JACKSONVILLE	FL		04/10/2023		1,977		1,160			1,160		3,137	3,137			
6601825471	AUSTIN	TX		07/14/2023		14,423		3,136			3,136		17,560	17,560			
6602694348	DEL MAR	CA		04/10/2023		22,214		4,026			4,026		26,241	26,241			
6600068818	GENESEO	IL		04/10/2023		1,601		60			60		1,662	1,662			
6601677799	COHASSET	MA		04/10/2023		58,339		4,042			4,042		62,381	62,381			
6602697408	GOLDEN	CO		07/14/2023		12,629		2,747			2,747		15,376	15,376			
6600677345	JACKSONVILLE	FL		04/10/2023		2,068		1,297			1,297		3,365	3,365			
6601697243	PROSPER	TX		07/14/2023		25,107		4,882			4,882		29,989	29,989			
0919000	Sandy Springs	GA		10/14/2020		515,603							515,603	515,603			
6601245480	MICHIGAN CITY	IN		04/10/2023		(56)		56			56						
6602682327	HERCULES	CA		04/10/2023		20,399		4,102			4,102		24,501	24,501			
6601479162	CHICAGO	IL		04/10/2023		27,848		2,234			2,234		30,082	30,082			
6602688332	EAGLE	ID		04/10/2023		16,111		2,273			2,273		18,384	18,384			
6602686757	FT LAUDERDALE	FL		04/10/2023		48,797		9,810			9,810		58,607	58,607			
6600675885	JACKSONVILLE	FL		04/10/2023		2,030		1,248			1,248		3,277	3,277			
6602690742	BOCA RATON	FL		04/10/2023		14,754		2,673			2,673		17,426	17,426			
6602678846	COLLIERVILLE	TN		04/10/2023		13,170		2,473			2,473		15,643	15,643			
6601722744	REDONDO BEACH	CA		04/10/2023		19,970		3,619			3,619		23,588	23,588			
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023		9,062		1,815			1,815		10,878	10,878			
EB1540093211	SHARON	MA		10/09/2015		14,747		(45)			(45)		14,702	14,702			
6602689819	ARVADA	CO		07/14/2023		16,941		3,780			3,780		20,721	20,721			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		16,849		60			60		16,909	16,909			
6602687490	GLENVIEW	IL		04/10/2023		12,380		2,243			2,243		14,623	14,623			
6600838871	HOLMES BEACH	FL		04/10/2023		105,641		11,166			11,166		116,807	116,807			
6601473322	SALINAS	CA		04/10/2023		40,536		3,406			3,406		43,942	43,942			
6601224147	JACKSONVILLE	FL		04/10/2023		1,636		1,003			1,003		2,639	2,639			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		11,932		71			71		12,003	12,003			
6602676790	BERKELEY	CA		04/10/2023		15,917		3,308			3,308		19,224	19,224			
6602683507	RANCHO MIRAGE	CA		04/10/2023		12,328		2,397			2,397		14,724	14,724			
6601809053	DUXBURY	MA		04/10/2023		15,603		2,826			2,826		18,429	18,429			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695717	IDYLLWILD	CA		04/10/2023		13,419		2,432			2,432		15,851	15,851			
6602688779	MURRIETA	CA		04/10/2023		14,098		2,392			2,392		16,490	16,490			
8195454578	NAPLES	FL		07/14/2023		8,971		2,569			2,569		11,540	11,540			
6601223982	JACKSONVILLE	FL		04/10/2023		1,394		825			825		2,219	2,219			
6602676071	BURR RIDGE	IL		04/10/2023		15,131		3,141			3,141		18,273	18,273			
6601673525	SPOKANE	WA		07/14/2023		27,646		2,943			2,943		30,588	30,588			
6602697390	AVENTURA	FL		04/10/2023		14,507		3,015			3,015		17,522	17,522			
6600675646	JACKSONVILLE	FL		04/10/2023		1,421		880			880		2,301	2,301			
6601274928	MIAMI GARDENS	FL		04/10/2023		2,121		257			257		2,378	2,378			
6600676974	JACKSONVILLE	FL		04/10/2023		1,925		1,170			1,170		3,095	3,095			
6600679085	JACKSONVILLE	FL		04/10/2023		2,134		1,329			1,329		3,463	3,463			
6601675967	LAS VEGAS	NV		04/10/2023		21,298		3,120			3,120		24,417	24,417			
6601485466	HUNTINGTON	NY		04/10/2023		103,383		9,074			9,074		112,458	112,458			
6601383539	NAPLES	FL		04/10/2023		2,632		243			243		2,875	2,875			
6600681016	JACKSONVILLE	FL		04/10/2023		2,199		1,377			1,377		3,576	3,576			
8197554638	GREENACRES	FL		07/14/2023		9,283		2,375			2,375		11,657	11,657			
PEB1541040872	HAM LAKE	MN		11/18/2016		11,923		(149)			(149)		11,773	11,773			
6602699982	HOBOKEN	NJ		07/14/2023		17,164		3,956			3,956		21,120	21,120			
6600940172	MOUNT SINAI	NY		04/10/2023		16,208		3,415			3,415		19,623	19,623			
6602676444	BERKELEY	CA		04/10/2023		33,605		6,983			6,983		40,588	40,588			
6600060476	NEWBURY PARK	CA		04/10/2023		16,548		2,511			2,511		19,059	19,059			
3359071498	Delray Beach	FL		07/14/2023		2,812		538			538		3,350	3,350			
6602679679	LOS ANGELES	CA		04/10/2023		26,126		4,583			4,583		30,710	30,710			
6602711639	COVINGTON	WA		07/14/2023		13,073		2,407			2,407		15,479	15,479			
6600847708	LONG BEACH	CA		04/10/2023		29,371		4,977			4,977		34,348	34,348			
6602678309	FORT PIERCE	FL		04/10/2023		12,473		2,342			2,342		14,815	14,815			
6600024381	JACKSONVILLE	FL		04/10/2023		785		188			188		973	973			
6602678390	BELLVUE	CO		07/14/2023		28,874		6,275			6,275		35,149	35,149			
6601711655	NEEDHAM	MA		04/10/2023		17,558		3,182			3,182		20,740	20,740			
6601806240	SETAUKET	NY		04/10/2023		11,227		2,253			2,253		13,480	13,480			
0582812	Coppell	TX		06/03/2014		540,457							540,457	540,457			
6602702158	SAN DIEGO	CA		04/10/2023		16,399		3,298			3,298		19,697	19,697			
6600778960	FRESH MEADOWS	NY		04/10/2023		62,773		6,016			6,016		68,789	68,789			
6602686161	BROOKLINE	MA		04/10/2023		49,512		5,322			5,322		54,835	54,835			
6600411422	BROOKLYN	NY		04/10/2023		27,119		2,522			2,522		29,641	29,641			
6601692350	THE WOODLANDS	TX		07/14/2023		53,054		5,702			5,702		58,757	58,757			
EB1596051083	REDWOOD CITY	CA		09/25/2015		19,957		(80)			(80)		19,877	19,877			
EB1144000136	BROOKLYN	NY		11/20/2015		10,590		(39)			(39)		10,551	10,551			
6602701903	AUSTIN	TX		07/14/2023		30,951		6,556			6,556		37,508	37,508			
6600122854	WOODINVILLE	WA		07/14/2023		11,076		2,027			2,027		13,103	13,103			
6602671601	SCOTTSDALE	AZ		04/10/2023		29,533		2,500			2,500		32,034	32,034			
6600845959	SOLANA BEACH	CA		04/10/2023		33,771		4,593			4,593		38,365	38,365			
6602675966	SAN FRANCISCO	CA		04/10/2023		18,767		4,154			4,154		22,921	22,921			
8022582496	LAKE WORTH	FL		07/14/2023		2,798		440			440		3,238	3,238			
6602717313	WIMBERLEY	TX		07/14/2023		56,113		6,544			6,544		62,656	62,656			
6600838665	LAKE BLUFF	IL		04/10/2023		13,198		1,543			1,543		14,741	14,741			
6602697952	IDAHO FALLS	ID		04/10/2023		44,681		4,559			4,559		49,240	49,240			
8198896005	WEST PALM BEACH	FL		07/14/2023		6,342		1,662			1,662		8,004	8,004			
6600852666	DRAPER	UT		07/14/2023		109,857		13,616			13,616		123,473	123,473			
6602699941	LOS ANGELES	CA		04/10/2023		20,139		3,417			3,417		23,555	23,555			
6602690601	ALHAMBRA	CA		04/10/2023		15,101		2,650			2,650		17,750	17,750			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8199006733	ST PETERSBURG	FL		07/14/2023		4,589		1,141			1,141		5,729	5,729			
6602699412	HIGHLAND PARK	IL		04/10/2023		34,736		6,297			6,297		41,033	41,033			
6600441684	SCOTTSDALE	AZ		04/10/2023		55,067		4,980			4,980		60,046	60,046			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		19,502		22			22		19,523	19,523			
6601225177	JACKSONVILLE	FL		04/10/2023		1,933		1,147			1,147		3,080	3,080			
0838000	Austin	TX		05/11/2017		1,133,679							1,133,679	1,133,679			
505304805	OAKLAND PARK	FL		07/14/2023		3,536		745			745		4,281	4,281			
6601686998	NEW YORK	NY		04/10/2023		57,562		4,875			4,875		62,436	62,436			
6601709501	SAN DIEGO	CA		04/10/2023		22,114		4,007			4,007		26,120	26,120			
6601725788	RAMONA	CA		04/10/2023		18,094		3,279			3,279		21,373	21,373			
6602683192	GREENWOOD VILLAGE	CO		07/14/2023		24,629		5,675			5,675		30,304	30,304			
6602686625	CARLSBAD	CA		04/10/2023		21,992		4,421			4,421		26,413	26,413			
6602687664	GLENVIEW	IL		04/10/2023		13,937		2,526			2,526		16,462	16,462			
6602700848	TUCSON	AZ		04/10/2023		15,743		3,069			3,069		18,812	18,812			
6601821686	SAN ANTONIO	TX		07/14/2023		12,729		2,767			2,767		15,496	15,496			
6601743039	LIBERTY HILL	TX		07/14/2023		10,866		2,363			2,363		13,229	13,229			
3364940319	Clearwater	FL		07/14/2023		3,604		593			593		4,197	4,197			
6601685214	HEWLETT HARBOR	NY		04/10/2023		45,207		4,239			4,239		49,446	49,446			
6602688001	BELLEVUE	ID		04/10/2023		18,040		2,855			2,855		20,896	20,896			
8195596971	TAMARAC	FL		07/14/2023		2,730		715			715		3,445	3,445			
6601817783	BETHESDA	MD		07/14/2023		9,712		2,112			2,112		11,823	11,823			
6601202085	ATLANTIC BEACH	FL		04/10/2023		1,920		1,157			1,157		3,077	3,077			
6602710623	PHOENIX	AZ		04/10/2023		17,393		3,053			3,053		20,446	20,446			
6600602483	DEL MAR	CA		04/10/2023		17,299		2,426			2,426		19,725	19,725			
8001947172	N MIAMI BCH	FL		07/14/2023		2,067		343			343		2,410	2,410			
6601483321	CHICAGO	IL		04/10/2023		39,205		3,487			3,487		42,692	42,692			
6600789702	LAGUNA BEACH	CA		04/10/2023		19,319		2,623			2,623		21,942	21,942			
6601203562	JACKSONVILLE	FL		04/10/2023		1,813		1,001			1,001		2,814	2,814			
6602680172	BAINBRIDGE IS	WA		07/14/2023		7,340		1,691			1,691		9,031	9,031			
6601383745	CHICAGO	IL		04/10/2023		30,963		1,480			1,480		32,443	32,443			
6601489344	DRAPER	UT		07/14/2023		42,397		4,051			4,051		46,448	46,448			
8199327199	JACKSONVILLE	FL		07/14/2023		5,281		1,384			1,384		6,666	6,666			
6601729889	NASHVILLE	TN		04/10/2023		16,001		3,108			3,108		19,109	19,109			
6602684141	WASHINGTON	DC		04/10/2023		27,034		5,436			5,436		32,470	32,470			
6602677806	HOUSTON	TX		07/14/2023		11,381		2,848			2,848		14,229	14,229			
8200628613	DEERFIELD BEACH	FL		07/14/2023		6,659		1,337			1,337		7,997	7,997			
3365464072	Naples	FL		07/14/2023		4,590		892			892		5,483	5,483			
6601224279	JACKSONVILLE	FL		04/10/2023		1,536		942			942		2,478	2,478			
6600722125	OAKLAND	CA		04/10/2023		13,765		2,254			2,254		16,019	16,019			
0694300	NEW YORK	NY		03/06/2013		721,803		(2,576)			(2,576)		719,226	719,226			
6600490137	LAGUNA NIGUEL	CA		04/10/2023		22,379		4,052			4,052		26,431	26,431			
6602677004	KELLER	TX		07/14/2023		66,880		8,183			8,183		75,064	75,064			
PH7132976726	GLENSIDE	PA		05/08/2015		18,062		(73)			(73)		17,989	17,989			
6602679208	LOS ALTOS	CA		04/10/2023		23,943		4,811			4,811		28,754	28,754			
6602702380	DANVILLE	CA		04/10/2023		24,555		4,939			4,939		29,494	29,494			
8198975817	LAKE WORTH	FL		07/14/2023		8,263		1,999			1,999		10,262	10,262			
6600830951	SANTA FE	NM		04/10/2023		13,458		1,884			1,884		15,342	15,342			
8201365183	CAPE CORAL	FL		07/14/2023		3,641		575			575		4,216	4,216			
6600681974	JACKSONVILLE	FL		04/10/2023		2,049		1,302			1,302		3,351	3,351			
6601682344	SOUTH BARRINGTON	IL		04/10/2023		85,506		13,764			13,764		99,271	99,271			
6600845629	BROOKLYN	NY		04/10/2023		24,611		4,028			4,028		28,639	28,639			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8195674074	WEST PALM BEACH	FL		07/14/2023		7,392		1,988			1,988		9,380	9,380			
3379776227	LAUDERHILL	FL		07/14/2023		811		127			127		938	938			
6601489716	WELLESLEY	MA		04/10/2023		28,905		2,547			2,547		31,452	31,452			
6602701689	MORAGA	CA		04/10/2023		22,176		4,313			4,313		26,489	26,489			
6602698117	NEWPORT BEACH	CA		04/10/2023		18,332		3,323			3,323		21,655	21,655			
112925441	Pompano Beach	FL		07/14/2023		1,603		282			282		1,886	1,886			
6601225490	JACKSONVILLE	FL		04/10/2023		1,702		1,048			1,048		2,750	2,750			
EB1787003973	DUBLIN	CA		12/16/2016		15,643		81			81		15,724	15,724			
6601744433	FOLSOM	CA		04/10/2023		14,005		2,910			2,910		16,915	16,915			
6602689058	BIRMINGHAM	AL		07/14/2023		60,190		7,557			7,557		67,747	67,747			
6602682368	WHITTIER	CA		04/10/2023		22,235		4,322			4,322		26,557	26,557			
6601683375	AURORA	IL		04/10/2023		41,329		2,486			2,486		43,814	43,814			
6600679192	JACKSONVILLE	FL		04/10/2023		2,200		1,371			1,371		3,571	3,571			
3367115611	North Lauderdale	FL		07/14/2023		1,581		256			256		1,836	1,836			
6600273681	HERNDON	VA		04/10/2023		17,752		1,499			1,499		19,251	19,251			
6601703363	PARK CITY	UT		07/14/2023		13,688		3,064			3,064		16,753	16,753			
6600676107	JACKSONVILLE	FL		04/10/2023		1,310		813			813		2,123	2,123			
6602681600	POWELL BUTTE	OR		07/14/2023		15,443		3,271			3,271		18,714	18,714			
6601697813	OAKLAND	MI		04/10/2023		11,659		1,838			1,838		13,497	13,497			
0919400	Boston	MA		09/24/2020		677,485							677,485	677,485			
6602699586	OMAHA	NE		04/10/2023		12,899		2,264			2,264		15,162	15,162			
6601204776	JACKSONVILLE	FL		04/10/2023		1,362		788			788		2,150	2,150			
6600058546	HAPPY VALLEY	OR		07/14/2023		13,169		2,948			2,948		16,117	16,117			
6600676230	JACKSONVILLE	FL		04/10/2023		1,672		1,038			1,038		2,711	2,711			
6602700418	SCOTTSDALE	AZ		04/10/2023		18,692		3,389			3,389		22,081	22,081			
6602698950	POWAY	CA		04/10/2023		16,861		3,392			3,392		20,253	20,253			
6601822510	HENRICO	VA		04/10/2023		11,888		1,176			1,176		13,064	13,064			
6602699792	TRUSSVILLE	AL		07/14/2023		13,118		2,854			2,854		15,972	15,972			
6600772476	JERICHO	NY		04/10/2023		9,529		1,489			1,489		11,018	11,018			
6600425729	MELBOURNE	FL		04/10/2023		2,728		358			358		3,086	3,086			
FR125709076	SONOMA	CA		11/18/2016		21,128		(153)			(153)		20,975	20,975			
6601806083	LAKE FOREST	IL		04/10/2023		19,439		3,907			3,907		23,346	23,346			
6600689605	COLLEYVILLE	TX		07/14/2023		68,600		5,603			5,603		74,204	74,204			
6601685750	WEST HARRISON	NY		04/10/2023		32,262		5,654			5,654		37,916	37,916			
6602679562	PARKLAND	FL		04/10/2023		11,044		2,002			2,002		13,046	13,046			
6602699180	MOUNTAIN HOUSE	CA		04/10/2023		8,823		1,716			1,716		10,538	10,538			
6602700640	REDWOOD CITY	CA		04/10/2023		30,702		5,984			5,984		36,686	36,686			
6601702696	GLENVIEW	IL		04/10/2023		29,528		2,665			2,665		32,194	32,194			
EB1596053283	MALIBU	CA		10/12/2016		36,905		(265)			(265)		36,640	36,640			
6600682105	JACKSONVILLE	FL		04/10/2023		2,326		1,476			1,476		3,802	3,802			
6601729657	OREGON CITY	OR		07/14/2023		15,211		3,806			3,806		19,017	19,017			
8204127063	MIAMI SHORES	FL		07/14/2023		8,308		977			977		9,286	9,286			
6602686716	ENCINO	CA		04/10/2023		23,420		4,552			4,552		27,972	27,972			
6602690478	BROOMFIELD	CO		07/14/2023		10,634		2,253			2,253		12,886	12,886			
8195510531	CORAL SPRINGS	FL		07/14/2023		5,692		1,492			1,492		7,184	7,184			
6601679837	CLIFTON	VA		04/10/2023		36,796		2,942			2,942		39,737	39,737			
6602683333	OLYMPIA	WA		07/14/2023		15,969		3,575			3,575		19,544	19,544			
PEB1784004692	MILL VALLEY	CA		11/18/2016		22,314		212			212		22,526	22,526			
6602677095	REDMOND	WA		07/14/2023		24,187		5,730			5,730		29,917	29,917			
6602695428	LAMY	NM		04/10/2023		11,979		2,102			2,102		14,081	14,081			
8023047284	MIAMI	FL		07/14/2023		3,584		580			580		4,165	4,165			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601752964	BROOKLYN	NY		04/10/2023		20,804		4,044			4,044		24,847	24,847			
108485657	Coral Springs	FL		07/14/2023		4,362		851			851		5,213	5,213			
8202115721	BOYNTON BEACH	FL		07/14/2023		3,319		508			508		3,827	3,827			
6601740209	FRANKLIN LAKES	NJ		07/14/2023		21,305		4,154			4,154		25,459	25,459			
6602684828	FLAGSTAFF	AZ		04/10/2023		63,419		7,007			7,007		70,426	70,426			
6601678250	DEALE	MD		07/14/2023		62,044		7,080			7,080		69,124	69,124			
6602710847	INDIAN SHORES	FL		04/10/2023		15,649		2,568			2,568		18,217	18,217			
6602705375	CALABASAS	CA		04/10/2023		16,750		2,843			2,843		19,593	19,593			
6602687995	STILLWATER	MN		04/10/2023		9,633		1,471			1,471		11,104	11,104			
6602704436	LUCAS	TX		07/14/2023		13,868		2,469			2,469		16,337	16,337			
PEB1353007729	MORRISTOWN	NJ		11/17/2017		23,177		6			6		23,183	23,183			
6601698126	BROOKLYN	NY		04/10/2023		13,935		2,194			2,194		16,129	16,129			
6602679182	DENVER	CO		07/14/2023		14,291		3,027			3,027		17,319	17,319			
6602687979	PROSPER	TX		07/14/2023		10,847		2,115			2,115		12,962	12,962			
6602678036	SAN FRANCISCO	CA		04/10/2023		28,361		5,513			5,513		33,874	33,874			
6602698349	OAKLAND	CA		04/10/2023		19,169		3,363			3,363		22,532	22,532			
6601706762	ISSAQUAH	WA		07/14/2023		15,386		3,645			3,645		19,031	19,031			
6600987389	SAN FRANCISCO	CA		04/10/2023		11,969		1,758			1,758		13,727	13,727			
6601224857	JACKSONVILLE	FL		04/10/2023		1,537		946			946		2,483	2,483			
6601482794	HEATH	TX		07/14/2023		34,917		3,726			3,726		38,643	38,643			
6600682170	JACKSONVILLE	FL		04/10/2023		2,314		1,471			1,471		3,785	3,785			
6601827642	TEMECULA	CA		04/10/2023		17,856		3,131			3,131		20,987	20,987			
6600672478	UPPER BROOKVILLE	NY		04/10/2023		36,504		5,508			5,508		42,013	42,013			
EB1540094649	CARROLLTON	TX		12/16/2016		11,884		(176)			(176)		11,708	11,708			
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023		1,227		277			277		1,504	1,504			
8200919288	HIALEAH	FL		07/14/2023		4,062		816			816		4,878	4,878			
6602682988	ARLINGTON	VA		04/10/2023		24,678		4,795			4,795		29,473	29,473			
6601687004	NEW YORK	NY		04/10/2023		93,046		8,242			8,242		101,288	101,288			
6602684224	HOUSTON	TX		07/14/2023		13,100		2,849			2,849		15,949	15,949			
6602673540	DANVILLE	CA		04/10/2023		28,519		6,120			6,120		34,639	34,639			
6600783051	GREAT FALLS	VA		04/10/2023		19,845		3,693			3,693		23,538	23,538			
6600490822	CHESTNUT HILL	MA		04/10/2023		21,302		3,858			3,858		25,160	25,160			
6602698323	BEND	OR		07/14/2023		12,041		2,854			2,854		14,894	14,894			
6600779018	FLUSHING	NY		04/10/2023		27,189		3,806			3,806		30,994	30,994			
6601735233	EL SEGUNDO	CA		04/10/2023		16,701		3,253			3,253		19,954	19,954			
6602702638	FOSTER CITY	CA		04/10/2023		21,778		4,381			4,381		26,159	26,159			
6601700054	CAMPBELL	CA		04/10/2023		19,189		3,250			3,250		22,439	22,439			
6601684464	AUSTIN	TX		07/14/2023		46,426		4,345			4,345		50,771	50,771			
6600746694	RINGGOLD	VA		04/10/2023		1,614		128			128		1,742	1,742			
6601681890	AUSTIN	TX		07/14/2023		66,411		6,205			6,205		72,616	72,616			
6601709006	HEATHROW	FL		04/10/2023		36,477		6,155			6,155		42,632	42,632			
6600921867	TIGARD	OR		07/14/2023		12,260		1,840			1,840		14,100	14,100			
6602675339	CHICAGO	IL		04/10/2023		11,351		1,601			1,601		12,952	12,952			
8023814678	FLORIDA CITY	FL		07/14/2023		2,911		541			541		3,452	3,452			
6602676329	NEWTON	MA		04/10/2023		20,986		4,504			4,504		25,491	25,491			
6601742817	KIRKLAND	WA		07/14/2023		21,640		4,705			4,705		26,345	26,345			
8198767923	DORAL	FL		07/14/2023		10,827		2,552			2,552		13,379	13,379			
6601687269	NEW YORK	NY		04/10/2023		16,516		2,972			2,972		19,489	19,489			
6602681170	MISSION VIEJO	CA		04/10/2023		27,865		5,231			5,231		33,096	33,096			
6600572447	SPARTA	NJ		07/14/2023		11,384		2,089			2,089		13,473	13,473			
6601481382	NEW YORK	NY		04/10/2023		7,788		652			652		8,439	8,439			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600681784	JACKSONVILLE	FL		04/10/2023		2,265		1,438			1,438		3,703	3,703			
PEB1382003168	CLOVIS	CA		11/18/2016		43,040		83			83		43,122	43,122			
6601747352	BOCA RATON	FL		04/10/2023		26,836		4,344			4,344		31,180	31,180			
6601735217	ELLICOTT CITY	MD		07/14/2023		13,017		3,084			3,084		16,101	16,101			
6602676055	CULVER CITY	CA		04/10/2023		19,335		4,017			4,017		23,352	23,352			
105822464	North Miami	FL		07/14/2023		5,233		971			971		6,204	6,204			
8190964683	MIRAMAR	FL		07/14/2023		6,924		1,909			1,909		8,834	8,834			
6602710656	REDMOND	OR		07/14/2023		10,630		2,132			2,132		12,762	12,762			
8196851525	MIRAMAR	FL		07/14/2023		6,608		1,686			1,686		8,294	8,294			
PEB1171015499	BELLEVUE	WA		11/18/2016		26,526		53			53		26,579	26,579			
6601804021	MILL VALLEY	CA		04/10/2023		15,597		2,927			2,927		18,524	18,524			
8201206591	HOLLYWOOD	FL		07/14/2023		6,042		1,214			1,214		7,256	7,256			
EB1393008998	BROOKLYN	NY		06/24/2016		15,645		11			11		15,656	15,656			
6600935743	MILTON	MA		04/10/2023		22,618		4,406			4,406		27,024	27,024			
6600011438	JACKSONVILLE	FL		04/10/2023		1,559		823			823		2,382	2,382			
6602688100	OAKDALE	CA		04/10/2023		21,372		3,682			3,682		25,053	25,053			
6600985656	ALEXANDRIA	VA		04/10/2023		5,738		656			656		6,394	6,394			
6601699926	BETHESDA	MD		07/14/2023		56,283		6,368			6,368		62,651	62,651			
6602689017	MILL VALLEY	CA		04/10/2023		29,195		5,667			5,667		34,863	34,863			
6602688621	SAN ANTONIO	TX		07/14/2023		12,499		2,648			2,648		15,147	15,147			
6602699313	HOUSTON	TX		07/14/2023		31,060		6,755			6,755		37,814	37,814			
6601482588	LEXINGTON	MA		04/10/2023		41,616		3,616			3,616		45,231	45,231			
PEB1393010534	FOREST HILLS	NY		11/17/2017		17,343		(206)			(206)		17,137	17,137			
6602673821	SANTA BARBARA	CA		04/10/2023		21,610		4,638			4,638		26,249	26,249			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		31,832		(54)			(54)		31,778	31,778			
6601684209	NEW PROVIDENCE	NJ		07/14/2023		51,111		3,212			3,212		54,323	54,323			
6602684539	SEATTLE	WA		07/14/2023		18,516		4,387			4,387		22,903	22,903			
6601744656	SAN DIEGO	CA		04/10/2023		25,470		4,318			4,318		29,788	29,788			
6601819854	BRENTWOOD	TN		04/10/2023		17,651		3,198			3,198		20,849	20,849			
6602680107	PORTLAND	OR		07/14/2023		10,207		2,162			2,162		12,369	12,369			
6602687391	DAMASCUS	MD		07/14/2023		28,000		6,438			6,438		34,438	34,438			
6602690072	CENTENNIAL	CO		07/14/2023		11,293		2,392			2,392		13,684	13,684			
6602674605	WOODWAY	WA		07/14/2023		38,530		9,582			9,582		48,112	48,112			
6601733022	COUPEVILLE	WA		07/14/2023		13,780		2,918			2,918		16,698	16,698			
6601202135	ATLANTIC BEACH	FL		04/10/2023		1,748		1,012			1,012		2,760	2,760			
6602695923	PARADISE VLY	AZ		04/10/2023		23,286		4,528			4,528		27,814	27,814			
6601677872	SMITHTOWN	NY		04/10/2023		15,929		2,745			2,745		18,675	18,675			
EB1541039289	KATY	TX		08/07/2015		17,542		(37)			(37)		17,505	17,505			
8199277586	CAPE CORAL	FL		07/14/2023		3,437		811			811		4,248	4,248			
PEB1351006877	HOLMDEL	NJ		11/17/2017		26,865		247			247		27,112	27,112			
6600732769	PASADENA	CA		04/10/2023		30,191		4,738			4,738		34,929	34,929			
6602702257	DAVIE	FL		04/10/2023		29,704		5,774			5,774		35,478	35,478			
6601734483	RANCHO MIRAGE	CA		04/10/2023		15,024		2,635			2,635		17,659	17,659			
0834300	Charlotte	NC		03/01/2017		2,747,976							2,747,976	2,747,976			
6602700558	JAMUL	CA		04/10/2023		17,485		3,410			3,410		20,894	20,894			
6601740761	NAPERVILLE	IL		04/10/2023		13,607		2,387			2,387		15,995	15,995			
6601698381	NEWTON	MA		04/10/2023		12,903		1,955			1,955		14,857	14,857			
6602676196	BETHESDA	MD		07/14/2023		22,476		5,324			5,324		27,800	27,800			
6602674894	CHATHAM	NJ		07/14/2023		19,526		4,372			4,372		23,898	23,898			
8197163477	FORT LAUDERDALE	FL		07/14/2023		4,064		959			959		5,023	5,023			
8195448486	BOCA RATON	FL		07/14/2023		7,551		1,736			1,736		9,287	9,287			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602686096	BERKELEY	CA		04/10/2023		16,786		3,374			3,374		20,161	20,161			
505352797	BOCA RATON	FL		07/14/2023		4,286		1,021			1,021		5,306	5,306			
6602682582	HENDERSON	NV		04/10/2023		17,418		3,056			3,056		20,473	20,473			
6602687235	CAMANO ISLAND	WA		07/14/2023		20,726		4,773			4,773		25,499	25,499			
8195200997	RIVIERA BEACH	FL		07/14/2023		3,350		3,295			3,295		6,645	6,645			
6601716753	LONG GROVE	IL		04/10/2023		12,145		2,276			2,276		14,421	14,421			
6601202382	ATLANTIC BEACH	FL		04/10/2023		1,015		611			611		1,627	1,627			
6602699024	AUSTIN	TX		07/14/2023		13,921		2,949			2,949		16,870	16,870			
6602702497	CAMAS	WA		07/14/2023		15,175		3,597			3,597		18,772	18,772			
0717000	Bellevue	WA		09/24/2015		4,097,334							4,097,334	4,097,334			
0721000	Seattle	WA		01/20/2016		605,100							605,100	605,100			
6600849217	TIMNATH	CO		07/14/2023		20,281		4,176			4,176		24,457	24,457			
6600026113	JACKSONVILLE	FL		04/10/2023		1,393		684			684		2,077	2,077			
EB1351003930	NEW YORK	NY		11/20/2015		102,811		283			283		103,094	103,094			
6602673219	MOUNTAIN HOUSE	CA		04/10/2023		35,868		3,855			3,855		39,723	39,723			
6601286716	SAINT LOUIS	MO		04/10/2023		1,105		142			142		1,247	1,247			
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023		16,574		3,914			3,914		20,489	20,489			
6601204651	JACKSONVILLE	FL		04/10/2023		1,763		1,020			1,020		2,783	2,783			
8201348356	CAPE CORAL	FL		07/14/2023		3,594		744			744		4,339	4,339			
6602690460	CORONA	CA		04/10/2023		20,404		3,833			3,833		24,237	24,237			
6601684357	BARRINGTON	IL		04/10/2023		41,619		6,402			6,402		48,021	48,021			
EB1369003522	SARASOTA	FL		12/16/2016		12,560		(137)			(137)		12,423	12,423			
6600010521	JACKSONVILLE	FL		04/10/2023		1,320		698			698		2,018	2,018			
6602676931	EDEN	UT		07/14/2023		9,422		2,294			2,294		11,716	11,716			
6600011453	JACKSONVILLE	FL		04/10/2023		1,929		1,106			1,106		3,036	3,036			
EB1795001038	STATEN ISLAND	NY		12/18/2015		20,235		(192)			(192)		20,043	20,043			
6601700070	SAN DIEGO	CA		04/10/2023		20,663		3,354			3,354		24,016	24,016			
6602679489	MCCALL	ID		04/10/2023		23,807		4,471			4,471		28,277	28,277			
6602671544	HOMEWOOD	CA		04/10/2023		19,151		2,899			2,899		22,050	22,050			
6601708511	SARATOGA	CA		04/10/2023		65,966		7,096			7,096		73,062	73,062			
108639444	Naples	FL		07/14/2023		2,494		439			439		2,933	2,933			
6600680927	JACKSONVILLE	FL		04/10/2023		1,970		1,248			1,248		3,219	3,219			
6602676246	SAMMAMISH	WA		07/14/2023		16,838		3,989			3,989		20,827	20,827			
6600065152	GOLETA	CA		04/10/2023		14,568		2,928			2,928		17,496	17,496			
6601736132	LAKE MARY	FL		04/10/2023		14,589		3,032			3,032		17,622	17,622			
6602704485	SAN ANTONIO	TX		07/14/2023		16,267		3,445			3,445		19,712	19,712			
8202291796	JACKSONVILLE	FL		07/14/2023		3,415		523			523		3,939	3,939			
6601691931	OAKLAND	CA		04/10/2023		50,239		4,402			4,402		54,641	54,641			
6601683698	CHESTERFIELD	MO		04/10/2023		74,890		6,432			6,432		81,322	81,322			
6601383042	JACKSONVILLE	FL		04/10/2023		1,817		1,112			1,112		2,929	2,929			
6602677079	LAKE FOREST PARK	WA		07/14/2023		18,082		4,403			4,403		22,485	22,485			
6602685734	VENTURA	CA		04/10/2023		21,904		3,971			3,971		25,875	25,875			
6602677202	HOUSTON	TX		07/14/2023		17,050		4,497			4,497		21,548	21,548			
8200640754	CAPE CORAL	FL		07/14/2023		4,936		1,165			1,165		6,101	6,101			
6600447012	FLOWER MOUND	TX		07/14/2023		7,871		985			985		8,855	8,855			
6601471482	NEWTON	MA		04/10/2023		46,763		4,266			4,266		51,030	51,030			
6601725325	LONG GROVE	IL		04/10/2023		31,665		3,409			3,409		35,074	35,074			
6601717017	SAN FRANCISCO	CA		04/10/2023		12,035		2,346			2,346		14,380	14,380			
6600680372	JACKSONVILLE	FL		04/10/2023		1,453		920			920		2,373	2,373			
6602698794	ALPINE	CA		04/10/2023		17,140		3,007			3,007		20,148	20,148			
6602674498	DENVER	CO		07/14/2023		12,662		3,055			3,055		15,716	15,716			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201302796	DEERFIELD BEACH	FL		07/14/2023		6,569		1,398			1,398		7,967	7,967			
6601827410	GEORGETOWN	KY		04/10/2023		30,450		3,088			3,088		33,538	33,538			
6602700343	CHINO HILLS	CA		04/10/2023		17,654		3,443			3,443		21,097	21,097			
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023		15,371		2,786			2,786		18,156	18,156			
EB1540094366	AVON	NC		08/19/2016		20,913		(157)			(157)		20,756	20,756			
6601745828	NEW YORK	NY		04/10/2023		154,133		16,137			16,137		170,270	170,270			
6601748939	PHOENIX	AZ		04/10/2023		33,662		3,416			3,416		37,078	37,078			
EB1259002723	NAPERVILLE	IL		12/16/2016		11,482		158			158		11,640	11,640			
6602688233	WASHINGTON	DC		04/10/2023		17,394		2,952			2,952		20,346	20,346			
6602678994	PITTSBURG	TX		07/14/2023		26,073		5,372			5,372		31,445	31,445			
6600851858	DRAPER	UT		07/14/2023		15,687		3,408			3,408		19,095	19,095			
PEB1215003457	LIGHTHOUSE POINT	FL		08/14/2017		15,732		(230)			(230)		15,502	15,502			
6600480708	LAKEWOOD	CO		07/14/2023		10,795		2,163			2,163		12,958	12,958			
PEB1541042433	LIBERTYVILLE	IL		11/17/2017		15,020		(79)			(79)		14,942	14,942			
6602678416	LEWISVILLE	TX		07/14/2023		16,877		3,574			3,574		20,451	20,451			
0715200	KEARNY	NJ		10/21/2015		1,086,191							1,086,191	1,086,191			
6601821850	MILL VALLEY	CA		04/10/2023		13,386		2,512			2,512		15,898	15,898			
6602695105	SAN JOSE	CA		04/10/2023		18,465		3,468			3,468		21,934	21,934			
8203971101	SUNRISE	FL		07/14/2023		3,289		332			332		3,621	3,621			
6602679968	FRUIT HEIGHTS	UT		07/14/2023		13,657		2,892			2,892		16,549	16,549			
6602687227	MORRO BAY	CA		04/10/2023		14,191		2,572			2,572		16,763	16,763			
6602681352	CHENEY	WA		07/14/2023		11,333		2,147			2,147		13,480	13,480			
6601809590	CORAL GABLES	FL		04/10/2023		41,269		6,997			6,997		48,266	48,266			
6601203869	JACKSONVILLE	FL		04/10/2023		747		124			124		871	871			
6600011891	JACKSONVILLE	FL		04/10/2023		1,989		1,730			1,730		3,719	3,719			
6600604315	SAN DIEGO	CA		04/10/2023		27,887		5,198			5,198		33,085	33,085			
6602697986	VENICE	CA		04/10/2023		29,917		5,816			5,816		35,734	35,734			
6600636689	LAKE FOREST	CA		04/10/2023		14,805		2,579			2,579		17,385	17,385			
6602684745	HOUSTON	TX		07/14/2023		40,159		5,076			5,076		45,235	45,235			
6601483388	CHICAGO	IL		04/10/2023		34,902		2,945			2,945		37,848	37,848			
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023		16,424		3,678			3,678		20,102	20,102			
6602681071	HOUSTON	TX		07/14/2023		1,404		289			289		1,693	1,693			
6601709071	SANTA FE	NM		04/10/2023		21,880		3,688			3,688		25,568	25,568			
6600838954	DOWNEY	CA		04/10/2023		17,438		2,120			2,120		19,558	19,558			
PEB1259003719	WELLESLEY	MA		11/17/2017		13,730		9			9		13,738	13,738			
6601677997	SEATTLE	WA		07/14/2023		79,023		4,435			4,435		83,457	83,457			
6601690149	DALLAS	TX		07/14/2023		15,657		2,866			2,866		18,524	18,524			
6601679209	NAVARRE BEACH	FL		04/10/2023		13,988		1,969			1,969		15,957	15,957			
6602700400	ORINDA	CA		04/10/2023		30,911		5,807			5,807		36,718	36,718			
6600846122	HOLMES BEACH	FL		04/10/2023		93,072		7,491			7,491		100,563	100,563			
6602694553	OAK VIEW	CA		04/10/2023		28,363		5,136			5,136		33,499	33,499			
8197656140	CAPE CORAL	FL		07/14/2023		2,583		661			661		3,244	3,244			
6601679571	CAMBRIDGE	MA		04/10/2023		47,895		4,172			4,172		52,067	52,067			
6601708792	KELLER	TX		07/14/2023		13,739		2,987			2,987		16,727	16,727			
6601726067	MERCER ISLAND	WA		07/14/2023		35,051		7,623			7,623		42,674	42,674			
0704700	STAMFORD	CT		06/19/2014		1,485,369							1,485,369	1,485,369			
6601010835	SCOTTSDALE	AZ		04/10/2023		11,655		4,067			4,067		15,722	15,722			
8191624867	SUNRISE	FL		07/14/2023		5,716		1,496			1,496		7,212	7,212			
6602705508	SCOTTSDALE	AZ		04/10/2023		14,632		2,235			2,235		16,867	16,867			
6602678424	DENVER	CO		07/14/2023		12,876		2,800			2,800		15,676	15,676			
PEB1540095063	FRISCO	TX		11/17/2017		11,711		(151)			(151)		11,561	11,561			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1351005922	PLAINVIEW	NY		12/16/2016		11,433		177			177		11,610	11,610			
6601678094	BROOKLINE	MA		04/10/2023		45,890		3,728			3,728		49,618	49,618			
6601715482	HERMOSA BEACH	CA		04/10/2023		38,173		7,933			7,933		46,106	46,106			
6601746925	CHESAPEAKE	VA		04/10/2023		25,403		4,165			4,165		29,568	29,568			
6601475806	SAINT LOUIS	MO		04/10/2023		5,246		796			796		6,042	6,042			
6602690114	SILVERTHORNE	CO		07/14/2023		12,241		2,663			2,663		14,904	14,904			
6600676180	JACKSONVILLE	FL		04/10/2023		1,733		1,077			1,077		2,810	2,810			
6601477257	SMITHTON	IL		04/10/2023		2,756		432			432		3,188	3,188			
6602687714	MIRAMAR BEACH	FL		04/10/2023		19,473		3,529			3,529		23,002	23,002			
0663700	NEW YORK	NY		04/01/2008		2,377,985							2,377,985	2,377,985			
0719500	Woodland Hills	CA		11/18/2015		903,880							903,880	903,880			
8023014619	MIAMI	FL		07/14/2023		3,544		624			624		4,169	4,169			
8204030106	POMPANO BEACH	FL		07/14/2023		2,819		344			344		3,162	3,162			
6600564816	NEW YORK	NY		04/10/2023		15,101		2,547			2,547		17,648	17,648			
6600795378	NAPLES	FL		04/10/2023		13,334		2,034			2,034		15,368	15,368			
6601685842	BEAUX ARTS	WA		07/14/2023		93,116		9,420			9,420		102,536	102,536			
6601808972	AUSTIN	TX		07/14/2023		15,551		3,204			3,204		18,755	18,755			
6602696525	LINCOLNSHIRE	IL		04/10/2023		11,194		2,176			2,176		13,370	13,370			
8195323651	HOLLYWOOD	FL		07/14/2023		5,381		1,337			1,337		6,718	6,718			
8201365354	HOMESTEAD	FL		07/14/2023		4,773		962			962		5,735	5,735			
6602698059	LAWRENCE	NY		04/10/2023		35,623		6,944			6,944		42,567	42,567			
6601202010	ATLANTIC BEACH	FL		04/10/2023		1,681		983			983		2,664	2,664			
6600121831	BEND	OR		07/14/2023		13,028		2,321			2,321		15,349	15,349			
6602698257	SCOTTSDALE	AZ		04/10/2023		11,443		2,225			2,225		13,668	13,668			
6602691096	FRANKLIN	TN		04/10/2023		60,830		6,729			6,729		67,559	67,559			
6601693010	AUSTIN	TX		07/14/2023		11,042		2,274			2,274		13,316	13,316			
8195331421	ST PETERSBURG	FL		07/14/2023		3,969		1,067			1,067		5,037	5,037			
6601730531	ENCINO	CA		04/10/2023		15,302		2,684			2,684		17,986	17,986			
PEB1596055586	SAN DIEGO	CA		01/11/2018		21,647		(261)			(261)		21,386	21,386			
6601685164	SHERBORN	MA		04/10/2023		46,193		2,206			2,206		48,399	48,399			
6602696582	SAN RAMON	CA		04/10/2023		16,823		3,049			3,049		19,871	19,871			
6600675935	JACKSONVILLE	FL		04/10/2023		1,620		1,003			1,003		2,624	2,624			
6602691617	DANVILLE	CA		04/10/2023		50,364		5,268			5,268		55,633	55,633			
6602695246	INDIAN RIVER SHORES	FL		04/10/2023		11,489		2,082			2,082		13,571	13,571			
6600847492	SCOTTSDALE	AZ		04/10/2023		17,105		2,794			2,794		19,899	19,899			
6601724880	WALNUT CREEK	CA		04/10/2023		16,485		2,892			2,892		19,376	19,376			
6601478479	MARYLAND HEIGHTS	MO		04/10/2023		1,608		253			253		1,862	1,862			
6602701671	FAIR OAKS	CA		04/10/2023		15,436		3,105			3,105		18,540	18,540			
6601686949	NEW YORK	NY		04/10/2023		34,155		2,526			2,526		36,680	36,680			
6600059312	PORTLAND	OR		07/14/2023		10,135		2,339			2,339		12,474	12,474			
6602681030	BRADENTON	FL		04/10/2023		13,107		2,224			2,224		15,331	15,331			
6601488411	BAYSIDE	NY		04/10/2023		30,630		2,728			2,728		33,358	33,358			
6602675271	CLYDE HILL	WA		07/14/2023		10,787		2,485			2,485		13,272	13,272			
6601204461	JACKSONVILLE	FL		04/10/2023		1,515		859			859		2,375	2,375			
6602691526	BOSTON	MA		04/10/2023		52,341		5,480			5,480		57,821	57,821			
6601692723	BALTIMORE	MD		07/14/2023		10,602		2,006			2,006		12,608	12,608			
6601683789	SAINT LOUIS	MO		04/10/2023		46,031		3,585			3,585		49,616	49,616			
6600056870	SAN MATEO	CA		04/10/2023		12,025		2,336			2,336		14,360	14,360			
6602698398	BOULDER	CO		07/14/2023		28,969		6,676			6,676		35,645	35,645			
6602702174	WINNETKA	IL		04/10/2023		14,974		3,012			3,012		17,986	17,986			
6601679670	BROOKLYN	NY		04/10/2023		73,149		4,707			4,707		77,856	77,856			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601744615	SAINT LOUIS	MO		04/10/2023		19,816		3,592			3,592		23,408	23,408			
6601724310	VIRGINIA BEACH	VA		04/10/2023		12,032		2,180			2,180		14,212	14,212			
6602688993	DENVER	CO		07/14/2023		22,299		6,930			6,930		29,229	29,229			
6600477266	DENVER	CO		07/14/2023		12,136		2,297			2,297		14,433	14,433			
6601716829	LAKE OSWEGO	OR		07/14/2023		13,119		3,022			3,022		16,141	16,141			
6601708271	NEWPORT BEACH	CA		04/10/2023		64,692		6,772			6,772		71,464	71,464			
6601477844	GREAT FALLS	VA		04/10/2023		42,749		4,059			4,059		46,807	46,807			
6602699347	DENVER	CO		07/14/2023		29,495		6,795			6,795		36,290	36,290			
6600852468	NASHVILLE	TN		04/10/2023		11,981		1,963			1,963		13,944	13,944			
0843600	Mt Arlington	NJ		09/19/2017		1,396,357							1,396,357	1,396,357			
6601682799	NEW YORK	NY		04/10/2023		15,960		2,996			2,996		18,956	18,956			
6600127234	DEERFIELD BEACH	FL		04/10/2023		23,723		1,840			1,840		25,563	25,563			
6602676808	LINDON	UT		07/14/2023		14,642		3,663			3,663		18,305	18,305			
6600676016	JACKSONVILLE	FL		04/10/2023		5,054		2,646			2,646		7,700	7,700			
6600852203	FRANKLIN	TN		04/10/2023		14,157		2,239			2,239		16,396	16,396			
6601383463	NAPLES	FL		04/10/2023		2,507		252			252		2,760	2,760			
0851900	Houston	TX		02/16/2018		690,268							690,268	690,268			
6600861014	CHICAGO	IL		04/10/2023		41,088		2,197			2,197		43,284	43,284			
6601203877	JACKSONVILLE	FL		04/10/2023		710		79			79		788	788			
6601685933	WELLESLEY	MA		04/10/2023		41,141		3,913			3,913		45,054	45,054			
6601681833	NASHVILLE	TN		04/10/2023		77,265		4,804			4,804		82,069	82,069			
3367202889	Jacksonville	FL		07/14/2023		3,984		641			641		4,625	4,625			
6600680638	JACKSONVILLE	FL		04/10/2023		1,493		945			945		2,438	2,438			
6600011735	JACKSONVILLE	FL		04/10/2023		1,558		827			827		2,385	2,385			
6601699090	CORTE MADERA	CA		04/10/2023		16,071		2,451			2,451		18,522	18,522			
6600676701	JACKSONVILLE	FL		04/10/2023		1,488		928			928		2,416	2,416			
6602705052	LOS ANGELES	CA		04/10/2023		19,276		3,162			3,162		22,438	22,438			
8194950931	HOLLYWOOD	FL		07/14/2023		5,239		1,302			1,302		6,540	6,540			
6601682815	NEW YORK	NY		04/10/2023		30,931		5,045			5,045		35,975	35,975			
6602675263	DALLAS	TX		07/14/2023		20,247		4,060			4,060		24,307	24,307			
6602700301	DALLAS	TX		07/14/2023		23,865		5,512			5,512		29,377	29,377			
8195004426	LAKE WORTH	FL		07/14/2023		5,059		1,326			1,326		6,384	6,384			
EB1247002667	DELRAY BEACH	FL		07/17/2015		11,409		(41)			(41)		11,367	11,367			
EB1596052367	SEATTLE	WA		12/18/2015		15,075		(173)			(173)		14,902	14,902			
6601740134	AURORA	CO		07/14/2023		20,153		4,383			4,383		24,536	24,536			
6600839721	SAINT PETERSBURG	FL		04/10/2023		16,883		1,975			1,975		18,858	18,858			
6600852005	CENTENNIAL	CO		07/14/2023		16,920		3,582			3,582		20,502	20,502			
6601697045	LAGUNA NIGUEL	CA		04/10/2023		19,271		3,614			3,614		22,885	22,885			
6602702505	DEL MAR	CA		04/10/2023		26,565		5,344			5,344		31,909	31,909			
6601470856	ATLANTIC BEACH	FL		04/10/2023		2,674		1,696			1,696		4,370	4,370			
6602682897	REDMOND	WA		07/14/2023		31,527		7,009			7,009		38,536	38,536			
6602689884	NEW YORK	NY		04/10/2023		19,613		3,441			3,441		23,053	23,053			
8201890933	HOMESTEAD	FL		07/14/2023		3,776		613			613		4,389	4,389			
6601819706	MANHATTAN BEACH	CA		04/10/2023		17,161		3,109			3,109		20,270	20,270			
6602701143	SAN JOSE	CA		04/10/2023		24,822		4,826			4,826		29,648	29,648			
6602695949	LOS ANGELES	CA		04/10/2023		22,478		4,222			4,222		26,700	26,700			
0838500	Frederick	MD		05/11/2017		212,124							212,124	212,124			
6600478371	JACKSONVILLE	FL		04/10/2023		13,689		2,241			2,241		15,930	15,930			
6602700715	NEW ROCHELLE	NY		04/10/2023		15,644		3,051			3,051		18,694	18,694			
6600676776	JACKSONVILLE	FL		04/10/2023		1,933		1,177			1,177		3,110	3,110			
6601811836	SAN DIEGO	CA		04/10/2023		17,977		3,151			3,151		21,128	21,128			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600934258	ORINDA	CA		04/10/2023		15,510		2,366			2,366		17,877	17,877			
6600876889	SAN LEANDRO	CA		04/10/2023		21,939		2,084			2,084		24,023	24,023			
6602674415	VALLEY GLEN	CA		04/10/2023		22,310		4,788			4,788		27,098	27,098			
8198982494	JACKSONVILLE	FL		07/14/2023		4,167		1,066			1,066		5,233	5,233			
6602676352	BURR RIDGE	IL		04/10/2023		484,545		97,647			97,647		582,192	582,192			
6600025966	JACKSONVILLE	FL		04/10/2023		1,481		635			635		2,115	2,115			
6601673814	BOERNE	TX		07/14/2023		41,813		4,645			4,645		46,458	46,458			
6601472241	PORTLAND	OR		07/14/2023		54,645		6,132			6,132		60,778	60,778			
6602701093	LA MESA	CA		04/10/2023		22,052		4,143			4,143		26,194	26,194			
3357215058	Lake Worth	FL		07/14/2023		1,463		260			260		1,723	1,723			
6601700567	BREWSTER	NY		04/10/2023		14,503		923			923		15,427	15,427			
108685850	Clearwater	FL		07/14/2023		2,620		461			461		3,081	3,081			
6601225375	JACKSONVILLE	FL		04/10/2023		975		602			602		1,577	1,577			
6602700210	SONOMA	CA		04/10/2023		14,189		2,767			2,767		16,956	16,956			
8201111539	CAPE CORAL	FL		07/14/2023		5,799		1,468			1,468		7,268	7,268			
6601733436	SAN BRUNO	CA		04/10/2023		19,631		3,686			3,686		23,317	23,317			
6601690115	HOUSTON	TX		07/14/2023		21,429		3,770			3,770		25,199	25,199			
6601482463	OAKLAND	CA		04/10/2023		63,833		5,839			5,839		69,672	69,672			
PEB1541041994	LAKE ZURICH	IL		11/17/2017		10,465		(196)			(196)		10,269	10,269			
0717300	Coppell	TX		08/28/2015		1,295,955							1,295,955	1,295,955			
6602681543	PROSPER	TX		07/14/2023		12,810		2,786			2,786		15,596	15,596			
PH7135056070	TRAFFORD	PA		04/22/2016		31,948		(126)			(126)		31,822	31,822			
8191129986	PEMBROKE PINES	FL		07/14/2023		5,459		1,468			1,468		6,927	6,927			
6600011420	JACKSONVILLE	FL		04/10/2023		1,929		985			985		2,913	2,913			
6600669656	JACKSONVILLE	FL		04/10/2023		2,034		1,924			1,924		3,957	3,957			
6600679580	JACKSONVILLE	FL		04/10/2023		2,175		1,357			1,357		3,532	3,532			
PH7132732681	BEDFORD	NY		01/29/2015		14,032		(86)			(86)		13,947	13,947			
PEB1221074267	SAINT AUGUSTINE	FL		03/21/2018		39,477		1,566			1,566		41,042	41,042			
6600935164	EL CAJON	CA		04/10/2023		28,929		5,065			5,065		33,994	33,994			
6602691518	TUSTIN	CA		04/10/2023		95,205		9,953			9,953		105,158	105,158			
6600489980	SALINAS	CA		04/10/2023		12,148		1,921			1,921		14,069	14,069			
6602697010	ODESSA	FL		04/10/2023		11,576		2,328			2,328		13,904	13,904			
6602671148	SAN DIEGO	CA		04/10/2023		116,973		10,865			10,865		127,838	127,838			
6600021858	JACKSONVILLE	FL		04/10/2023		4,201		148			148		4,348	4,348			
6601681205	NEW YORK	NY		04/10/2023		73,648		6,401			6,401		80,049	80,049			
6600677113	JACKSONVILLE	FL		04/10/2023		1,927		1,180			1,180		3,106	3,106			
0703700	MCLEAN	VA		04/29/2014		2,589,167							2,589,167	2,589,167			
8201877670	DELRAY BEACH	FL		07/14/2023		3,235		526			526		3,761	3,761			
6601717157	NEWARK	CA		04/10/2023		21,327		4,004			4,004		25,332	25,332			
6602679711	EL DORADO HILLS	CA		04/10/2023		12,832		2,326			2,326		15,158	15,158			
6601809087	TEMECULA	CA		04/10/2023		12,920		2,190			2,190		15,110	15,110			
8200678538	MARCO ISLAND	FL		07/14/2023		3,920		834			834		4,754	4,754			
6601680033	NOKESVILLE	VA		04/10/2023		24,697		3,464			3,464		28,161	28,161			
6602676006	CHICAGO	IL		04/10/2023		429,605		89,259			89,259		518,864	518,864			
8195224556	HIALEAH	FL		07/14/2023		6,859		1,797			1,797		8,656	8,656			
6602685510	FERNANDINA BEACH	FL		04/10/2023		16,454		2,983			2,983		19,437	19,437			
6602684927	MOORPARK	CA		04/10/2023		68,778		6,623			6,623		75,401	75,401			
6601811653	RIVIERA BEACH	FL		04/10/2023		30,048		5,083			5,083		35,131	35,131			
6600852534	SOUTH LAKE	TX		07/14/2023		196,168		22,541			22,541		218,709	218,709			
6602676345	SAN FRANCISCO	CA		04/10/2023		21,915		4,704			4,704		26,619	26,619			
6602684430	SAN ANSELMO	CA		04/10/2023		16,670		3,351			3,351		20,022	20,022			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602697762	NEWPORT BEACH	CA		04/10/2023		104,663		10,745			10,745		115,408	115,408			
6601683276	DEERFIELD	IL		04/10/2023		41,690		3,024			3,024		44,714	44,714			
6602691799	HAMPSTEAD	MD		07/14/2023		7,523		876			876		8,399	8,399			
6602700475	FRANKLIN	TN		04/10/2023		25,276		4,749			4,749		30,024	30,024			
6602705797	WASHINGTON	DC		04/10/2023		16,626		2,822			2,822		19,449	19,449			
EB1541039088	DEERFIELD	IL		08/19/2016		23,605		(178)			(178)		23,427	23,427			
6601699173	ROBBINSVILLE	NJ		07/14/2023		11,397		2,347			2,347		13,744	13,744			
3366359396	Jacksonville	FL		07/14/2023		1,745		305			305		2,050	2,050			
6602694587	PROVO	UT		07/14/2023		23,967		5,209			5,209		29,176	29,176			
6601747261	NAPLES	FL		04/10/2023		21,092		4,112			4,112		25,203	25,203			
6600678277	JACKSONVILLE	FL		04/10/2023		2,236		1,390			1,390		3,626	3,626			
6602687136	WESTWOOD	CA		04/10/2023		21,403		4,447			4,447		25,850	25,850			
0582814	San Bernardino	CA		06/03/2014		476,407							476,407	476,407			
6601678763	BOULDER	CO		07/14/2023		48,373		4,656			4,656		53,029	53,029			
6602680248	OAKLAND	CA		04/10/2023		16,227		3,263			3,263		19,490	19,490			
6601746875	LOS GATOS	CA		04/10/2023		32,730		3,715			3,715		36,444	36,444			
6601684670	LARCHMONT	NY		04/10/2023		32,327		5,699			5,699		38,026	38,026			
8202837341	FORT MYERS	FL		07/14/2023		8,705		1,294			1,294		9,998	9,998			
6601744482	DIX HILLS	NY		04/10/2023		19,004		3,822			3,822		22,826	22,826			
6600822933	CHICAGO	IL		04/10/2023		17,596		2,419			2,419		20,015	20,015			
6602695873	DENVER	CO		07/14/2023		21,530		4,821			4,821		26,351	26,351			
3363131004	Delray Beach	FL		07/14/2023		4,271		799			799		5,070	5,070			
6602685130	WASHINGTON	DC		04/10/2023		47,812		4,873			4,873		52,685	52,685			
6602696541	MORAGA	CA		04/10/2023		27,042		4,433			4,433		31,475	31,475			
6602691591	TEMPLETON	CA		04/10/2023		114,409		11,169			11,169		125,578	125,578			
6600676347	JACKSONVILLE	FL		04/10/2023		1,213		753			753		1,967	1,967			
6601753194	CAMAS	WA		07/14/2023		10,714		2,089			2,089		12,803	12,803			
6601696286	ESTES PARK	CO		07/14/2023		77,926		7,987			7,987		85,914	85,914			
6602700384	SAN JOSE	CA		04/10/2023		35,879		6,296			6,296		42,176	42,176			
6601245753	ORLANDO	FL		04/10/2023		3,414		387			387		3,800	3,800			
6602672617	MCKINNEY	TX		07/14/2023		7,136		1,258			1,258		8,394	8,394			
EB1793000960	ARLINGTON	VA		07/17/2015		19,913		(111)			(111)		19,802	19,802			
6602678523	SANTA FE	NM		04/10/2023		12,903		2,422			2,422		15,325	15,325			
98657935	WEST PALM BEACH	FL		07/14/2023		2,036		407			407		2,443	2,443			
6602677830	VIRGINIA BEACH	VA		04/10/2023		14,371		2,889			2,889		17,260	17,260			
6602676824	CAMPBELL	CA		04/10/2023		18,489		3,967			3,967		22,456	22,456			
8201904312	NAPLES	FL		07/14/2023		3,420		604			604		4,024	4,024			
6601709675	MARCO ISLAND	FL		04/10/2023		34,907		3,457			3,457		38,364	38,364			
6600796673	DUARTE	CA		04/10/2023		4,844		534			534		5,378	5,378			
6601681809	WEST LAKE HILLS	TX		07/14/2023		75,454		7,566			7,566		83,020	83,020			
6602674167	BOSTON	MA		04/10/2023		15,647		3,146			3,146		18,793	18,793			
6600771122	EAST ELMHURST	NY		04/10/2023		24,468		3,625			3,625		28,093	28,093			
6600037060	CHASKA	MN		04/10/2023		12,401		2,101			2,101		14,501	14,501			
6601823070	RENO	NV		04/10/2023		36,556		3,615			3,615		40,171	40,171			
6601680991	SAINT LOUIS	MO		04/10/2023		39,342		3,415			3,415		42,757	42,757			
8202642913	JACKSONVILLE	FL		07/14/2023		3,121		478			478		3,599	3,599			
6602705755	SANTA ROSA BEACH	FL		04/10/2023		21,657		3,675			3,675		25,332	25,332			
8202126821	JACKSONVILLE	FL		07/14/2023		2,815		484			484		3,299	3,299			
6602698687	ORINDA	CA		04/10/2023		29,434		4,827			4,827		34,260	34,260			
6601697870	BROOKLYN	NY		04/10/2023		10,546		1,662			1,662		12,208	12,208			
6600680893	JACKSONVILLE	FL		04/10/2023		2,365		1,495			1,495		3,860	3,860			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601699587	FORT LAUDERDALE	FL		04/10/2023		15,151		2,310			2,310		17,460	17,460			
6602711431	MIRAMAR BEACH	FL		04/10/2023		5,161		818			818		5,978	5,978			
6602705250	SAN TAN VALLEY	AZ		04/10/2023		128,135		23,406			23,406		151,542	151,542			
6601678961	OLD TAPPAN	NJ		07/14/2023		29,112		3,173			3,173		32,285	32,285			
6602676139	DUBLIN	CA		04/10/2023		18,282		3,799			3,799		22,081	22,081			
6600934175	BURLINGAME	CA		04/10/2023		172,552		14,601			14,601		187,153	187,153			
6602674340	SAN FRANCISCO	CA		04/10/2023		20,600		4,421			4,421		25,021	25,021			
6601746289	AUSTIN	TX		07/14/2023		15,065		3,277			3,277		18,342	18,342			
6602685916	LOS ANGELES	CA		04/10/2023		46,086		9,574			9,574		55,660	55,660			
8204239945	MIRAMAR	FL		07/14/2023		3,440		361			361		3,800	3,800			
6602684448	VALLEY VILLAGE	CA		04/10/2023		20,093		4,040			4,040		24,133	24,133			
6601204479	JACKSONVILLE	FL		04/10/2023		2,142		1,219			1,219		3,361	3,361			
6600011396	JACKSONVILLE	FL		04/10/2023		1,703		891			891		2,594	2,594			
8017141702	MIAMI GARDENS	FL		07/14/2023		4,110		825			825		4,935	4,935			
6601482497	SEATTLE	WA		07/14/2023		45,206		5,513			5,513		50,718	50,718			
6601750455	LOS ALAMITOS	CA		04/10/2023		17,264		2,929			2,929		20,193	20,193			
8201299664	MIAMI BEACH	FL		07/14/2023		3,611		672			672		4,283	4,283			
6601201996	ATLANTIC BEACH	FL		04/10/2023		1,681		983			983		2,664	2,664			
3368955525	Delray Beach	FL		07/14/2023		1,089		180			180		1,269	1,269			
6601475137	ORO VALLEY	AZ		04/10/2023		38,207		3,509			3,509		41,717	41,717			
6600845223	TUCSON	AZ		04/10/2023		42,758		3,594			3,594		46,352	46,352			
6602683044	CLAYTON	CA		04/10/2023		12,534		2,353			2,353		14,887	14,887			
EB1784003927	SAN JOSE	CA		06/24/2016		25,804		287			287		26,092	26,092			
EB1351005094	NEW YORK	NY		06/24/2016		24,843		17			17		24,861	24,861			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		15,061		108			108		15,169	15,169			
PH7132483319	KELLER	TX		01/16/2015		21,761		(202)			(202)		21,559	21,559			
6602684364	SEATTLE	WA		07/14/2023		17,513		4,035			4,035		21,548	21,548			
6602699321	EUGENE	OR		07/14/2023		18,258		4,087			4,087		22,345	22,345			
6601225524	JACKSONVILLE	FL		04/10/2023		2,116		1,309			1,309		3,425	3,425			
6602685346	CHICAGO	IL		04/10/2023		23,278		4,522			4,522		27,800	27,800			
0870600	Maplewood	NJ		04/16/2019		549,827							549,827	549,827			
6600026485	JACKSONVILLE	FL		04/10/2023		379		152			152		531	531			
6602687599	DENVER	CO		07/14/2023		10,909		2,373			2,373		13,282	13,282			
6602679018	BEND	OR		07/14/2023		13,099		2,932			2,932		16,031	16,031			
8200999063	JACKSONVILLE	FL		07/14/2023		4,308		941			941		5,249	5,249			
6602675909	PARKLAND	FL		04/10/2023		16,795		3,485			3,485		20,280	20,280			
6601274407	BRENTWOOD	CA		04/10/2023		14,517		3,065			3,065		17,582	17,582			
PH7131930971	PHILADELPHIA	PA		10/24/2014		11,421		(11)			(11)		11,410	11,410			
6602696632	SAN RAMON	CA		04/10/2023		25,803		5,018			5,018		30,821	30,821			
6602701168	GLEN RIDGE	NJ		07/14/2023		17,557		4,045			4,045		21,602	21,602			
6601827501	BOULDER	CO		07/14/2023		33,632		7,967			7,967		41,599	41,599			
PEB1785004746	SAN JOSE	CA		11/18/2016		15,663		(152)			(152)		15,511	15,511			
6601696815	REDWOOD CITY	CA		04/10/2023		25,275		4,426			4,426		29,701	29,701			
6600985284	GILBERT	AZ		04/10/2023		13,730		2,014			2,014		15,744	15,744			
6600025479	JACKSONVILLE	FL		04/10/2023		1,318		532			532		1,850	1,850			
6601720391	HOLMES BEACH	FL		04/10/2023		14,048		2,383			2,383		16,431	16,431			
8198767220	MIAMI	FL		07/14/2023		6,391		1,546			1,546		7,936	7,936			
6601487223	KATONAH	NY		04/10/2023		38,694		3,248			3,248		41,942	41,942			
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023		31,935		2,883			2,883		34,819	34,819			
8022668278	CAPE CORAL	FL		07/14/2023		3,541		623			623		4,164	4,164			
8201121397	HIALEAH	FL		07/14/2023		7,212		1,413			1,413		8,625	8,625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705417	COPPER MOUNTAIN	CO		07/14/2023		13,486		2,556			2,556		16,042	16,042			
6601224345	JACKSONVILLE	FL		04/10/2023		1,631		1,000			1,000		2,630	2,630			
6600865122	AUSTIN	TX		07/14/2023		1,486		296			296		1,781	1,781			
6601204032	JACKSONVILLE	FL		04/10/2023		1,907		1,020			1,020		2,927	2,927			
6602684299	CEDAR PARK	TX		07/14/2023		9,940		2,355			2,355		12,296	12,296			
6602696061	PARK CITY	UT		07/14/2023		11,911		2,591			2,591		14,502	14,502			
6600591447	ATLANTIC BEACH	FL		04/10/2023		43,130		3,344			3,344		46,474	46,474			
PH7133827191	MANHASSET	NY		08/07/2015		27,101		(109)			(109)		26,992	26,992			
6601819912	SANTA FE	NM		04/10/2023		29,465		5,329			5,329		34,795	34,795			
300000023	NORTH FORT MYERS	FL		07/14/2023		1,574		976			976		2,550	2,550			
6601816777	OXNARD	CA		04/10/2023		19,514		3,422			3,422		22,936	22,936			
PH7134275929	FREMONT	CA		10/29/2015		12,988		(38)			(38)		12,950	12,950			
6602705920	EDEN PRAIRIE	MN		04/10/2023		17,732		3,215			3,215		20,947	20,947			
6602671494	PLANO	TX		07/14/2023		26,584		3,183			3,183		29,767	29,767			
6602695600	LOS ANGELES	CA		04/10/2023		35,336		6,198			6,198		41,534	41,534			
6600793803	CAMBRIDGE	MA		04/10/2023		32,691		5,345			5,345		38,037	38,037			
6601698332	IRVINGTON	NY		04/10/2023		15,195		2,308			2,308		17,504	17,504			
PEB1789005670	LOS ALTOS	CA		03/21/2018		19,334		194			194		19,528	19,528			
PEB1596053852	FORT LAUDERDALE	FL		11/18/2016		32,270		(612)			(612)		31,658	31,658			
6602672708	LAKEHILLS	TX		07/14/2023		6,892		1,210			1,210		8,101	8,101			
8198828035	MIAMI	FL		07/14/2023		6,199		1,499			1,499		7,698	7,698			
8198982510	SAINT PETERSBURG	FL		07/14/2023		4,293		1,013			1,013		5,305	5,305			
PH7134162812	REDMOND	WA		08/21/2015		14,733		(12)			(12)		14,721	14,721			
6601742932	NEW YORK	NY		04/10/2023		27,600		5,179			5,179		32,779	32,779			
6602710839	LONG BEACH	CA		04/10/2023		16,177		2,840			2,840		19,017	19,017			
6601825356	SCOTTSDALE	AZ		04/10/2023		11,839		2,076			2,076		13,915	13,915			
6602672807	HIGHLAND PARK	TX		07/14/2023		40,061		4,525			4,525		44,585	44,585			
6602711852	SCOTTSDALE	AZ		04/10/2023		11,778		1,799			1,799		13,577	13,577			
6602705706	LONG GROVE	IL		04/10/2023		21,252		2,896			2,896		24,147	24,147			
6602695808	RIVER FOREST	IL		04/10/2023		10,872		2,114			2,114		12,986	12,986			
6602680842	ALEXANDRIA	VA		04/10/2023		38,155		7,670			7,670		45,825	45,825			
3373136660	LEHIGH ACRES	FL		07/14/2023		1,200		218			218		1,418	1,418			
6601286419	BOWIE	MD		07/14/2023		(35,960)		5,052			5,052		(30,907)	(30,907)			
505413008	BOYNTON BEACH	FL		07/14/2023		1,198		287			287		1,485	1,485			
8198919266	MIAMI	FL		07/14/2023		7,152		1,645			1,645		8,798	8,798			
6601472191	FORT WORTH	TX		07/14/2023		35,765		3,718			3,718		39,483	39,483			
6602692318	DAPHNE	AL		07/14/2023		45,984		5,908			5,908		51,892	51,892			
6602699339	QUOGUE	NY		04/10/2023		25,265		4,579			4,579		29,844	29,844			
8201217955	FORT MYERS	FL		07/14/2023		5,404		1,181			1,181		6,585	6,585			
6601488346	CAMBRIDGE	MA		04/10/2023		15,959		1,177			1,177		17,135	17,135			
6601482752	TIMNATH	CO		07/14/2023		53,625		5,885			5,885		59,510	59,510			
6600792557	MOUNTAIN HOUSE	CA		04/10/2023		31,061		2,491			2,491		33,552	33,552			
6601486514	GERMANTOWN	TN		04/10/2023		18,569		1,734			1,734		20,303	20,303			
6601204149	JACKSONVILLE	FL		04/10/2023		1,803		1,012			1,012		2,814	2,814			
6600026923	JACKSONVILLE	FL		04/10/2023		1,618		763			763		2,380	2,380			
6601686238	SUDBURY	MA		04/10/2023		42,496		3,310			3,310		45,806	45,806			
6602692086	HILLSBORO	OR		07/14/2023		11,813		1,451			1,451		13,264	13,264			
6602678465	PORT ARANSAS	TX		07/14/2023		15,756		3,731			3,731		19,486	19,486			
6601733428	BEDFORD	NY		04/10/2023		33,053		3,370			3,370		36,423	36,423			
6600934555	DALLAS	TX		07/14/2023		14,915		2,824			2,824		17,740	17,740			
6602678903	SAN MATEO	CA		04/10/2023		16,958		3,184			3,184		20,142	20,142			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601681080	BARDONIA	NY		04/10/2023		7,874		421			421		8,295	8,295			
6601471185	BETHESDA	MD		07/14/2023		22,268		5,682			5,682		27,950	27,950			
6602678374	HOUSTON	TX		07/14/2023		16,405		3,779			3,779		20,184	20,184			
6601685198	GREAT NECK	NY		04/10/2023		80,571		5,053			5,053		85,624	85,624			
6600681347	ORANGE PARK	FL		04/10/2023		3,429		397			397		3,825	3,825			
6601469221	ATLANTIC BEACH	FL		04/10/2023		1,577		1,005			1,005		2,581	2,581			
6600606336	SAN DIEGO	CA		04/10/2023		21,849		4,084			4,084		25,932	25,932			
6602696772	POMPANO BEACH	FL		04/10/2023		21,939		3,977			3,977		25,916	25,916			
6600092446	LOCUST VALLEY	NY		04/10/2023		45,756		9,660			9,660		55,417	55,417			
6602685494	BOULDER	CO		07/14/2023		18,919		4,007			4,007		22,926	22,926			
8195320871	PEMBROKE PINES	FL		07/14/2023		5,963		1,562			1,562		7,525	7,525			
505339788	HOLLYWOOD	FL		07/14/2023		9,548		1,138			1,138		10,687	10,687			
6602686187	LOS ANGELES	CA		04/10/2023		17,363		3,488			3,488		20,851	20,851			
6601224881	JACKSONVILLE	FL		04/10/2023		1,561		963			963		2,524	2,524			
108705898	Plantation	FL		07/14/2023		7,472		1,258			1,258		8,729	8,729			
8202139909	RIVIERA BEACH	FL		07/14/2023		5,591		908			908		6,499	6,499			
6601745794	HARRISON	NY		04/10/2023		22,943		4,309			4,309		27,251	27,251			
6602702687	OAKLAND	CA		04/10/2023		17,082		3,437			3,437		20,519	20,519			
6601204511	JACKSONVILLE	FL		04/10/2023		1,521		871			871		2,392	2,392			
6602682954	NEWARK	CA		04/10/2023		23,831		4,320			4,320		28,151	28,151			
PEB1789004768	MENLO PARK	CA		11/18/2016		23,257		(104)			(104)		23,153	23,153			
6600729443	JACKSONVILLE	FL		04/10/2023		9,077		1,282			1,282		10,359	10,359			
6602702331	LOS ANGELES	CA		04/10/2023		20,492		3,361			3,361		23,853	23,853			
6602676121	CHICAGO	IL		04/10/2023		31,614		6,783			6,783		38,397	38,397			
504670316	FORT LAUDERDALE	FL		07/14/2023		2,324		374			374		2,699	2,699			
6600542291	TELLURIDE	CO		07/14/2023		9,923		1,924			1,924		11,847	11,847			
6602677301	AUSTIN	TX		07/14/2023		16,048		3,991			3,991		20,040	20,040			
6600926981	SAN JOSE	CA		04/10/2023		8,969		1,317			1,317		10,286	10,286			
6601713370	WASHINGTON	DC		04/10/2023		17,290		2,933			2,933		20,223	20,223			
6600490632	MIAMI	FL		04/10/2023		14,193		2,571			2,571		16,764	16,764			
8195099383	FORT LAUDERDALE	FL		07/14/2023		7,255		1,900			1,900		9,154	9,154			
6602673953	OLMOS PARK	TX		07/14/2023		39,573		5,198			5,198		44,771	44,771			
505167640	RIVIERA BEACH	FL		07/14/2023		2,908		466			466		3,375	3,375			
6602683952	BONSALL	CA		04/10/2023		22,608		4,395			4,395		27,003	27,003			
6602694967	SANTA ANA	CA		04/10/2023		17,995		3,499			3,499		21,494	21,494			
6600676446	JACKSONVILLE	FL		04/10/2023		(5,506)		961			961		(4,545)	(4,545)			
6600915349	GLENDALE	CA		04/10/2023		15,435		2,016			2,016		17,451	17,451			
8195005206	MIAMI	FL		07/14/2023		8,588		2,196			2,196		10,784	10,784			
6601680496	HOWARD BEACH	NY		04/10/2023		19,273		1,317			1,317		20,591	20,591			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		27,955		(661)			(661)		27,294	27,294			
6600935099	CHINO HILLS	CA		04/10/2023		14,890		2,609			2,609		17,499	17,499			
6600569930	OAKLAND GARDENS	NY		04/10/2023		15,541		2,176			2,176		17,717	17,717			
6601816702	SPRING	TX		07/14/2023		22,779		4,952			4,952		27,732	27,732			
3371374714	Bonita Springs	FL		07/14/2023		5,269		568			568		5,838	5,838			
6601485318	LAKE FOREST	IL		04/10/2023		39,713		3,295			3,295		43,008	43,008			
6602704626	CENTENNIAL	CO		07/14/2023		10,146		2,207			2,207		12,354	12,354			
EB1400003749	CAVE CREEK	AZ		08/19/2016		7,681		8			8		7,689	7,689			
6602684349	SEATTLE	WA		07/14/2023		19,286		4,319			4,319		23,605	23,605			
6601486712	SCOTTSDALE	AZ		04/10/2023		44,148		4,255			4,255		48,403	48,403			
6601825372	EDMOND	OK		04/10/2023		48,827		8,239			8,239		57,065	57,065			
6601483735	SEATTLE	WA		07/14/2023		59,978		6,764			6,764		66,742	66,742			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1540095376	COOPER CITY	FL		08/14/2017		25,070		(191)			(191)		24,879	24,879			
6602696954	PASADENA	CA		04/10/2023		12,191		2,371			2,371		14,562	14,562			
6602685536	TUCSON	AZ		04/10/2023		16,629		3,456			3,456		20,084	20,084			
6602692201	MONROE	WA		07/14/2023		35,149		4,204			4,204		39,354	39,354			
6602698695	HAYWARD	CA		04/10/2023		24,209		4,720			4,720		28,929	28,929			
6601473272	PARKLAND	FL		04/10/2023		24,197		1,897			1,897		26,094	26,094			
6602692599	SAN MATEO	CA		04/10/2023		67,528		6,887			6,887		74,415	74,415			
6601825091	BOULDER	CO		07/14/2023		21,029		4,855			4,855		25,884	25,884			
PH7133741137	MEDFORD	NJ		08/21/2015		11,573		(67)			(67)		11,505	11,505			
EB1541039282	ARCADIA	OK		10/09/2015		36,391		(410)			(410)		35,980	35,980			
3375659718	JACKSONVILLE	FL		07/14/2023		4,065		741			741		4,806	4,806			
6602675743	FORT WORTH	TX		07/14/2023		9,933		2,288			2,288		12,220	12,220			
6602704741	CAPE CORAL	FL		04/10/2023		12,602		1,995			1,995		14,597	14,597			
6600582164	MORRIS PLAINS	NJ		07/14/2023		10,001		1,885			1,885		11,886	11,886			
6600795493	SARASOTA	FL		04/10/2023		19,857		3,253			3,253		23,110	23,110			
6601711143	VANCOUVER	WA		07/14/2023		11,681		2,697			2,697		14,377	14,377			
6601687384	BROOKLINE	MA		04/10/2023		51,328		3,776			3,776		55,104	55,104			
6601018135	LOS ANGELES	CA		04/10/2023		23,654		3,850			3,850		27,504	27,504			
6601698043	NEW YORK	NY		04/10/2023		15,659		2,453			2,453		18,112	18,112			
504674232	BOYNTON BEACH	FL		07/14/2023		1,549		271			271		1,820	1,820			
EB1789004889	REDWOOD CITY	CA		12/16/2016		7,860		12			12		7,872	7,872			
6601752709	BROOKLYN	NY		04/10/2023		15,038		2,824			2,824		17,862	17,862			
6600839135	PROSPECT	KY		04/10/2023		28,327		2,104			2,104		30,431	30,431			
3362440544	Boca Raton	FL		07/14/2023		1,315		230			230		1,545	1,545			
6601699645	AUSTIN	TX		07/14/2023		10,189		2,214			2,214		12,403	12,403			
6601485045	RENO	NV		04/10/2023		45,012		3,012			3,012		48,024	48,024			
PEB1540095676	BROOKLYN	NY		11/17/2017		27,334		(187)			(187)		27,147	27,147			
6602681212	SAINT LOUIS	MO		04/10/2023		13,553		2,377			2,377		15,930	15,930			
6602695378	LITTLETON	CO		07/14/2023		13,056		2,840			2,840		15,896	15,896			
6601483636	LAFAYETTE	CA		04/10/2023		82,113		6,882			6,882		88,996	88,996			
PEB1369003269	LONGBOAT KEY	FL		11/18/2016		15,833		(154)			(154)		15,679	15,679			
6602702067	NOVATO	CA		04/10/2023		19,416		3,296			3,296		22,711	22,711			
6600847922	ST PETERSBURG	FL		04/10/2023		10,570		1,495			1,495		12,065	12,065			
6600871468	WALPOLE	MA		04/10/2023		8,801		770			770		9,571	9,571			
6602681139	WESTLAKE VILLAGE	CA		04/10/2023		15,401		2,994			2,994		18,395	18,395			
6602684836	BAY SHORE	NY		04/10/2023		60,536		6,691			6,691		67,228	67,228			
6601747063	SHERMAN OAKS	CA		04/10/2023		22,382		3,920			3,920		26,301	26,301			
6602701648	MILPITAS	CA		04/10/2023		22,068		4,145			4,145		26,214	26,214			
6601709550	GLEN HEAD	NY		04/10/2023		20,688		3,884			3,884		24,572	24,572			
3359796248	Boca Raton	FL		07/14/2023		5,843		696			696		6,539	6,539			
6601673459	SAN ANTONIO	TX		07/14/2023		34,169		3,444			3,444		37,613	37,613			
8196740794	HOLLYWOOD	FL		07/14/2023		5,640		1,364			1,364		7,004	7,004			
6601699876	OCEAN CITY	NJ		07/14/2023		16,496		3,213			3,213		19,710	19,710			
6601204164	JACKSONVILLE	FL		04/10/2023		2,203		1,213			1,213		3,416	3,416			
8195330605	ROYAL PALM BEACH	FL		07/14/2023		2,462		628			628		3,090	3,090			
6601719336	SAN DIEGO	CA		04/10/2023		20,225		3,942			3,942		24,167	24,167			
6601679506	ENGLEWOOD	CO		07/14/2023		39,382		3,636			3,636		43,018	43,018			
6602699131	FRIDAY HARBOR	WA		07/14/2023		17,015		3,921			3,921		20,936	20,936			
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023		15,119		2,947			2,947		18,066	18,066			
EB1367014513	VISTA	CA		10/12/2016		14,830		179			179		15,009	15,009			
6602677160	BOERNE	TX		07/14/2023		10,757		2,548			2,548		13,305	13,305			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602691765	CLARKSBORO	NJ		07/14/2023		7,338		753			753		8,091	8,091			
6601469346	ATLANTIC BEACH	FL		04/10/2023		1,805		1,143			1,143		2,948	2,948			
6602698356	SAN FRANCISCO	CA		04/10/2023		24,421		4,912			4,912		29,334	29,334			
6602681253	BEND	OR		07/14/2023		8,645		1,936			1,936		10,581	10,581			
6602684190	CLE ELUM	WA		07/14/2023		19,351		4,209			4,209		23,560	23,560			
8195247893	PINELLAS PARK	FL		07/14/2023		4,056		1,134			1,134		5,190	5,190			
6602711423	SANTA CRUZ	CA		04/10/2023		13,471		2,210			2,210		15,681	15,681			
6602687102	SAN JOSE	CA		04/10/2023		14,446		2,206			2,206		16,652	16,652			
6600849746	AURORA	CO		07/14/2023		13,256		2,582			2,582		15,838	15,838			
6600598053	NEWTON	MA		04/10/2023		10,261		1,393			1,393		11,655	11,655			
6601725259	NEW YORK	NY		04/10/2023		24,782		4,204			4,204		28,986	28,986			
6601816835	KIRKLAND	WA		07/14/2023		55,386		11,725			11,725		67,112	67,112			
6601693325	KINGSTON	WA		07/14/2023		10,734		2,211			2,211		12,945	12,945			
6601818435	GREAT FALLS	MT		04/10/2023		30,505		2,763			2,763		33,268	33,268			
6601286732	LEHIGH ACRES	FL		04/10/2023		3,685		436			436		4,121	4,121			
6602687029	ENCINITAS	CA		04/10/2023		20,644		3,741			3,741		24,385	24,385			
6601827444	BROOKLYN	NY		04/10/2023		16,568		3,002			3,002		19,570	19,570			
6602705128	FLOWER MOUND	TX		07/14/2023		10,561		2,237			2,237		12,798	12,798			
6602688936	HIGHLAND PARK	IL		04/10/2023		14,699		2,955			2,955		17,654	17,654			
6601482174	SYOSSET	NY		04/10/2023		87,957		6,838			6,838		94,795	94,795			
6601204297	JACKSONVILLE	FL		04/10/2023		1,849		1,043			1,043		2,892	2,892			
98539935	NAPLES	FL		07/14/2023		2,204		417			417		2,621	2,621			
6602698307	MOUNTAIN HOUSE	CA		04/10/2023		15,137		2,744			2,744		17,881	17,881			
6602687060	NEWPORT BEACH	CA		04/10/2023		24,692		4,475			4,475		29,167	29,167			
6601224410	JACKSONVILLE	FL		04/10/2023		1,538		944			944		2,482	2,482			
6601680579	NEW YORK	NY		04/10/2023		74,134		6,429			6,429		80,563	80,563			
8195351207	DEERFIELD BEACH	FL		07/14/2023		8,704		2,162			2,162		10,866	10,866			
PH7134457956	RALEIGH	NC		09/18/2015		2,336		(3)			(3)		2,333	2,333			
8202925826	GREENACRES	FL		07/14/2023		3,731		555			555		4,286	4,286			
6602686021	JERSEY CITY	NJ		07/14/2023		22,321		5,435			5,435		27,756	27,756			
6600581117	AVENEL	NJ		07/14/2023		4,872		891			891		5,763	5,763			
6601679407	NEW YORK	NY		04/10/2023		48,521		4,330			4,330		52,851	52,851			
6602696368	OAKLAND	CA		04/10/2023		18,746		3,645			3,645		22,390	22,390			
6602678358	CENTENNIAL	CO		07/14/2023		16,633		3,723			3,723		20,356	20,356			
8199155907	WEST PALM BCH	FL		07/14/2023		6,709		1,623			1,623		8,332	8,332			
6602689405	BOULDER	CO		07/14/2023		12,524		2,886			2,886		15,409	15,409			
8201100840	JACKSONVILLE	FL		07/14/2023		3,604		706			706		4,310	4,310			
6602699966	GOLDEN	CO		07/14/2023		20,490		4,857			4,857		25,346	25,346			
6601682351	HOUSTON	TX		07/14/2023		73,564		6,022			6,022		79,586	79,586			
6602694793	DALLAS	TX		07/14/2023		15,698		3,415			3,415		19,113	19,113			
6600026626	JACKSONVILLE	FL		04/10/2023		1,635		752			752		2,388	2,388			
6601685891	WELLESLEY HILLS	MA		04/10/2023		55,188		4,691			4,691		59,879	59,879			
6600849886	SOUTHLAKE	TX		07/14/2023		27,134		5,588			5,588		32,723	32,723			
PEB1540094529	COROLLA	NC		11/18/2016		21,765		(340)			(340)		21,426	21,426			
105836936	Lantana	FL		07/14/2023		1,153		225			225		1,378	1,378			
8197122991	WEST PALM BEACH	FL		07/14/2023		242		54			54		296	296			
8202611899	SUNRISE	FL		07/14/2023		1,148		187			187		1,335	1,335			
6601481895	STUDIO CITY	CA		04/10/2023		105,707		9,108			9,108		114,815	114,815			
3372804289	Saint Petersburg	FL		07/14/2023		4,230		401			401		4,631	4,631			
8199509757	SEMINOLE	FL		07/14/2023		7,434		1,754			1,754		9,189	9,189			
8195224693	DAVIE	FL		07/14/2023		4,815		1,232			1,232		6,047	6,047			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700806	PORT ORCHARD	WA		07/14/2023		12,344		2,686			2,686		15,030	15,030			
6601022756	FULLERTON	CA		04/10/2023		5,418		678			678		6,097	6,097			
6601486019	NEW YORK	NY		04/10/2023		10,392		868			868		11,260	11,260			
8190795822	JACKSONVILLE	FL		07/14/2023		6,570		1,718			1,718		8,288	8,288			
PEB1541040558	OKLAHOMA CITY	OK		11/18/2016		27,240		(180)			(180)		27,060	27,060			
6602693738	LOS ANGELES	CA		04/10/2023		15,734		2,849			2,849		18,583	18,583			
3364381030	Lee	FL		07/14/2023		1,838		324			324		2,163	2,163			
8198902879	FORT MYERS	FL		07/14/2023		6,506		1,459			1,459		7,964	7,964			
8195536336	NAPLES	FL		07/14/2023		5,145		1,348			1,348		6,493	6,493			
6601682278	NASHVILLE	TN		04/10/2023		63,044		3,658			3,658		66,702	66,702			
6601725390	FRANKLIN	TN		04/10/2023		17,731		3,447			3,447		21,178	21,178			
6601684126	KINGS POINT	NY		04/10/2023		50,628		3,797			3,797		54,425	54,425			
PEB1541042494	SEATTLE	WA		01/11/2018		20,408		(116)			(116)		20,293	20,293			
6601809210	TUCSON	AZ		04/10/2023		60,140		6,289			6,289		66,429	66,429			
6601204644	JACKSONVILLE	FL		04/10/2023		1,599		1,374			1,374		2,973	2,973			
6601724187	NASHVILLE	TN		04/10/2023		13,094		2,545			2,545		15,639	15,639			
6600852062	PRESCOTT	AZ		04/10/2023		14,430		2,446			2,446		16,876	16,876			
8202239430	BOYNTON BEACH	FL		07/14/2023		4,371		772			772		5,143	5,143			
6601685396	LEXINGTON	MA		04/10/2023		30,864		1,900			1,900		32,764	32,764			
6601725333	LAGUNA NIGUEL	CA		04/10/2023		11,513		2,162			2,162		13,675	13,675			
PEB1541042840	DAVIDSON	NC		03/21/2018		15,960		(199)			(199)		15,760	15,760			
6601748046	ARVADA	CO		07/14/2023		17,906		3,746			3,746		21,653	21,653			
6601687228	NEW YORK	NY		04/10/2023		61,321		8,312			8,312		69,633	69,633			
6602691187	KEYSTONE	CO		07/14/2023		45,616		6,147			6,147		51,763	51,763			
6602710524	BAKERSFIELD	CA		04/10/2023		4,121		676			676		4,797	4,797			
6601718460	FORT LAUDERDALE	FL		04/10/2023		36,740		7,280			7,280		44,020	44,020			
6600846379	WINDSOR	CO		07/14/2023		27,130		2,622			2,622		29,752	29,752			
EB1540092407	NEW YORK	NY		10/09/2015		20,974		(161)			(161)		20,813	20,813			
6601077297	JESSUP	MD		07/14/2023		7,780		1,235			1,235		9,015	9,015			
6600793910	WOODMERE	NY		04/10/2023		14,069		2,224			2,224		16,293	16,293			
108530049	Cape Coral	FL		07/14/2023		3,102		560			560		3,662	3,662			
6601727917	BELLAIRE	TX		07/14/2023		34,569		4,550			4,550		39,119	39,119			
6602700442	LAS VEGAS	NV		04/10/2023		12,743		2,236			2,236		14,980	14,980			
6601715318	BOCA RATON	FL		04/10/2023		24,676		4,289			4,289		28,965	28,965			
505419732	DUNEDIN	FL		07/14/2023		5,054		1,243			1,243		6,296	6,296			
EB1222516505	SAN GABRIEL	CA		12/18/2015		20,686		(137)			(137)		20,549	20,549			
6602691831	KNOXVILLE	TN		04/10/2023		12,564		1,246			1,246		13,809	13,809			
6602688985	ARCADIA	CA		04/10/2023		16,157		3,358			3,358		19,515	19,515			
6600028788	JACKSONVILLE	FL		04/10/2023		1,444		609			609		2,053	2,053			
6601753400	SCOTTSDALE	AZ		04/10/2023		14,787		2,182			2,182		16,969	16,969			
8194775921	RIVIERA BEACH	FL		07/14/2023		3,332		896			896		4,228	4,228			
6600773524	COLLEGE POINT	NY		04/10/2023		5,767		869			869		6,636	6,636			
8194950891	MIAMI GARDENS	FL		07/14/2023		6,417		1,641			1,641		8,058	8,058			
6601735340	LULING	TX		07/14/2023		14,838		1,907			1,907		16,744	16,744			
6602683762	PORTLAND	OR		07/14/2023		12,618		2,826			2,826		15,444	15,444			
EB1541039760	PITTSBURGH	PA		12/18/2015		14,458		(102)			(102)		14,356	14,356			
6602704675	CHELAN	WA		07/14/2023		11,223		2,587			2,587		13,810	13,810			
6602702117	EL CERRITO	CA		04/10/2023		17,581		3,419			3,419		21,001	21,001			
6600849373	REDMOND	WA		07/14/2023		52,493		6,079			6,079		58,572	58,572			
6601383984	ATLANTIC BEACH	FL		04/10/2023		1,598		976			976		2,575	2,575			
6602690056	CAMBRIDGE	MA		04/10/2023		15,464		3,110			3,110		18,574	18,574			

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6601492199	SPRINGFIELD	OR		07/14/2023		28,511		3,005			3,005		31,516	31,516			
EB1789003711	SANTA CRUZ	CA		10/12/2016		17,129		(119)			(119)		17,010	17,010			
6601823138	BROOKLYN	NY		04/10/2023		18,633		3,376			3,376		22,009	22,009			
8016946779	HOMESTEAD	FL		07/14/2023		4,922		938			938		5,860	5,860			
6601024992	HUNTINGTON BEACH	CA		04/10/2023		23,994		3,523			3,523		27,517	27,517			
6601682088	NEW YORK	NY		04/10/2023		9,643		680			680		10,322	10,322			
6601822866	EDMOND	OK		04/10/2023		10,405		1,885			1,885		12,290	12,290			
6601703140	PALM SPRINGS	CA		04/10/2023		36,438		3,710			3,710		40,148	40,148			
FR125722053	DANVILLE	CA		11/04/2016		16,083		53			53		16,136	16,136			
8200764207	LEHIGH ACRES	FL		07/14/2023		6,680		1,706			1,706		8,385	8,385			
6602674399	STILLWATER	MN		04/10/2023		15,351		3,190			3,190		18,541	18,541			
6602680040	HOUSTON	TX		07/14/2023		12,633		3,072			3,072		15,705	15,705			
6602689835	BRECKENRIDGE	CO		07/14/2023		35,912		8,042			8,042		43,954	43,954			
8201817157	SOUTH PASADENA	FL		07/14/2023		2,256		377			377		2,632	2,632			
8007320285	HOLLYWOOD	FL		07/14/2023		1,986		387			387		2,373	2,373			
6601737239	SNOQUALMIE	WA		07/14/2023		20,975		4,442			4,442		25,417	25,417			
8201830641	HOMESTEAD	FL		07/14/2023		9,218		2,292			2,292		11,510	11,510			
6601716068	NEWTON	MA		04/10/2023		9,915		1,862			1,862		11,777	11,777			
6601722538	CHICAGO	IL		04/10/2023		31,302		5,875			5,875		37,177	37,177			
6602692839	GALVESTON	TX		07/14/2023		33,407		4,397			4,397		37,804	37,804			
6601709691	BOULDER	CO		07/14/2023		18,352		4,348			4,348		22,699	22,699			
6600925819	DALLAS	TX		07/14/2023		20,313		3,843			3,843		24,156	24,156			
6601822593	GRANITE BAY	CA		04/10/2023		12,496		2,346			2,346		14,841	14,841			
505360414	LARGO	FL		07/14/2023		1,098		222			222		1,320	1,320			
6602674225	KENTFIELD	CA		04/10/2023		22,096		4,591			4,591		26,687	26,687			
EB1596050604	SAN RAMON	CA		10/09/2015		33,035		(370)			(370)		32,665	32,665			
8195148790	MIAMI	FL		07/14/2023		7,038		1,796			1,796		8,835	8,835			
6601816892	LONG LAKE	MN		04/10/2023		31,736		5,750			5,750		37,486	37,486			
8190468463	ST PETERSBURG	FL		07/14/2023		3,608		995			995		4,603	4,603			
6602679588	RICE	MN		04/10/2023		20,737		3,759			3,759		24,496	24,496			
6602690122	SAN FRANCISCO	CA		04/10/2023		14,890		2,895			2,895		17,785	17,785			
6601679183	BROOKLYN	NY		04/10/2023		81,343		7,212			7,212		88,555	88,555			
6600011677	JACKSONVILLE	FL		04/10/2023		1,565		819			819		2,385	2,385			
108622077	West Palm Beach	FL		07/14/2023		15,408		2,624			2,624		18,032	18,032			
6602710490	LENEXA	KS		07/14/2023		73,570		13,946			13,946		87,516	87,516			
6601714907	EL SEGUNDO	CA		04/10/2023		17,967		3,253			3,253		21,220	21,220			
6602689157	GLENDORA	CA		04/10/2023		16,554		3,001			3,001		19,554	19,554			
6602684125	SAN CARLOS	CA		04/10/2023		20,688		4,022			4,022		24,711	24,711			
6602702653	LA MESA	CA		04/10/2023		16,165		3,037			3,037		19,201	19,201			
8201051681	LEHIGH ACRES	FL		07/14/2023		4,335		898			898		5,233	5,233			
EB1171013474	SEATTLE	WA		03/24/2016		14,273		(248)			(248)		14,025	14,025			
6601678060	BRADENTON	FL		04/10/2023		29,839		5,438			5,438		35,277	35,277			
6602679554	CENTENNIAL	CO		07/14/2023		10,811		2,228			2,228		13,039	13,039			
6601680454	BROOKLYN	NY		04/10/2023		4,618		157			157		4,775	4,775			
EB1540093412	CHANTILLY	VA		11/20/2015		34,312		(272)			(272)		34,040	34,040			
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023		18,779		1,399			1,399		20,178	20,178			
6600852526	SANTA FE	NM		04/10/2023		34,126		3,091			3,091		37,217	37,217			
6600039066	CHANTILLY	VA		04/10/2023		13,548		2,374			2,374		15,922	15,922			
6600849787	NASHVILLE	TN		04/10/2023		15,151		2,654			2,654		17,805	17,805			
6602676428	MARBLEHEAD	MA		04/10/2023		14,443		3,001			3,001		17,445	17,445			
6602690544	WESTLAKE VILLAGE	CA		04/10/2023		105,056		23,216			23,216		128,272	128,272			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601240929	DETROIT	MI		04/10/2023		1,679		1,647			1,647		3,327	3,327			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		13,957		(118)			(118)		13,839	13,839			
6602695337	LA QUINTA	CA		04/10/2023		20,522		3,599			3,599		24,121	24,121			
6601471623	SOMERVILLE	MA		04/10/2023		42,005		3,923			3,923		45,928	45,928			
6601483230	DALLAS	TX		07/14/2023		99,573		11,475			11,475		111,047	111,047			
6602696343	PARKER	TX		07/14/2023		18,539		4,033			4,033		22,572	22,572			
6602683119	APACHE JCT	AZ		04/10/2023		88,610		16,530			16,530		105,141	105,141			
8204276908	DEERFIELD BEACH	FL		07/14/2023		5,624		785			785		6,410	6,410			
8200370372	NORTH LAUDERDALE	FL		07/14/2023		4,512		1,119			1,119		5,631	5,631			
8025140134	BOYNTON BEACH	FL		07/14/2023		4,136		832			832		4,967	4,967			
6601742650	MONTE SERENO	CA		04/10/2023		26,097		4,900			4,900		30,998	30,998			
6601818906	MILLSBORO	DE		04/10/2023		23,530		4,416			4,416		27,946	27,946			
6601203463	JACKSONVILLE	FL		04/10/2023		1,855		988			988		2,842	2,842			
6601821827	FALLS CHURCH	VA		04/10/2023		46,279		4,973			4,973		51,253	51,253			
6602673664	LOS ANGELES	CA		04/10/2023		29,537		6,339			6,339		35,876	35,876			
8194028285	BOYNTON BEACH	FL		07/14/2023		1,975		545			545		2,520	2,520			
6602705144	SANTA CRUZ	CA		04/10/2023		10,652		2,001			2,001		12,653	12,653			
6602678119	DENVER	CO		07/14/2023		16,977		4,012			4,012		20,989	20,989			
505414381	WEST PALM BEACH	FL		07/14/2023		511		112			112		624	624			
6602700079	WESTLAKE VILLAGE	CA		04/10/2023		16,365		2,967			2,967		19,332	19,332			
6601488213	NEDERLAND	CO		07/14/2023		6,570		589			589		7,159	7,159			
0719900	Cerritos	CA		10/30/2015		3,349,172							3,349,172	3,349,172			
6600542374	DEWEY BEACH	DE		04/10/2023		46,324		3,852			3,852		50,176	50,176			
6600504846	GRANT VALKARIA	FL		04/10/2023		13,743		2,079			2,079		15,822	15,822			
8190687577	ST PETERSBURG	FL		07/14/2023		7,478		2,062			2,062		9,541	9,541			
8194955733	FORT MYERS	FL		07/14/2023		3,285		882			882		4,167	4,167			
6601483982	SEATTLE	WA		07/14/2023		45,451		4,895			4,895		50,346	50,346			
6602702323	PLAYA DEL REY	CA		04/10/2023		27,970		5,623			5,623		33,592	33,592			
6601488254	ONEONTA	NY		04/10/2023		8,463		567			567		9,030	9,030			
6601697367	MIDLAND	TX		07/14/2023		13,926		2,636			2,636		16,563	16,563			
6602678473	AUSTIN	TX		07/14/2023		32,764		7,303			7,303		40,066	40,066			
8197118257	MIAMI	FL		07/14/2023		5,291		1,280			1,280		6,571	6,571			
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023		75,851		7,878			7,878		83,729	83,729			
8196288502	WEST PALM BEACH	FL		07/14/2023		2,720		610			610		3,330	3,330			
6601715102	BROOKLYN	NY		04/10/2023		19,149		3,470			3,470		22,619	22,619			
6602692136	BELLEVUE	NE		04/10/2023		11,206		1,112			1,112		12,318	12,318			
6601675629	ANN ARBOR	MI		04/10/2023		15,292		2,491			2,491		17,782	17,782			
EB1541040757	FAIRFIELD	CT		12/16/2016		19,779		(205)			(205)		19,574	19,574			
6601738179	AUSTIN	TX		07/14/2023		15,884		3,364			3,364		19,248	19,248			
8201254626	WEST PALM BEACH	FL		07/14/2023		2,682		602			602		3,284	3,284			
EB1216002934	CORAL GABLES	FL		06/24/2016		9,500		7			7		9,507	9,507			
6601224782	JACKSONVILLE	FL		04/10/2023		1,906		1,125			1,125		3,031	3,031			
6600679200	JACKSONVILLE	FL		04/10/2023		2,256		1,408			1,408		3,664	3,664			
FR125727854	NEEDHAM	MA		11/04/2016		38,744		90			90		38,834	38,834			
6601696401	SHERMAN OAKS AREA	CA		04/10/2023		25,114		3,944			3,944		29,058	29,058			
6602700905	MORGAN HILL	CA		04/10/2023		6,047		1,179			1,179		7,226	7,226			
6601223958	JACKSONVILLE	FL		04/10/2023		1,580		911			911		2,491	2,491			
6602698091	SEATTLE	WA		07/14/2023		25,677		6,085			6,085		31,762	31,762			
6601725218	EDWARDS	CO		07/14/2023		21,730		4,865			4,865		26,596	26,596			
EB1541039816	TELLURIDE	CO		12/18/2015		34,179		(356)			(356)		33,823	33,823			
6601749440	BRENTWOOD	TN		04/10/2023		14,771		2,591			2,591		17,362	17,362			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601680546	BROOKLYN	NY		04/10/2023		51,271		2,966			2,966		54,237	54,237			
8201218066	FORT MYERS	FL		07/14/2023		6,111		1,335			1,335		7,447	7,447			
6602673797	SAN DIEGO	CA		04/10/2023		20,675		4,296			4,296		24,972	24,972			
6601468892	JACKSONVILLE	FL		04/10/2023		1,647		1,040			1,040		2,687	2,687			
6601680348	BROOKLYN	NY		04/10/2023		40,761		2,883			2,883		43,644	43,644			
6601811760	OAK PARK	IL		04/10/2023		14,290		2,681			2,681		16,972	16,972			
6602679224	AVALON	NJ		07/14/2023		20,958		4,549			4,549		25,507	25,507			
8202417267	JACKSONVILLE	FL		07/14/2023		266		600			600		866	866			
6601488767	NEW YORK	NY		04/10/2023		59,529		5,273			5,273		64,802	64,802			
113046908	Coconut Creek	FL		07/14/2023		1,761		277			277		2,037	2,037			
6601679639	LIVINGSTON	NJ		07/14/2023		21,476		2,509			2,509		23,985	23,985			
6602691906	ROUND ROCK	TX		07/14/2023		10,131		1,301			1,301		11,432	11,432			
6602695774	SAN DIEGO	CA		04/10/2023		17,743		2,709			2,709		20,452	20,452			
8201598548	PALM SPRINGS	FL		07/14/2023		6,713		1,283			1,283		7,996	7,996			
6602705748	ZIONSVILLE	IN		04/10/2023		18,227		2,572			2,572		20,799	20,799			
6600107806	DOBBS FERRY	NY		04/10/2023		22,358		4,022			4,022		26,379	26,379			
8195239607	OAKLAND PARK	FL		07/14/2023		7,921		2,185			2,185		10,107	10,107			
6600026360	JACKSONVILLE	FL		04/10/2023		1,491		630			630		2,121	2,121			
6601673327	CHICAGO	IL		04/10/2023		29,459		2,610			2,610		32,069	32,069			
8201207124	JACKSONVILLE	FL		07/14/2023		5,416		1,153			1,153		6,569	6,569			
6601708594	FAIRVIEW	TX		07/14/2023		45,654		5,723			5,723		51,377	51,377			
6601009845	CAPE GIRARDEAU	MO		04/10/2023		47,213		8,204			8,204		55,417	55,417			
6601754119	BROOKLYN	NY		04/10/2023		20,348		3,689			3,689		24,036	24,036			
6602696160	LAGUNA HILLS	CA		04/10/2023		26,943		5,238			5,238		32,181	32,181			
6602701218	EASTVALE	CA		04/10/2023		12,419		2,498			2,498		14,917	14,917			
6602698737	HENDERSON	NV		04/10/2023		12,501		2,266			2,266		14,767	14,767			
6602696459	SUNNYVALE	CA		04/10/2023		25,493		4,957			4,957		30,450	30,450			
6602674175	DALLAS	TX		07/14/2023		19,736		4,935			4,935		24,671	24,671			
6600107194	BROOKLYN	NY		04/10/2023		12,613		1,714			1,714		14,327	14,327			
6601483362	CHEVY CHASE	MD		07/14/2023		45,921		5,358			5,358		51,280	51,280			
6601245720	PITTSFIELD	MA		04/10/2023		2,311		2,254			2,254		4,565	4,565			
6602687862	RIVERSIDE	CA		04/10/2023		11,658		1,978			1,978		13,636	13,636			
6602676030	FREMONT	CA		04/10/2023		20,157		4,188			4,188		24,345	24,345			
6600667726	SCOTTSDALE	AZ		04/10/2023		4,472		678			678		5,151	5,151			
6602701739	CLAYTON	CA		04/10/2023		19,930		3,613			3,613		23,543	23,543			
6601482802	DALLAS	TX		07/14/2023		132,556		14,138			14,138		146,694	146,694			
6601804690	SEATTLE	WA		07/14/2023		11,593		2,389			2,389		13,981	13,981			
6601286310	POCATELLO	ID		04/10/2023		2,125		89			89		2,214	2,214			
6601823435	DENVER	CO		07/14/2023		16,270		3,538			3,538		19,808	19,808			
6601224717	JACKSONVILLE	FL		04/10/2023		1,963		1,151			1,151		3,114	3,114			
6600851817	SCOTTSDALE	AZ		04/10/2023		17,816		3,021			3,021		20,837	20,837			
6602682020	REDMOND	WA		07/14/2023		20,300		4,415			4,415		24,715	24,715			
3367203593	Lake Worth	FL		07/14/2023		2,661		444			444		3,104	3,104			
6601726133	WEST LINN	OR		07/14/2023		13,462		2,928			2,928		16,390	16,390			
6602688902	EAGLE	ID		04/10/2023		28,083		6,028			6,028		34,111	34,111			
6602704865	PORTLAND	OR		07/14/2023		11,850		2,510			2,510		14,360	14,360			
6600679606	JACKSONVILLE	FL		04/10/2023		1,963		1,242			1,242		3,205	3,205			
6602677020	TALLAHASSEE	FL		04/10/2023		65,356		6,630			6,630		71,986	71,986			
6600838293	SEGUIN	TX		07/14/2023		6,012		1,104			1,104		7,116	7,116			
6601487827	CORONA	CA		04/10/2023		46,404		3,720			3,720		50,124	50,124			
6602671445	PLEASANTON	CA		04/10/2023		79,283		7,677			7,677		86,960	86,960			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695725	PRINCETON	NJ		07/14/2023		14,045		2,974			2,974		17,019	17,019			
6602706506	LITTLETON	CO		07/14/2023		49,678		6,102			6,102		55,780	55,780			
6601746446	GOLETA	CA		04/10/2023		21,893		3,466			3,466		25,359	25,359			
6602698992	POWAY	CA		04/10/2023		21,516		4,184			4,184		25,699	25,699			
PEB1216003388	DAVIE	FL		11/18/2016		12,832		36			36		12,868	12,868			
6602696798	AUSTIN	TX		07/14/2023		20,017		4,612			4,612		24,629	24,629			
6602675453	POWAY	CA		04/10/2023		15,458		2,360			2,360		17,818	17,818			
8197374544	HOMESTEAD	FL		07/14/2023		5,587		1,503			1,503		7,090	7,090			
6602701721	GRANITE BAY	CA		04/10/2023		27,449		4,810			4,810		32,259	32,259			
EB1351003676	NEW YORK	NY		11/20/2015		10,853		74			74		10,928	10,928			
6602683572	SAN JOSE	CA		04/10/2023		19,300		3,386			3,386		22,686	22,686			
PEB1215003188	AVENTURA	FL		11/18/2016		11,312		(51)			(51)		11,260	11,260			
6601483651	SACRAMENTO	CA		04/10/2023		63,925		5,472			5,472		69,397	69,397			
6602683887	SANTA CRUZ	CA		04/10/2023		20,296		3,946			3,946		24,241	24,241			
8200989153	LAUDERHILL	FL		07/14/2023		3,644		732			732		4,376	4,376			
6602252345	PHOENIX	AZ		04/10/2023		57,489		5,063			5,063		62,551	62,551			
6602679521	OLYMPIA	WA		07/14/2023		15,284		3,150			3,150		18,434	18,434			
6602704287	TAMPA	FL		04/10/2023		25,881		4,539			4,539		30,419	30,419			
2522161761	WEST PALM BEACH	FL		07/14/2023		1,760		1,129			1,129		2,889	2,889			
6601681411	NEW YORK	NY		04/10/2023		83,298		6,605			6,605		89,902	89,902			
6601697052	SALT LAKE CITY	UT		07/14/2023		11,154		2,297			2,297		13,451	13,451			
6600795618	SAN MARTIN	CA		04/10/2023		24,371		4,414			4,414		28,786	28,786			
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023		18,866		1,857			1,857		20,723	20,723			
6601729848	AUSTIN	TX		07/14/2023		36,050		8,299			8,299		44,349	44,349			
6602710698	TUCSON	AZ		04/10/2023		13,794		1,814			1,814		15,608	15,608			
6601697227	DALLAS	TX		07/14/2023		16,738		3,638			3,638		20,376	20,376			
6601698829	HOUSTON	TX		07/14/2023		17,640		3,534			3,534		21,174	21,174			
8023855697	MIAMI	FL		07/14/2023		3,231		685			685		3,917	3,917			
6601204495	JACKSONVILLE	FL		04/10/2023		1,516		868			868		2,384	2,384			
6601479675	VESTAVIA	AL		07/14/2023		35,067		3,435			3,435		38,502	38,502			
6601808394	CHICAGO	IL		04/10/2023		20,753		3,398			3,398		24,150	24,150			
505117893	FORT LAUDERDALE	FL		07/14/2023		12,317		1,276			1,276		13,593	13,593			
6600011826	JACKSONVILLE	FL		04/10/2023		1,404		754			754		2,158	2,158			
PEB1351006742	STATEN ISLAND	NY		11/17/2017		11,443		102			102		11,546	11,546			
0708401	San Juan Capistrano	CA		08/19/2014		51,093							51,093	51,093			
6601203174	JACKSONVILLE	FL		04/10/2023		1,703		930			930		2,634	2,634			
6601681437	AUSTIN	TX		07/14/2023		72,174		7,615			7,615		79,789	79,789			
6600778366	BROOKLYN	NY		04/10/2023		10,510		1,267			1,267		11,777	11,777			
6602688027	PLYMOUTH	MN		04/10/2023		11,476		1,947			1,947		13,423	13,423			
6601679159	NIWOT	CO		07/14/2023		53,245		4,975			4,975		58,219	58,219			
6601684738	WELLESLEY	MA		04/10/2023		64,501		5,539			5,539		70,040	70,040			
6601696179	SACRAMENTO	CA		04/10/2023		43,138		3,890			3,890		47,028	47,028			
6600107764	NEW YORK	NY		04/10/2023		11,153		1,752			1,752		12,906	12,906			
6600024324	JACKSONVILLE	FL		04/10/2023		1,076		323			323		1,399	1,399			
6600028820	JACKSONVILLE	FL		04/10/2023		124		25			25		150	150			
EB1789003454	APTOS	CA		06/24/2016		17,680		(65)			(65)		17,615	17,615			
6602710797	LOS ANGELES	CA		04/10/2023		21,098		3,341			3,341		24,439	24,439			
6602701374	CARLSBAD	CA		04/10/2023		15,337		2,780			2,780		18,117	18,117			
6600848508	KANSAS CITY	MO		04/10/2023		22,881		3,747			3,747		26,628	26,628			
6601747931	LOS ANGELES	CA		04/10/2023		20,897		3,666			3,666		24,563	24,563			
6600681610	JACKSONVILLE	FL		04/10/2023		1,789		1,300			1,300		3,089	3,089			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601697805	SEA ISLE CITY	NJ		07/14/2023		25,645		4,986			4,986		30,631	30,631			
6600676123	JACKSONVILLE	FL		04/10/2023		1,671		1,039			1,039		2,710	2,710			
6600488230	VESTAVIA	AL		07/14/2023		29,777		6,298			6,298		36,075	36,075			
6600194374	BAY SHORE	NY		04/10/2023		55,599		2,953			2,953		58,552	58,552			
6600011784	JACKSONVILLE	FL		04/10/2023		1,407		750			750		2,157	2,157			
6602678507	BOISE	ID		04/10/2023		3,993		723			723		4,716	4,716			
6601821389	LONGBOAT KEY	FL		04/10/2023		11,264		1,975			1,975		13,239	13,239			
6600850926	PORTLAND	OR		07/14/2023		12,375		2,343			2,343		14,719	14,719			
EB1787004002	PENNGROVE	CA		12/16/2016		17,336		89			89		17,426	17,426			
6602680586	AUSTIN	TX		07/14/2023		27,092		6,066			6,066		33,158	33,158			
6601692384	JUPITER	FL		04/10/2023		34,610		2,675			2,675		37,284	37,284			
6601818211	LOS ANGELES	CA		04/10/2023		76,515		8,034			8,034		84,549	84,549			
6602675677	LA JOLLA AREA	CA		04/10/2023		28,478		5,095			5,095		33,574	33,574			
0860800	Philadelphia	PA		07/10/2018		1,546,298							1,546,298	1,546,298			
6601203489	JACKSONVILLE	FL		04/10/2023		1,741		1,068			1,068		2,810	2,810			
6601225185	JACKSONVILLE	FL		04/10/2023		1,627		1,003			1,003		2,630	2,630			
FR125769161	EL CERRITO	CA		12/02/2016		16,944		52			52		16,997	16,997			
6601692871	MANHATTAN BEACH	CA		04/10/2023		15,978		2,707			2,707		18,685	18,685			
6601478735	DALLAS	TX		07/14/2023		39,645		4,059			4,059		43,704	43,704			
6601821900	ALBUQUERQUE	NM		04/10/2023		11,387		2,289			2,289		13,676	13,676			
6601675934	HERMOSA BEACH	CA		04/10/2023		16,671		2,351			2,351		19,022	19,022			
6602700517	POWAY	CA		04/10/2023		35,100		6,845			6,845		41,944	41,944			
6601049254	SONOMA	CA		04/10/2023		17,472		2,444			2,444		19,916	19,916			
6600011925	JACKSONVILLE	FL		04/10/2023		1,642		873			873		2,515	2,515			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		18,283		(69)			(69)		18,214	18,214			
6602671262	GILROY	CA		04/10/2023		52,489		4,472			4,472		56,961	56,961			
3369104682	Pinellas	FL		07/14/2023		2,539		409			409		2,947	2,947			
6601716670	MILPITAS	CA		04/10/2023		17,363		3,375			3,375		20,738	20,738			
6602683085	FORT COLLINS	CO		07/14/2023		5,695		1,206			1,206		6,901	6,901			
6601485961	LANEXA	VA		04/10/2023		25,721		2,372			2,372		28,092	28,092			
6602710714	KENT	WA		07/14/2023		2,533		522			522		3,055	3,055			
6601816959	PEORIA	AZ		04/10/2023		22,802		4,130			4,130		26,931	26,931			
6602712157	LOUISVILLE	KY		04/10/2023		5,865		1,101			1,101		6,967	6,967			
PEB1540096030	REISTERSTOWN	MD		03/21/2018		6,023		160			160		6,183	6,183			
6602685908	PACIFIC PALISADES	CA		04/10/2023		48,518		9,753			9,753		58,271	58,271			
6602673334	DRAPER	UT		07/14/2023		40,905		5,255			5,255		46,160	46,160			
6601471052	ATLANTIC BEACH	FL		04/10/2023		2,517		1,601			1,601		4,118	4,118			
6602677152	SALT LAKE CITY	UT		07/14/2023		20,999		5,254			5,254		26,253	26,253			
6600768961	FRESH MEADOWS	NY		04/10/2023		9,873		1,540			1,540		11,413	11,413			
6602692094	WOODBRIDGE	VA		04/10/2023		10,664		1,117			1,117		11,781	11,781			
8200449741	JACKSONVILLE	FL		07/14/2023		7,736		1,826			1,826		9,562	9,562			
6602688183	GALLATIN	TN		04/10/2023		17,714		3,210			3,210		20,924	20,924			
6600025743	JACKSONVILLE	FL		04/10/2023		1,437		542			542		1,980	1,980			
6601680280	NEW YORK	NY		04/10/2023		8,369		1,117			1,117		9,486	9,486			
6601823245	AUSTIN	TX		07/14/2023		35,108		7,433			7,433		42,542	42,542			
8195541264	MIAMI	FL		07/14/2023		9,264		2,185			2,185		11,449	11,449			
6601745075	HENDERSON	NV		04/10/2023		11,050		2,148			2,148		13,198	13,198			
6600817693	HIGHLAND	IN		04/10/2023		6,794		564			564		7,358	7,358			
6601723437	NORTH FALMOUTH	MA		04/10/2023		47,166		7,749			7,749		54,916	54,916			
EB1171012482	BELLEVUE	WA		12/18/2015		15,259		(29)			(29)		15,231	15,231			
6601482307	CHESTNUT HILL	MA		04/10/2023		64,957		5,915			5,915		70,871	70,871			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601479790	SHILOH	IL		04/10/2023		7,382		978			978		8,359	8,359			
6601483461	NORTHPORT	NY		04/10/2023		17,770		303			303		18,072	18,072			
6600784109	GREAT NECK	NY		04/10/2023		33,582		6,038			6,038		39,621	39,621			
6602704790	PORTLAND	OR		07/14/2023		13,285		2,814			2,814		16,099	16,099			
6602685411	SCOTTSDALE	AZ		04/10/2023		13,132		2,463			2,463		15,594	15,594			
6602699529	NORCO	CA		04/10/2023		10,957		1,859			1,859		12,816	12,816			
6602685486	FORT MYERS	FL		04/10/2023		15,484		3,018			3,018		18,502	18,502			
PH7133829791	FLOWER MOUND	TX		07/10/2015		11,335		(16)			(16)		11,319	11,319			
6602687623	WEST LAKE HILLS	TX		07/14/2023		22,313		5,287			5,287		27,601	27,601			
6601487397	SAN LUIS OBISPO	CA		04/10/2023		37,966		3,319			3,319		41,285	41,285			
6600471400	HUNTINGTON	NY		04/10/2023		11,662		1,648			1,648		13,310	13,310			
6600846577	ALBUQUERQUE	NM		04/10/2023		25,885		3,945			3,945		29,830	29,830			
6601741728	LAKE STEVENS	WA		07/14/2023		13,911		3,026			3,026		16,937	16,937			
6601708677	MERRICK	NY		04/10/2023		15,419		2,794			2,794		18,213	18,213			
6602684794	SAN DIEGO	CA		04/10/2023		76,961		7,783			7,783		84,744	84,744			
8201638409	MARGATE	FL		07/14/2023		3,960		682			682		4,642	4,642			
6602696384	CHATSWORTH	CA		04/10/2023		22,203		4,466			4,466		26,669	26,669			
6602711464	LUCAS	TX		07/14/2023		13,178		2,347			2,347		15,525	15,525			
6601752550	SAN CARLOS	CA		04/10/2023		46,592		5,022			5,022		51,613	51,613			
6602689215	SIMI VALLEY	CA		04/10/2023		15,692		3,154			3,154		18,846	18,846			
3374033161	JACKSONVILLE	FL		07/14/2023		3,448		643			643		4,091	4,091			
8201816673	GREENACRES	FL		07/14/2023		2,842		462			462		3,304	3,304			
6600024795	JACKSONVILLE	FL		04/10/2023		1,452		547			547		1,999	1,999			
6600679176	JACKSONVILLE	FL		04/10/2023		2,106		1,310			1,310		3,416	3,416			
6601821454	ARLINGTON	VA		04/10/2023		77,168		8,347			8,347		85,515	85,515			
6602681691	LA JOLLA	CA		04/10/2023		40,552		7,865			7,865		48,417	48,417			
6601683342	BROOKVILLE	NY		04/10/2023		83,173		5,791			5,791		88,963	88,963			
0708402	Los Angeles	CA		08/19/2014		65,528							65,528	65,528			
6601477067	GLENVIEW	IL		04/10/2023		63,240		5,701			5,701		68,940	68,940			
6600675919	JACKSONVILLE	FL		04/10/2023		1,273		793			793		2,066	2,066			
EB1725002836	LOS ANGELES	CA		06/24/2016		20,902		15			15		20,917	20,917			
6601487710	WASHOE VALLEY	NV		04/10/2023		43,007		3,590			3,590		46,597	46,597			
6601211672	BEAR	DE		04/10/2023		5,319		303			303		5,621	5,621			
6602674563	CHICAGO	IL		04/10/2023		39,762		8,808			8,808		48,570	48,570			
6602682525	HOUSTON	TX		07/14/2023		14,188		3,176			3,176		17,365	17,365			
6601690016	SAN ANTONIO	TX		07/14/2023		12,824		2,473			2,473		15,297	15,297			
6601752220	SPOKANE	WA		07/14/2023		20,831		4,062			4,062		24,892	24,892			
6602692391	SANTA CLARA	CA		04/10/2023		29,030		3,043			3,043		32,073	32,073			
EB1144000089	NEW YORK	NY		08/07/2015		27,615		122			122		27,737	27,737			
6601816785	WOODINVILLE	WA		07/14/2023		17,254		3,861			3,861		21,115	21,115			
6601812065	EL CERRITO	CA		04/10/2023		24,591		4,768			4,768		29,359	29,359			
6601485763	BLOOMINGDALE	NJ		07/14/2023		5,923		384			384		6,307	6,307			
6602710813	ROSEVILLE	CA		04/10/2023		9,771		1,836			1,836		11,606	11,606			
6602676659	SAN DIEGO	CA		04/10/2023		15,075		3,132			3,132		18,207	18,207			
8201250455	LEHIGH ACRES	FL		07/14/2023		3,987		801			801		4,788	4,788			
PEB1596053362	KINGS BEACH	CA		11/18/2016		18,362		(137)			(137)		18,224	18,224			
5512159414	NAPLES	FL		07/14/2023		2,675		1,647			1,647		4,322	4,322			
6601688572	LITTLETON	CO		07/14/2023		91,560		9,273			9,273		100,833	100,833			
6601685479	CLARKSVILLE	MD		07/14/2023		55,299		6,122			6,122		61,420	61,420			
6601201723	ATLANTIC BEACH	FL		04/10/2023		1,576		872			872		2,448	2,448			
6601741512	BURLINGAME	CA		04/10/2023		27,027		4,585			4,585		31,612	31,612			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601805879	NORTH CALDWELL	NJ		07/14/2023		16,598		3,830			3,830		20,429	20,429			
6601718486	NEWPORT BEACH	CA		04/10/2023		15,971		3,211			3,211		19,181	19,181			
6601684779	GLENWOOD	MD		07/14/2023		81,100		7,303			7,303		88,403	88,403			
0837800	Oklahoma City	OK		05/11/2017		1,002,585							1,002,585	1,002,585			
6602686948	CHICAGO	IL		04/10/2023		16,699		3,357			3,357		20,056	20,056			
6601725291	EASTCHESTER	NY		04/10/2023		7,573		1,523			1,523		9,095	9,095			
6600934340	FORT LAUDERDALE	FL		04/10/2023		17,007		2,877			2,877		19,885	19,885			
6600026287	JACKSONVILLE	FL		04/10/2023		1,506		635			635		2,141	2,141			
6601224360	JACKSONVILLE	FL		04/10/2023		1,518		931			931		2,450	2,450			
6601680702	ASTORIA	NY		04/10/2023		9,468		935			935		10,403	10,403			
EB1367014476	SAN DIEGO	CA		08/17/2016		21,271		(98)			(98)		21,173	21,173			
6601481622	SAMMAMISH	WA		07/14/2023		46,777		5,075			5,075		51,852	51,852			
6600675844	JACKSONVILLE	FL		04/10/2023		1,228		762			762		1,990	1,990			
6602676840	NEWTON	MA		04/10/2023		22,747		4,727			4,727		27,474	27,474			
6601696302	SARATOGA	CA		04/10/2023		104,405		8,835			8,835		113,240	113,240			
PH7118677595	MINNETONKA	MN		02/26/2015		31,453		(186)			(186)		31,267	31,267			
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023		15,733		3,422			3,422		19,155	19,155			
505250674	DELRAY BEACH	FL		07/14/2023		3,752		778			778		4,530	4,530			
6601224949	JACKSONVILLE	FL		04/10/2023		1,979		1,172			1,172		3,151	3,151			
8027207477	CORAL SPRINGS	FL		07/14/2023		(31,049)		3,926			3,926		(27,123)	(27,123)			
6602689256	MONUMENT	CO		07/14/2023		10,569		2,435			2,435		13,003	13,003			
6601719088	NAPLES	FL		04/10/2023		11,225		2,107			2,107		13,333	13,333			
6601818500	HOLLYWOOD	FL		04/10/2023		13,642		2,310			2,310		15,953	15,953			
6600852609	JUPITER	FL		04/10/2023		21,277		3,729			3,729		25,006	25,006			
6602695113	FAIR OAKS	CA		04/10/2023		15,884		2,787			2,787		18,671	18,671			
6600720228	SUFFOLK	VA		04/10/2023		5,809		950			950		6,760	6,760			
6601751446	RUSHVILLE	NY		04/10/2023		29,454		3,175			3,175		32,629	32,629			
6602685817	STUDIO CITY	CA		04/10/2023		21,024		3,811			3,811		24,836	24,836			
6602679372	HILLSBORO	OR		07/14/2023		18,497		4,505			4,505		23,001	23,001			
10801866	Lehigh Acres	FL		07/14/2023		4,324		2,680			2,680		7,004	7,004			
6601224105	JACKSONVILLE	FL		04/10/2023		1,409		809			809		2,218	2,218			
6600669698	JACKSONVILLE	FL		04/10/2023		4,799		351			351		5,151	5,151			
PEB1785005454	SANTA CRUZ	CA		08/14/2017		16,614		(109)			(109)		16,505	16,505			
6601482687	BURR RIDGE	IL		04/10/2023		39,686		3,127			3,127		42,813	42,813			
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023		89,151		8,358			8,358		97,509	97,509			
6602678325	PARRISH	FL		04/10/2023		17,924		3,122			3,122		21,046	21,046			
6601740357	SAN CARLOS	CA		04/10/2023		16,750		3,145			3,145		19,895	19,895			
6602686856	AUSTIN	TX		07/14/2023		19,532		4,628			4,628		24,160	24,160			
6601682831	GREAT NECK	NY		04/10/2023		26,444		3,906			3,906		30,350	30,350			
6602696251	WALNUT CREEK	CA		04/10/2023		27,423		4,971			4,971		32,394	32,394			
6602696756	CORTE MADERA	CA		04/10/2023		25,007		4,388			4,388		29,395	29,395			
6602705946	WHITE SALMON	WA		07/14/2023		11,299		2,394			2,394		13,693	13,693			
6601812164	CARMICHAEL	CA		04/10/2023		23,478		3,976			3,976		27,454	27,454			
6601383810	PHILLIPSBURG	NJ		07/14/2023		2,477		209			209		2,686	2,686			
6602705003	DENVER	CO		07/14/2023		11,089		2,413			2,413		13,502	13,502			
6601483685	CUPERTINO	CA		04/10/2023		68,089		5,119			5,119		73,208	73,208			
6602696517	WILMETTE	IL		04/10/2023		13,089		2,458			2,458		15,547	15,547			
6601733063	ALPINE	CA		04/10/2023		23,104		3,655			3,655		26,759	26,759			
EB1221066985	JACKSONVILLE	FL		06/24/2016		14,840		(56)			(56)		14,784	14,784			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		45,424		(840)			(840)		44,584	44,584			
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023		218,634		15,265			15,265		233,899	233,899			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705979	VERNAL	UT		07/14/2023		20,599		4,482			4,482		25,081	25,081			
6601719682	LAS VEGAS	NV		04/10/2023		13,123		2,301			2,301		15,424	15,424			
6602712926	LEAGUE CITY	TX		07/14/2023		44,943		5,245			5,245		50,187	50,187			
6601744607	LOS GATOS	CA		04/10/2023		42,394		7,955			7,955		50,349	50,349			
6602679158	HOUSTON	TX		07/14/2023		11,637		2,531			2,531		14,167	14,167			
6601722256	SEATTLE	WA		07/14/2023		15,715		3,620			3,620		19,335	19,335			
6602687748	BIG SKY	MT		04/10/2023		11,362		1,439			1,439		12,802	12,802			
6601714642	AUSTIN	TX		07/14/2023		20,606		4,758			4,758		25,364	25,364			
6600795527	SPOTSYLVANIA	VA		04/10/2023		17,019		2,884			2,884		19,903	19,903			
FR125694955	WELLESLEY	MA		09/23/2016		31,192		24			24		31,216	31,216			
6601482323	HOUSTON	TX		07/14/2023		63,959		7,287			7,287		71,246	71,246			
6602694645	GURLEY	AL		07/14/2023		11,556		2,513			2,513		14,069	14,069			
6601823278	CHICAGO	IL		04/10/2023		32,479		3,221			3,221		35,700	35,700			
6602698885	SAN JOSE	CA		04/10/2023		25,273		4,582			4,582		29,855	29,855			
6600915471	PHOENIX	AZ		04/10/2023		12,945		1,754			1,754		14,699	14,699			
6602696467	MOUNTAIN VIEW	CA		04/10/2023		19,971		3,883			3,883		23,854	23,854			
6602685007	FORT WORTH	TX		07/14/2023		53,962		6,762			6,762		60,725	60,725			
6602702042	CHUALAR	CA		04/10/2023		25,118		5,052			5,052		30,170	30,170			
0700300	ANDOVER	MA		12/20/2013		853,691							853,691	853,691			
8202987102	HOLLYWOOD	FL		07/14/2023		6,447		1,139			1,139		7,586	7,586			
6600848425	BRIGHTON	CO		07/14/2023		9,840		1,917			1,917		11,757	11,757			
PEB1541041914	AUSTIN	TX		11/17/2017		10,604		(250)			(250)		10,354	10,354			
6601679092	EDGARTOWN	MA		04/10/2023		48,502		3,555			3,555		52,058	52,058			
EB1353005061	SUMMIT	NJ		07/17/2015		29,283		128			128		29,411	29,411			
6601811489	NEW YORK	NY		04/10/2023		21,060		3,812			3,812		24,871	24,871			
6602696228	SANTA BARBARA	CA		04/10/2023		16,087		2,822			2,822		18,909	18,909			
6601808733	WILLIAMSBURG	VA		04/10/2023		26,750		5,195			5,195		31,946	31,946			
8195184861	WEST PALM BEACH	FL		07/14/2023		5,024		1,285			1,285		6,309	6,309			
6600484510	ANNA MARIA	FL		04/10/2023		28,034		2,608			2,608		30,642	30,642			
8198844541	MIAMI	FL		07/14/2023		10,927		2,715			2,715		13,642	13,642			
6602680776	MERIDIAN	ID		04/10/2023		16,140		3,138			3,138		19,277	19,277			
6602704501	SANTA BARBARA	CA		04/10/2023		13,485		2,289			2,289		15,774	15,774			
6602678820	DALLAS	TX		07/14/2023		20,147		4,588			4,588		24,735	24,735			
6601723056	NEW YORK	NY		04/10/2023		19,891		3,735			3,735		23,626	23,626			
6601724468	SAN RAMON	CA		04/10/2023		48,029		5,168			5,168		53,197	53,197			
505408359	POMPANO BEACH	FL		07/14/2023		4,114		953			953		5,067	5,067			
6601482745	AUSTIN	TX		07/14/2023		39,872		3,998			3,998		43,871	43,871			
8198829612	LANTANA	FL		07/14/2023		5,268		1,309			1,309		6,577	6,577			
6600676503	JACKSONVILLE	FL		04/10/2023		1,286		800			800		2,086	2,086			
6601724872	REHOBOTH BEACH	DE		04/10/2023		15,572		3,236			3,236		18,808	18,808			
8199229506	CAPE CORAL	FL		07/14/2023		6,937		1,775			1,775		8,712	8,712			
6601719542	SARASOTA	FL		04/10/2023		12,553		2,202			2,202		14,755	14,755			
8204288663	MIAMI	FL		07/14/2023		3,181		459			459		3,640	3,640			
8197637406	LAKE WORTH	FL		07/14/2023		4,413		1,016			1,016		5,428	5,428			
6600681685	JACKSONVILLE	FL		04/10/2023		1,958		1,231			1,231		3,189	3,189			
0858900	Chicago	IL		06/19/2018		695,001							695,001	695,001			
6601225482	JACKSONVILLE	FL		04/10/2023		1,513		934			934		2,446	2,446			
6600852617	LAKEWAY	TX		07/14/2023		11,489		2,498			2,498		13,987	13,987			
8202026361	WEST PALM BEACH	FL		07/14/2023		4,145		712			712		4,857	4,857			
6602676105	BROOKLINE	MA		04/10/2023		55,624		5,984			5,984		61,608	61,608			
EB1382002872	SAN DIEGO	CA		03/24/2016		16,327		(100)			(100)		16,226	16,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8198830729	ESTERO	FL		07/14/2023		10,216		2,607			2,607		12,824	12,824			
6602682715	CARLSBAD	CA		04/10/2023		25,176		4,895			4,895		30,071	30,071			
PEB1540093538	PONTE VEDRA	FL		11/18/2016		21,942		(66)			(66)		21,876	21,876			
6601225292	JACKSONVILLE	FL		04/10/2023		1,493		885			885		2,379	2,379			
8201277037	HIALEAH	FL		07/14/2023		7,806		1,706			1,706		9,511	9,511			
6601808576	RIVERSIDE	CA		04/10/2023		65,981		6,322			6,322		72,303	72,303			
6602701796	VAIL	CO		07/14/2023		22,813		5,257			5,257		28,071	28,071			
PEB1540095581	TAMPA	FL		11/17/2017		61,567		(409)			(409)		61,157	61,157			
6601686667	NORWELL	MA		04/10/2023		47,085		3,841			3,841		50,926	50,926			
6602689223	LAKE FOREST	CA		04/10/2023		16,920		3,067			3,067		19,987	19,987			
6601827253	VALLEY VIEW	TX		07/14/2023		16,342		3,460			3,460		19,802	19,802			
6602673383	HOUSTON	TX		07/14/2023		58,099		6,903			6,903		65,002	65,002			
6602683549	GOLDEN	CO		07/14/2023		12,576		2,735			2,735		15,312	15,312			
6602679380	EXCELSIOR	MN		04/10/2023		17,059		2,992			2,992		20,052	20,052			
8010271570	TAMARAC	FL		07/14/2023		2,180		436			436		2,616	2,616			
6601673467	LADERA RANCH	CA		04/10/2023		87,897		7,576			7,576		95,473	95,473			
6601482448	KELLER	TX		07/14/2023		44,745		4,318			4,318		49,063	49,063			
6602675362	LAKE OSWEGO	OR		07/14/2023		10,745		2,036			2,036		12,781	12,781			
6602701457	CHULA VISTA	CA		04/10/2023		11,403		2,218			2,218		13,621	13,621			
6602685544	PEORIA	AZ		04/10/2023		6,990		1,226			1,226		8,216	8,216			
6600026543	JACKSONVILLE	FL		04/10/2023		959		1,060			1,060		2,020	2,020			
6602683002	WOODBINE	MD		07/14/2023		11,850		2,730			2,730		14,580	14,580			
6601821504	SATELLITE BEACH	FL		04/10/2023		10,870		1,844			1,844		12,714	12,714			
6601686972	NEW YORK	NY		04/10/2023		44,361		3,958			3,958		48,318	48,318			
6601808642	LATHROP	CA		04/10/2023		12,203		2,139			2,139		14,343	14,343			
6601825778	KEMAH	TX		07/14/2023		12,025		2,277			2,277		14,302	14,302			
6602701572	TOPANGA	CA		04/10/2023		21,915		4,262			4,262		26,177	26,177			
6602692169	LINDALE	TX		07/14/2023		8,101		969			969		9,070	9,070			
6602251206	SANTA ANA	CA		04/10/2023		95,030		6,379			6,379		101,409	101,409			
6601473215	WESTMONT	IL		04/10/2023		27,782		2,468			2,468		30,250	30,250			
6600684408	LINDENHURST	NY		04/10/2023		7,915		810			810		8,724	8,724			
6601716936	NEW YORK	NY		04/10/2023		7,899		1,535			1,535		9,434	9,434			
6601683813	SCARSDALE	NY		04/10/2023		60,512		5,164			5,164		65,676	65,676			
6602671080	BELLEVUE	WA		07/14/2023		59,771		6,487			6,487		66,257	66,257			
6600847898	POMPANO BEACH	FL		04/10/2023		9,482		1,397			1,397		10,879	10,879			
6601746438	SUGAR LAND	TX		07/14/2023		24,583		5,185			5,185		29,768	29,768			
6600681305	JACKSONVILLE	FL		04/10/2023		1,864		1,182			1,182		3,046	3,046			
6602691013	FAIR OAKS	CA		04/10/2023		16,831		2,664			2,664		19,495	19,495			
6600679481	JACKSONVILLE	FL		04/10/2023		1,085		1,045			1,045		2,130	2,130			
6600830738	LINCOLN	CA		04/10/2023		12,737		1,784			1,784		14,521	14,521			
8195162547	CAPE CORAL	FL		07/14/2023		4,672		1,256			1,256		5,929	5,929			
6601712844	HOUSTON	TX		07/14/2023		11,184		2,504			2,504		13,688	13,688			
6602680537	HOUSTON	TX		07/14/2023		23,062		5,016			5,016		28,078	28,078			
6600780727	BROOKLYN	NY		04/10/2023		28,855		2,798			2,798		31,653	31,653			
6601486746	WESTON	MA		04/10/2023		46,279		4,079			4,079		50,358	50,358			
6601224527	JACKSONVILLE	FL		04/10/2023		1,908		1,122			1,122		3,030	3,030			
PEB1382003283	TEMECULA	CA		11/18/2016		39,699		71			71		39,769	39,769			
6601273953	CHICAGO	IL		04/10/2023		7,242		1,529			1,529		8,770	8,770			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		13,694		(96)			(96)		13,598	13,598			
8202173752	CAPE CORAL	FL		07/14/2023		705		695			695		1,399	1,399			
6602690213	SAN FRANCISCO	CA		04/10/2023		18,847		3,788			3,788		22,635	22,635			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600428418	TRUCKEE	CA		04/10/2023		26,602		2,396			2,396		28,998	28,998			
6602677954	WINCHESTER	MA		04/10/2023		13,887		3,077			3,077		16,964	16,964			
6601686352	CHESTNUT HILL	MA		04/10/2023		62,341		5,472			5,472		67,813	67,813			
6601686170	DEER PARK	IL		04/10/2023		29,908		3,543			3,543		33,450	33,450			
6601001966	SPARKS	NV		04/10/2023		16,514		1,385			1,385		17,899	17,899			
3374922486	N FORT MYERS	FL		07/14/2023		2,347		374			374		2,721	2,721			
6602674019	BELLEVUE	WA		07/14/2023		37,633		8,914			8,914		46,547	46,547			
3365464459	Davie	FL		07/14/2023		1,919		357			357		2,276	2,276			
6602685288	NORTHBROOK	IL		04/10/2023		16,326		3,282			3,282		19,608	19,608			
6602717347	SOUTH PASADENA	CA		04/10/2023		68,240		6,229			6,229		74,468	74,468			
6602692409	CHICAGO	IL		04/10/2023		25,426		2,812			2,812		28,237	28,237			
6602671205	CUPERTINO	CA		04/10/2023		55,052		5,022			5,022		60,074	60,074			
6602697556	MIDLOTHIAN	TX		07/14/2023		91,776		11,175			11,175		102,950	102,950			
EB1795001933	ROCKAWAY	NJ		12/16/2016		16,889		1			1		16,890	16,890			
8202496295	MIRAMAR	FL		07/14/2023		2,846		372			372		3,218	3,218			
6600935222	WEST LINN	OR		07/14/2023		16,176		3,333			3,333		19,508	19,508			
6602698943	SAFETY HARBOR	FL		04/10/2023		11,862		2,307			2,307		14,169	14,169			
6600428772	LOS ANGELES	CA		04/10/2023		15,917		2,605			2,605		18,522	18,522			
6602692383	BIG BEAR LAKE	CA		04/10/2023		9,755		1,023			1,023		10,778	10,778			
6602683820	OLYMPIC VLY	CA		04/10/2023		14,747		2,586			2,586		17,333	17,333			
6600011552	JACKSONVILLE	FL		04/10/2023		1,563		824			824		2,387	2,387			
6601679076	ROCKVILLE CENTRE	NY		04/10/2023		19,016		1,883			1,883		20,898	20,898			
6602671502	ORINDA	CA		04/10/2023		40,048		3,838			3,838		43,886	43,886			
6602674837	WINCHESTER	MA		04/10/2023		25,307		5,428			5,428		30,735	30,735			
6600852096	HENDERSON	NV		04/10/2023		26,613		4,663			4,663		31,277	31,277			
6602677525	STUART	FL		04/10/2023		15,336		2,981			2,981		18,317	18,317			
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023		15,729		3,523			3,523		19,252	19,252			
6602698554	WILDWOOD	MO		04/10/2023		14,132		2,747			2,747		16,879	16,879			
0874900	Brooklyn	NY		03/14/2019		4,374,334							4,374,334	4,374,334			
6601752485	NEW YORK	NY		04/10/2023		18,606		3,495			3,495		22,101	22,101			
6602704758	KESWICK	VA		04/10/2023		11,260		1,783			1,783		13,043	13,043			
6600681859	JACKSONVILLE	FL		04/10/2023		2,209		1,404			1,404		3,613	3,613			
8023512193	POMPANO BEACH	FL		07/14/2023		1,480		219			219		1,700	1,700			
6600675125	JACKSONVILLE	FL		04/10/2023		2,017		1,244			1,244		3,261	3,261			
6600935560	HUNTINGTON BEACH	CA		04/10/2023		36,830		6,207			6,207		43,037	43,037			
6601486399	WILMINGTON	DE		04/10/2023		88,498		8,047			8,047		96,545	96,545			
6601680231	WHITESTONE	NY		04/10/2023		28,166		2,672			2,672		30,838	30,838			
6602682319	SACRAMENTO	CA		04/10/2023		11,507		2,019			2,019		13,525	13,525			
6601680249	SOUTH OZONE PARK	NY		04/10/2023		36,256		3,434			3,434		39,690	39,690			
6602704683	ASTORIA	NY		04/10/2023		11,338		1,924			1,924		13,263	13,263			
8023552321	JACKSONVILLE	FL		07/14/2023		2,582		505			505		3,087	3,087			
6601750901	EAGLE	CO		07/14/2023		17,774		4,210			4,210		21,984	21,984			
6602701408	SAN FRANCISCO	CA		04/10/2023		28,055		5,643			5,643		33,698	33,698			
6600506056	LIGHTHOUSE POINT	FL		04/10/2023		41,600		3,690			3,690		45,290	45,290			
6601689992	LOS ANGELES	CA		04/10/2023		34,787		5,210			5,210		39,997	39,997			
6600927674	RENO	NV		04/10/2023		17,290		2,183			2,183		19,473	19,473			
8201714680	FORT LAUDERDALE	FL		07/14/2023		4,388		860			860		5,248	5,248			
6601825851	CLOVIS	CA		04/10/2023		18,570		3,362			3,362		21,932	21,932			
6601754044	MONTGOMERY	TX		07/14/2023		38,308		4,698			4,698		43,006	43,006			
PEB1221068700	SAINT AUGUSTINE	FL		11/18/2016		14,547		10			10		14,557	14,557			
504694156	PEMBROKE PINES	FL		07/14/2023		4,057		672			672		4,730	4,730			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0708404	San Diego	CA		08/19/2014		24,228							24,228	24,228			
505388968	SAINT PETERSBURG	FL		07/14/2023		3,652		766			766		4,418	4,418			
6602704998	SEATTLE	WA		07/14/2023		12,316		2,680			2,680		14,995	14,995			
EB1787003938	SAN JOSE	CA		12/16/2016		32,750		(281)			(281)		32,470	32,470			
6601716423	AUSTIN	TX		07/14/2023		43,237		5,163			5,163		48,400	48,400			
6602683051	COLDSPRING	TX		07/14/2023		28,623		6,405			6,405		35,029	35,029			
6602680925	ALLEN	TX		07/14/2023		20,024		4,614			4,614		24,638	24,638			
6602681634	COVINGTON	WA		07/14/2023		18,792		4,452			4,452		23,244	23,244			
6600063678	KNOXVILLE	TN		04/10/2023		10,493		1,777			1,777		12,270	12,270			
8011882831	HALLANDALE BEACH	FL		07/14/2023		3,378		603			603		3,981	3,981			
6602673656	WALNUT CREEK	CA		04/10/2023		22,891		4,755			4,755		27,646	27,646			
6600795717	CYPRESS	TX		07/14/2023		13,445		3,184			3,184		16,629	16,629			
6602676485	REDONDO BEACH	CA		04/10/2023		26,954		5,600			5,600		32,554	32,554			
6601678367	SHERBORN	MA		04/10/2023		34,687		3,104			3,104		37,791	37,791			
6600923707	LIVERMORE	CA		04/10/2023		44,670		3,266			3,266		47,936	47,936			
6602699925	PORT SAINT LUCIE	FL		04/10/2023		11,834		1,941			1,941		13,775	13,775			
PH7119133564	LA JOLLA	CA		09/18/2015		45,166							45,166	45,166			
6602704303	NAPLES	FL		04/10/2023		12,495		1,908			1,908		14,403	14,403			
6602689520	ELLICOTT CITY	MD		07/14/2023		12,883		3,053			3,053		15,936	15,936			
6602695394	FREMONT	CA		04/10/2023		36,757		6,662			6,662		43,419	43,419			
6602672849	CLE ELUM	WA		07/14/2023		11,612		2,048			2,048		13,660	13,660			
8199390528	DELRAY BEACH	FL		07/14/2023		5,638		1,442			1,442		7,080	7,080			
6600457094	SANTA FE	NM		04/10/2023		27,510		2,434			2,434		29,944	29,944			
8201886836	SAINT PETERSBURG	FL		07/14/2023		5,808		970			970		6,778	6,778			
8200011263	PINELLAS PARK	FL		07/14/2023		2,934		591			591		3,525	3,525			
6602684844	SAN DIEGO	CA		04/10/2023		71,854		7,322			7,322		79,176	79,176			
6602702240	LEANDER	TX		07/14/2023		12,645		2,914			2,914		15,559	15,559			
6601680843	PITTSFORD	NY		04/10/2023		41,777		3,851			3,851		45,629	45,629			
6600681867	JACKSONVILLE	FL		04/10/2023		1,746		1,108			1,108		2,854	2,854			
6601750794	LOUISVILLE	KY		04/10/2023		52,295		5,190			5,190		57,485	57,485			
6600679598	JACKSONVILLE	FL		04/10/2023		1,746		1,103			1,103		2,848	2,848			
6602685759	DOVER	MA		04/10/2023		22,860		4,445			4,445		27,304	27,304			
6600934316	FREMONT	CA		04/10/2023		24,413		4,138			4,138		28,552	28,552			
6602688456	PLEASANT HILL	CA		04/10/2023		18,036		2,957			2,957		20,994	20,994			
EB1784004775	BELMONT	CA		12/16/2016		42,747		(39)			(39)		42,709	42,709			
6601711135	KIRKLAND	WA		07/14/2023		84,198		10,817			10,817		95,014	95,014			
FR125774310	SAN FRANCISCO	CA		12/02/2016		19,305		63			63		19,368	19,368			
6601708289	SANTA BARBARA	CA		04/10/2023		685,789		132,889			132,889		818,679	818,679			
6602681931	AUSTIN	TX		07/14/2023		20,445		4,578			4,578		25,023	25,023			
6602694496	CORONA	CA		04/10/2023		4,491		814			814		5,305	5,305			
6600793894	BROOKLYN	NY		04/10/2023		12,056		1,838			1,838		13,895	13,895			
6600932625	GLEN ELLYN	IL		04/10/2023		33,927		3,066			3,066		36,993	36,993			
6601821421	SANIBEL	FL		04/10/2023		53,173		5,260			5,260		58,433	58,433			
6600654450	BRONXVILLE	NY		04/10/2023		16,019		2,414			2,414		18,433	18,433			
6602693191	ABILENE	TX		07/14/2023		35,112		4,299			4,299		39,411	39,411			
6600675190	JACKSONVILLE	FL		04/10/2023		1,650		1,025			1,025		2,676	2,676			
8197197325	HOMESTEAD	FL		07/14/2023		7,658		1,903			1,903		9,561	9,561			
6601224899	JACKSONVILLE	FL		04/10/2023		1,982		1,174			1,174		3,156	3,156			
6601682138	CHICAGO	IL		04/10/2023		71,411		4,847			4,847		76,258	76,258			
6602688662	COTATI	CA		04/10/2023		19,388		2,961			2,961		22,349	22,349			
6602694447	BRIGHTON	MI		04/10/2023		1,460		239			239		1,699	1,699			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601827493	GREAT FALLS	VA		04/10/2023		26,473		5,500			5,500		31,973	31,973			
6602705490	PARK CITY	UT		07/14/2023		20,090		4,371			4,371		24,462	24,462			
6600055534	DALLAS	TX		07/14/2023		9,684		1,940			1,940		11,624	11,624			
6601043372	PALO ALTO	CA		04/10/2023		29,277		6,433			6,433		35,710	35,710			
6601707018	SARASOTA	FL		04/10/2023		12,213		2,377			2,377		14,590	14,590			
0545702	SAN DIEGO	CA		02/11/2013		2,024,747							2,024,747	2,024,747			
6602682913	BELLAIRE	TX		07/14/2023		11,511		2,504			2,504		14,015	14,015			
6601733790	BRENTWOOD	TN		04/10/2023		13,540		2,814			2,814		16,354	16,354			
6602697473	ST AUGUSTINE	FL		04/10/2023		5,934		509			509		6,443	6,443			
6601720516	NASHVILLE	TN		04/10/2023		19,692		3,827			3,827		23,519	23,519			
6600025941	JACKSONVILLE	FL		04/10/2023		784		454			454		1,238	1,238			
6602687888	SAN FRANCISCO	CA		04/10/2023		14,524		2,218			2,218		16,742	16,742			
6601479485	CHICAGO	IL		04/10/2023		34,183		2,894			2,894		37,077	37,077			
6602702620	SALINAS	CA		04/10/2023		17,564		3,533			3,533		21,097	21,097			
6602705540	FENTON	MI		04/10/2023		13,263		2,328			2,328		15,591	15,591			
6602701630	KANSAS CITY	MO		04/10/2023		16,620		3,343			3,343		19,963	19,963			
6600027566	JACKSONVILLE	FL		04/10/2023		1,661		933			933		2,594	2,594			
6600933482	PHOENIX	AZ		04/10/2023		11,405		1,868			1,868		13,273	13,273			
6602673680	SAN MARINO	CA		04/10/2023		21,229		4,556			4,556		25,785	25,785			
505304320	WILTON MANORS	FL		07/14/2023		24,333		3,060			3,060		27,394	27,394			
6602700632	IRVINE	CA		04/10/2023		27,632		5,388			5,388		33,020	33,020			
6601681569	NORTHFIELD	IL		04/10/2023		59,211		4,789			4,789		64,000	64,000			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		20,485		22			22		20,507	20,507			
6601684753	BROOKLINE	MA		04/10/2023		54,148		4,961			4,961		59,109	59,109			
6600493263	FALLS CHURCH	VA		04/10/2023		14,674		2,948			2,948		17,622	17,622			
6601223974	JACKSONVILLE	FL		04/10/2023		1,593		924			924		2,517	2,517			
6600676271	JACKSONVILLE	FL		04/10/2023		1,740		1,082			1,082		2,822	2,822			
6600676461	JACKSONVILLE	FL		04/10/2023		1,570		976			976		2,546	2,546			
6601821520	DIX HILLS	NY		04/10/2023		15,232		2,960			2,960		18,191	18,191			
6601706424	ST AUGUSTINE	FL		04/10/2023		12,417		2,331			2,331		14,749	14,749			
6601748624	BOTHELL	WA		07/14/2023		51,753		6,655			6,655		58,408	58,408			
6600721184	DRAPER	UT		07/14/2023		105,078		18,416			18,416		123,494	123,494			
6601204305	JACKSONVILLE	FL		04/10/2023		1,522		861			861		2,383	2,383			
6602678226	SANTA BARBARA	CA		04/10/2023		13,798		2,682			2,682		16,480	16,480			
6601224725	JACKSONVILLE	FL		04/10/2023		1,169		721			721		1,890	1,890			
6602711761	EAGLE	ID		04/10/2023		17,657		2,896			2,896		20,552	20,552			
6600011412	JACKSONVILLE	FL		04/10/2023		1,396		733			733		2,129	2,129			
6601709337	DANVILLE	CA		04/10/2023		23,210		4,202			4,202		27,412	27,412			
0552701	NEW YORK	NY		09/13/2013		1,189,725							1,189,725	1,189,725			
PEB1564001298	PARKER	CO		11/17/2017		25,484		405			405		25,890	25,890			
0717900	Austin	TX		08/11/2015		636,398							636,398	636,398			
6602691807	HARRISONBURG	VA		04/10/2023		6,077		520			520		6,598	6,598			
6601809194	VISTA	CA		04/10/2023		17,692		3,000			3,000		20,691	20,691			
6602700749	MISSION VIEJO	CA		04/10/2023		28,191		5,492			5,492		33,683	33,683			
8022180961	LARGO	FL		07/14/2023		2,519		456			456		2,975	2,975			
6600675950	JACKSONVILLE	FL		04/10/2023		1,509		935			935		2,445	2,445			
6601486357	ALTADENA	CA		04/10/2023		42,864		3,668			3,668		46,532	46,532			
6601744532	GREENWOOD VILLAGE	CO		07/14/2023		11,646		2,608			2,608		14,254	14,254			
6601479550	WASHINGTON	DC		04/10/2023		59,008		5,666			5,666		64,674	64,674			
6600842295	WATERTOWN	MA		04/10/2023		11,310		898			898		12,208	12,208			
6601681031	BELLAIRE	TX		07/14/2023		44,351		5,192			5,192		49,543	49,543			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600088881	CHICAGO	IL		04/10/2023		20,198		2,262			2,262		22,460	22,460			
6602682459	CENTENNIAL	CO		07/14/2023		14,572		3,357			3,357		17,929	17,929			
6601476952	MILTON	MA		04/10/2023		36,090		3,154			3,154		39,244	39,244			
50015429	OMAK	WA		07/14/2023		2,885		486			486		3,371	3,371			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023		28,684		2,447			2,447		31,131	31,131			
6601204727	JACKSONVILLE	FL		04/10/2023		1,472		843			843		2,315	2,315			
6602698471	DENVER	CO		07/14/2023		11,785		2,430			2,430		14,215	14,215			
6601827345	SHADOW HILLS	CA		04/10/2023		11,409		2,001			2,001		13,409	13,409			
6600852633	RANCHO PALOS VERDES	CA		04/10/2023		22,314		3,405			3,405		25,719	25,719			
6602689389	PHOENIX	AZ		04/10/2023		12,734		2,234			2,234		14,969	14,969			
6601718007	MEDFIELD	MA		04/10/2023		15,999		3,213			3,213		19,212	19,212			
6601804872	SEATTLE	WA		07/14/2023		38,291		8,509			8,509		46,800	46,800			
6602699545	SANDY	UT		07/14/2023		22,639		5,229			5,229		27,868	27,868			
6600994955	WASHINGTON	DC		04/10/2023		11,108		1,947			1,947		13,056	13,056			
6602685874	MARINA DEL REY	CA		04/10/2023		18,397		3,822			3,822		22,219	22,219			
8201732798	ROYAL PLM BCH	FL		07/14/2023		23,699		2,518			2,518		26,218	26,218			
6600606575	SAN DIEGO	CA		04/10/2023		44,765		8,663			8,663		53,428	53,428			
102373404	LEHIGH ACRES	FL		07/14/2023		1,734		338			338		2,072	2,072			
6600852039	COUPEVILLE	WA		07/14/2023		9,671		1,885			1,885		11,556	11,556			
6602680727	WILLIAMSBURG	VA		04/10/2023		15,452		3,106			3,106		18,557	18,557			
6601737015	AUSTIN	TX		07/14/2023		9,457		2,057			2,057		11,514	11,514			
6602686609	SUNNYVALE	CA		04/10/2023		17,987		3,617			3,617		21,603	21,603			
6601469304	GLENVIEW	IL		04/10/2023		14,106		2,529			2,529		16,636	16,636			
6602692870	IRVINE	CA		04/10/2023		17,303		1,812			1,812		19,115	19,115			
6602684166	SOUTHLAKE	TX		07/14/2023		18,224		4,199			4,199		22,423	22,423			
PEB1787004014	LIVERMORE	CA		11/18/2016		23,850		110			110		23,960	23,960			
8200937164	HIALEAH	FL		07/14/2023		2,173		384			384		2,556	2,556			
PH7118931331	FAIRFAX	VA		09/26/2014		15,175		(77)			(77)		15,098	15,098			
PEB1794004229	ARLINGTON	VA		11/17/2017		20,600		(133)			(133)		20,467	20,467			
3364271533	Gulfport	FL		07/14/2023		1,904		333			333		2,237	2,237			
6600024662	JACKSONVILLE	FL		04/10/2023		1,328		485			485		1,813	1,813			
6600129701	FORT LAUDERDALE	FL		04/10/2023		16,759		2,540			2,540		19,299	19,299			
6600932880	GENOA	NV		04/10/2023		51,691		4,762			4,762		56,452	56,452			
6601485037	SAINT AUGUSTINE	FL		04/10/2023		26,004		1,892			1,892		27,896	27,896			
6601204198	JACKSONVILLE	FL		04/10/2023		1,922		1,089			1,089		3,011	3,011			
6601225193	JACKSONVILLE	FL		04/10/2023		1,339		826			826		2,164	2,164			
6600564840	BROOKLYN	NY		04/10/2023		16,045		2,433			2,433		18,479	18,479			
6601721472	HOLLYWOOD	FL		04/10/2023		13,913		2,360			2,360		16,273	16,273			
6601045963	HALF MOON BAY	CA		04/10/2023		17,926		2,922			2,922		20,849	20,849			
6602679174	SOUTHLAKE	TX		07/14/2023		12,343		2,406			2,406		14,749	14,749			
8199390985	MIAMI	FL		07/14/2023		7,436		1,798			1,798		9,234	9,234			
6600792292	STUDIO CITY	CA		04/10/2023		22,641		3,450			3,450		26,092	26,092			
6602699883	SAINT JOHNS	FL		04/10/2023		13,180		2,313			2,313		15,493	15,493			
6601022764	FULLERTON	CA		04/10/2023		7,252		907			907		8,159	8,159			
6601686592	COMMACK	NY		04/10/2023		9,099		1,901			1,901		11,000	11,000			
6601753103	DENVER	CO		07/14/2023		19,171		4,061			4,061		23,232	23,232			
PH7134842876	ARLINGTON	VA		11/13/2015		15,824		24			24		15,848	15,848			
8200720423	MIAMI	FL		07/14/2023		7,032		1,577			1,577		8,609	8,609			
6601746420	CAREFREE	AZ		04/10/2023		11,452		2,303			2,303		13,755	13,755			
6600011008	JACKSONVILLE	FL		04/10/2023		1,513		873			873		2,386	2,386			
6601686394	SETAUKET	NY		04/10/2023		6,603		984			984		7,587	7,587			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601697060	LAFAYETTE	CA		04/10/2023		20,168		3,532			3,532		23,700	23,700			
6601708420	BOTHELL	WA		07/14/2023		18,398		4,480			4,480		22,878	22,878			
6601479667	DRAPER	UT		07/14/2023		62,310		5,290			5,290		67,600	67,600			
6601698779	AUSTIN	TX		07/14/2023		10,350		1,903			1,903		12,252	12,252			
6600024290	JACKSONVILLE	FL		04/10/2023		967		249			249		1,215	1,215			
504895165	MIAMI	FL		07/14/2023		3,178		409			409		3,587	3,587			
6602679877	MILTON	MA		04/10/2023		17,802		3,123			3,123		20,925	20,925			
EB1540094368	INDIALANTIC	FL		08/19/2016		18,268		(210)			(210)		18,057	18,057			
PEB1540094504	PALM HARBOR	FL		11/18/2016		15,882		(376)			(376)		15,505	15,505			
6601286021	SCHERERVILLE	IN		04/10/2023		5,945		272			272		6,217	6,217			
6601488429	NEEDHAM	MA		04/10/2023		29,127		2,567			2,567		31,694	31,694			
6600024225	JACKSONVILLE	FL		04/10/2023		1,522		540			540		2,062	2,062			
6602689652	SEAL BEACH	CA		04/10/2023		16,644		3,348			3,348		19,992	19,992			
6602676618	SEATTLE	WA		07/14/2023		15,479		3,667			3,667		19,147	19,147			
6601808667	ROCKVILLE	MD		07/14/2023		20,896		4,306			4,306		25,202	25,202			
PEB1354016435	JERSEY CITY	NJ		06/13/2017		17,177		(47)			(47)		17,130	17,130			
8200460413	PALM BEACH GARDENS	FL		07/14/2023		5,561		1,345			1,345		6,906	6,906			
6601697862	CONCORD	MA		04/10/2023		20,867		3,289			3,289		24,156	24,156			
8201540766	FORT LAUDERDALE	FL		07/14/2023		9,040		2,314			2,314		11,353	11,353			
6600675729	JACKSONVILLE	FL		04/10/2023		1,300		803			803		2,103	2,103			
6602695907	ANDOVER	MA		04/10/2023		21,105		4,103			4,103		25,207	25,207			
6600852294	PARK CITY	UT		07/14/2023		19,197		3,955			3,955		23,152	23,152			
6601469049	ATLANTIC BEACH	FL		04/10/2023		1,552		989			989		2,541	2,541			
6601473611	SEATTLE	WA		07/14/2023		7,415		857			857		8,272	8,272			
6600850694	FORT LAUDERDALE	FL		04/10/2023		55,257		9,346			9,346		64,602	64,602			
6602698620	EL DORADO HILLS	CA		04/10/2023		17,185		3,457			3,457		20,642	20,642			
6600851015	MESILLA	NM		04/10/2023		2,781		410			410		3,192	3,192			
6601098368	HOUSTON	TX		07/14/2023		12,837		1,905			1,905		14,742	14,742			
6601383752	CHATHAM TOWNSHIP	NJ		07/14/2023		11,828		1,111			1,111		12,939	12,939			
6602689637	TRABUCO CANYON	CA		04/10/2023		18,745		3,645			3,645		22,390	22,390			
6601487546	SAINT JAMES	NY		04/10/2023		66,269		5,679			5,679		71,948	71,948			
8199345129	TARPON SPRINGS	FL		07/14/2023		28,546		7,225			7,225		35,771	35,771			
6601709220	SAN JOSE	CA		04/10/2023		17,596		3,420			3,420		21,015	21,015			
6602676923	CHICAGO	IL		04/10/2023		18,713		3,762			3,762		22,476	22,476			
6602671650	REDDING	CA		04/10/2023		56,489		5,565			5,565		62,054	62,054			
6601687137	NEW YORK	NY		04/10/2023		36,695		6,595			6,595		43,291	43,291			
PEB1028559327	MOORPARK	CA		11/17/2017		9,584		(123)			(123)		9,462	9,462			
8022662706	MIAMI GARDENS	FL		07/14/2023		80,836		14,197			14,197		95,033	95,033			
6601819961	GILROY	CA		04/10/2023		16,835		3,050			3,050		19,884	19,884			
FR125716923	NEWTON	MA		11/18/2016		20,225		73			73		20,298	20,298			
PH7135399710	SUMMIT	NJ		01/15/2016		17,930		(4)			(4)		17,925	17,925			
6602680768	LIBERTYVILLE	IL		04/10/2023		11,899		2,087			2,087		13,987	13,987			
6601685131	NEWBURGH	NY		04/10/2023		41,425		3,226			3,226		44,651	44,651			
6601000745	FREDERICK	MD		07/14/2023		22,797		2,156			2,156		24,953	24,953			
6602686492	WASHINGTON	DC		04/10/2023		25,598		5,144			5,144		30,743	30,743			
6602705441	SPRING HILL	TN		04/10/2023		11,226		1,715			1,715		12,941	12,941			
6601469072	ATLANTIC BEACH	FL		04/10/2023		1,742		1,110			1,110		2,852	2,852			
6601683284	BROOKVILLE	NY		04/10/2023		61,179		4,328			4,328		65,506	65,506			
6602676881	SAN FRANCISCO	CA		04/10/2023		25,560		5,486			5,486		31,046	31,046			
6602693803	MURRIETA	CA		04/10/2023		25,138		4,553			4,553		29,691	29,691			
6602677723	CARPINTERIA	CA		04/10/2023		21,635		4,495			4,495		26,130	26,130			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601491902	WASHINGTON	DC		04/10/2023		41,446		3,495			3,495		44,940	44,940			
6602681782	DENVER	CO		07/14/2023		20,895		4,544			4,544		25,439	25,439			
6602698869	BLUFFDALE	UT		07/14/2023		11,998		2,473			2,473		14,471	14,471			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		16,266		(31)			(31)		16,235	16,235			
6602704477	WESTON	FL		04/10/2023		12,940		2,196			2,196		15,136	15,136			
6601486894	CHINO HILLS	CA		04/10/2023		28,435		2,507			2,507		30,943	30,943			
6602688647	TOMS RIVER	NJ		07/14/2023		5,593		1,122			1,122		6,715	6,715			
PEB1540095405	SUGAR LAND	TX		11/17/2017		14,402		(70)			(70)		14,332	14,332			
505423164	POMPANO BEACH	FL		07/14/2023		3,292		513			513		3,805	3,805			
6600850868	PLANO	TX		07/14/2023		48,726		5,663			5,663		54,389	54,389			
6602704410	SAMMAMISH	WA		07/14/2023		33,314		6,681			6,681		39,995	39,995			
6601685321	SWAMPSCOTT	MA		04/10/2023		56,866		2,428			2,428		59,294	59,294			
PEB1596053737	PINECREST	FL		11/18/2016		14,966		(290)			(290)		14,676	14,676			
6602693621	ARVADA	CO		07/14/2023		5,617		1,258			1,258		6,875	6,875			
6602699107	SEATTLE	WA		07/14/2023		25,271		5,069			5,069		30,340	30,340			
6601225094	JACKSONVILLE	FL		04/10/2023		1,758		1,035			1,035		2,792	2,792			
6602691732	FOREST HILLS	NY		04/10/2023		25,046		2,697			2,697		27,744	27,744			
6602681527	PLEASANTON	CA		04/10/2023		22,426		4,065			4,065		26,491	26,491			
6600851197	NASHVILLE	TN		04/10/2023		20,808		3,527			3,527		24,336	24,336			
6602700509	SAN FRANCISCO	CA		04/10/2023		17,638		3,198			3,198		20,836	20,836			
6602688928	LOS ANGELES	CA		04/10/2023		45,019		9,052			9,052		54,071	54,071			
6602680941	SANFORD	FL		04/10/2023		17,798		3,226			3,226		21,024	21,024			
6600931221	SANTA ROSA	CA		04/10/2023		51,796		4,674			4,674		56,470	56,470			
6601741967	LAKE ARROWHEAD	CA		04/10/2023		27,700		5,190			5,190		32,890	32,890			
125062510	NAPLES	FL		07/14/2023		2,010		1,266			1,266		3,275	3,275			
6602696707	CHICAGO	IL		04/10/2023		13,229		2,485			2,485		15,714	15,714			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		13,423		(54)			(54)		13,369	13,369			
6602674506	DEDHAM	MA		04/10/2023		15,499		3,012			3,012		18,511	18,511			
6602673474	SAN FRANCISCO	CA		04/10/2023		20,443		4,246			4,246		24,689	24,689			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		36,137		216			216		36,353	36,353			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		14,140		(100)			(100)		14,041	14,041			
6602677558	CASTLE ROCK	WA		07/14/2023		15,424		3,964			3,964		19,388	19,388			
6600849332	SCOTTSDALE	AZ		04/10/2023		11,122		1,884			1,884		13,005	13,005			
6602700129	CHANDLER	AZ		04/10/2023		10,837		1,965			1,965		12,802	12,802			
6601809301	ARRINGTON	TN		04/10/2023		15,891		2,982			2,982		18,874	18,874			
8203209676	ROYAL PLM BCH	FL		07/14/2023		1,267		188			188		1,456	1,456			
6601678755	BELLEVUE	WA		07/14/2023		34,533		3,736			3,736		38,269	38,269			
6601477422	BELLEVUE	WA		07/14/2023		87,995		8,552			8,552		96,547	96,547			
6602677681	PENNGROVE	CA		04/10/2023		19,040		3,827			3,827		22,867	22,867			
10801833	Fort Myers	FL		07/14/2023		3,366		2,107			2,107		5,473	5,473			
6601728840	FORT WORTH	TX		07/14/2023		10,435		2,210			2,210		12,645	12,645			
6600848722	COLORADO SPRINGS	CO		07/14/2023		37,288		4,227			4,227		41,514	41,514			
6601673715	FRIENDSWOOD	TX		07/14/2023		15,192		1,310			1,310		16,501	16,501			
6602680750	DENVER	CO		07/14/2023		16,094		3,708			3,708		19,802	19,802			
6600991639	GRAND RAPIDS	MI		04/10/2023		6,286		568			568		6,854	6,854			
8024066850	SUNRISE	FL		07/14/2023		4,239		767			767		5,005	5,005			
EB1784004040	CORTE MADERA	CA		08/17/2016		17,513		(81)			(81)		17,432	17,432			
6600040684	BOTHELL	WA		07/14/2023		19,684		4,279			4,279		23,964	23,964			
6601204826	JACKSONVILLE	FL		04/10/2023		1,905		1,107			1,107		3,011	3,011			
6602693167	CLAREMONT	CA		04/10/2023		59,562		6,081			6,081		65,644	65,644			
7002372187	JACKSONVILLE	FL		07/14/2023		1,801		292			292		2,093	2,093			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683903	DENVER	CO		07/14/2023		13,315		2,820			2,820		16,136	16,136			
6600064643	NASHVILLE	TN		04/10/2023		21,772		3,566			3,566		25,338	25,338			
0713000	Alexandria	VA		02/17/2015		775,518							775,518	775,518			
6601719914	KENT	WA		07/14/2023		30,311		3,894			3,894		34,206	34,206			
6601482893	VIENNA	VA		04/10/2023		46,493		4,264			4,264		50,758	50,758			
6601723031	SAN BRUNO	CA		04/10/2023		49,381		9,892			9,892		59,273	59,273			
6602693712	NAPLES	FL		04/10/2023		40,036		4,308			4,308		44,344	44,344			
6601679902	DENVER	CO		07/14/2023		42,586		4,236			4,236		46,822	46,822			
6600839713	ALPINE	UT		07/14/2023		15,597		2,624			2,624		18,222	18,222			
8199520196	PLANTATION	FL		07/14/2023		4,827		1,235			1,235		6,062	6,062			
8201833883	POMPANO BEACH	FL		07/14/2023		2,895		457			457		3,352	3,352			
6601735365	CAVE CREEK	AZ		04/10/2023		44,524		7,300			7,300		51,823	51,823			
6600777921	BROOKLYN	NY		04/10/2023		11,794		1,476			1,476		13,271	13,271			
8198793188	HIALEAH	FL		07/14/2023		7,381		1,698			1,698		9,079	9,079			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		20,763		(132)			(132)		20,631	20,631			
6602680479	DOUBLE OAK	TX		07/14/2023		10,051		2,016			2,016		12,067	12,067			
6602688472	SANTA CLARITA	CA		04/10/2023		23,672		3,615			3,615		27,287	27,287			
6601383653	SANTA ISABEL	PR		04/10/2023		3,478		138			138		3,616	3,616			
6600474354	REMSENBURG	NY		04/10/2023		19,356		3,251			3,251		22,607	22,607			
6602696442	ALAMEDA	CA		04/10/2023		16,966		3,076			3,076		20,041	20,041			
6601811471	ENGLEWOOD	CO		07/14/2023		14,185		2,999			2,999		17,184	17,184			
6600679333	JACKSONVILLE	FL		04/10/2023		2,254		1,406			1,406		3,660	3,660			
6601204743	JACKSONVILLE	FL		04/10/2023		1,662		964			964		2,626	2,626			
6602679109	CLYDE HILL	WA		07/14/2023		26,755		5,819			5,819		32,574	32,574			
EB1596051978	SEATTLE	WA		12/18/2015		20,836		(236)			(236)		20,600	20,600			
6601727958	OWASSO	OK		04/10/2023		19,596		3,679			3,679		23,275	23,275			
6602684604	SOUTHAMPTON	NY		04/10/2023		22,135		3,883			3,883		26,018	26,018			
6601749911	SANTA FE	NM		04/10/2023		45,500		4,881			4,881		50,381	50,381			
6600425521	JUPITER	FL		04/10/2023		36,142		2,865			2,865		39,007	39,007			
6601728998	HOUSTON	TX		07/14/2023		18,669		4,417			4,417		23,086	23,086			
6601204107	JACKSONVILLE	FL		04/10/2023		728		110			110		838	838			
6600432402	PHOENIX	MD		07/14/2023		9,941		1,991			1,991		11,932	11,932			
6602679083	LAGUNA BEACH	CA		04/10/2023		21,313		3,370			3,370		24,683	24,683			
6602676394	MANHASSET	NY		04/10/2023		17,437		3,623			3,623		21,060	21,060			
6602674571	SAN DIEGO	CA		04/10/2023		16,830		3,497			3,497		20,327	20,327			
6602687946	BEND	OR		07/14/2023		17,064		3,038			3,038		20,102	20,102			
6601745620	LOS ANGELES	CA		04/10/2023		22,732		4,120			4,120		26,852	26,852			
6602671353	MCKINNEY	TX		07/14/2023		7,756		928			928		8,684	8,684			
6601682153	NEW YORK	NY		04/10/2023		80,998		5,746			5,746		86,743	86,743			
6601827220	RENO	NV		04/10/2023		21,004		3,562			3,562		24,566	24,566			
6601825562	NORCO	CA		04/10/2023		2,185		424			424		2,610	2,610			
6601682302	ARMONK	NY		04/10/2023		43,431		1,776			1,776		45,208	45,208			
PEB1789004772	REDWOOD CITY	CA		11/18/2016		14,127		(48)			(48)		14,079	14,079			
8195202563	PEMBROKE PNES	FL		07/14/2023		4,299		1,156			1,156		5,456	5,456			
6600935289	FRESNO	CA		04/10/2023		53,226		5,104			5,104		58,330	58,330			
6602684075	BENICIA	CA		04/10/2023		17,273		3,474			3,474		20,746	20,746			
6601673772	MARCO ISLAND	FL		04/10/2023		48,974		3,813			3,813		52,787	52,787			
6600676982	JACKSONVILLE	FL		04/10/2023		2,052		1,257			1,257		3,309	3,309			
6600871336	FEDERAL WAY	WA		07/14/2023		4,299		741			741		5,041	5,041			
6602680388	SAN DIEGO	CA		04/10/2023		11,358		2,133			2,133		13,491	13,491			
6601486696	CARMICHAEL	CA		04/10/2023		31,391		2,686			2,686		34,077	34,077			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602699271	MAMMOTH LAKES	CA		04/10/2023		9,242		1,411			1,411		10,653	10,653			
6601719625	DRIFTWOOD	TX		07/14/2023		21,805		4,742			4,742		26,547	26,547			
8017224399	HOLLYWOOD	FL		07/14/2023		4,894		861			861		5,755	5,755			
6602701283	NICHOLASVILLE	KY		04/10/2023		18,530		3,594			3,594		22,125	22,125			
PEB1567001879	FORT COLLINS	CO		11/18/2016		19,142		(175)			(175)		18,967	18,967			
8201648358	DEERFIELD BEACH	FL		07/14/2023		4,159		836			836		4,995	4,995			
6602699560	NICHOLASVILLE	KY		04/10/2023		13,829		2,507			2,507		16,336	16,336			
6602682335	CLE ELUM	WA		07/14/2023		11,515		2,578			2,578		14,094	14,094			
6600935552	INDIAN WELLS	CA		04/10/2023		20,726		3,634			3,634		24,360	24,360			
8199386218	FORT MYERS	FL		07/14/2023		8,007		2,099			2,099		10,105	10,105			
8199348594	LEHIGH ACRES	FL		07/14/2023		5,466		1,322			1,322		6,788	6,788			
6602683861	HAYWARD	CA		04/10/2023		18,180		3,534			3,534		21,714	21,714			
6600676586	JACKSONVILLE	FL		04/10/2023		1,936		1,207			1,207		3,143	3,143			
6601734137	BOSTON	MA		04/10/2023		20,099		4,040			4,040		24,139	24,139			
EB1223010671	COCOA BEACH	FL		12/18/2015		52,304		(311)			(311)		51,993	51,993			
6600921495	MAMMOTH LAKES	CA		04/10/2023		9,252		1,125			1,125		10,377	10,377			
6600026774	JACKSONVILLE	FL		04/10/2023		1,627		753			753		2,380	2,380			
6602688035	AUSTIN	TX		07/14/2023		11,307		2,205			2,205		13,512	13,512			
6601678227	JERSEY CITY	NJ		07/14/2023		13,953		544			544		14,497	14,497			
6601724864	SAN JOSE	CA		04/10/2023		14,807		2,878			2,878		17,686	17,686			
6600024522	JACKSONVILLE	FL		04/10/2023		817		197			197		1,014	1,014			
6600468224	SAN RAFAEL	CA		04/10/2023		90,333		6,833			6,833		97,166	97,166			
6601817130	HIGHLANDS RANCH	CO		07/14/2023		13,387		3,171			3,171		16,559	16,559			
6601753533	CYPRESS	TX		07/14/2023		38,795		5,347			5,347		44,142	44,142			
6602700970	DANVILLE	CA		04/10/2023		20,719		3,892			3,892		24,611	24,611			
6600025552	JACKSONVILLE	FL		04/10/2023		1,516		596			596		2,112	2,112			
6601699330	LAKESIDE	MT		04/10/2023		11,745		1,857			1,857		13,602	13,602			
8009999862	HOLLYWOOD	FL		07/14/2023		4,509		979			979		5,488	5,488			
6602686450	SAN JOSE	CA		04/10/2023		16,327		3,282			3,282		19,609	19,609			
6602674514	MORGAN HILL	CA		04/10/2023		24,414		5,071			5,071		29,485	29,485			
6601704981	TUCSON	AZ		04/10/2023		33,832		3,541			3,541		37,373	37,373			
6601683243	LIVINGSTON	NJ		07/14/2023		62,427		6,009			6,009		68,436	68,436			
6601826032	OAKLAND	CA		04/10/2023		12,210		2,379			2,379		14,589	14,589			
PEB1541042447	TOMS RIVER	NJ		01/11/2018		19,281		(107)			(107)		19,175	19,175			
6601727172	MCLEAN	VA		04/10/2023		10,795		1,831			1,831		12,627	12,627			
6602701937	LAGUNA BEACH	CA		04/10/2023		15,922		3,095			3,095		19,017	19,017			
6600025842	JACKSONVILLE	FL		04/10/2023		1,244		528			528		1,772	1,772			
6602696186	ROSLYN	NY		04/10/2023		20,999		4,083			4,083		25,082	25,082			
6601704676	RIVIERA BEACH	FL		04/10/2023		12,293		2,471			2,471		14,764	14,764			
6602674209	SAN JOSE	CA		04/10/2023		24,085		5,170			5,170		29,255	29,255			
6601204206	JACKSONVILLE	FL		04/10/2023		1,053		262			262		1,315	1,315			
6600786971	HOLLIS	NY		04/10/2023		15,167		2,132			2,132		17,300	17,300			
6601823369	LITTLETON	CO		07/14/2023		51,866		6,494			6,494		58,361	58,361			
6602682947	STONE HARBOR	NJ		07/14/2023		19,561		4,506			4,506		24,067	24,067			
6601712950	SCOTTSDALE	AZ		04/10/2023		12,537		2,127			2,127		14,664	14,664			
6601481374	NEW YORK	NY		04/10/2023		22,526		1,940			1,940		24,465	24,465			
504876211	HOLLYWOOD	FL		07/14/2023		2,695		434			434		3,129	3,129			
6601689554	PLEASANTON	CA		04/10/2023		31,814		5,385			5,385		37,199	37,199			
6602711001	CARMEL VALLEY	CA		04/10/2023		21,427		3,638			3,638		25,065	25,065			
6600938770	STATEN ISLAND	NY		04/10/2023		3,196		495			495		3,692	3,692			
6602687755	RICHARDSON	TX		07/14/2023		6,965		6,860			6,860		13,825	13,825			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600011990	JACKSONVILLE	FL		04/10/2023		1,704		923			923		2,627	2,627			
6601383455	NAPLES	FL		04/10/2023		1,236		210			210		1,447	1,447			
6602673920	SAN DIEGO	CA		04/10/2023		16,786		3,488			3,488		20,274	20,274			
6602693795	BALTIMORE	MD		07/14/2023		9,589		1,147			1,147		10,736	10,736			
6601820209	SANTA CLARA	CA		04/10/2023		11,810		2,003			2,003		13,813	13,813			
PH7119108293	LAKE BLUFF	IL		01/29/2015		19,715		(104)			(104)		19,611	19,611			
6601031096	SAN FRANCISCO	CA		04/10/2023		14,116		2,220			2,220		16,336	16,336			
6601710046	CHEVY CHASE	MD		07/14/2023		36,043		8,069			8,069		44,112	44,112			
6602698422	LAS VEGAS	NV		04/10/2023		11,885		2,232			2,232		14,117	14,117			
505405588	CAPE CORAL	FL		07/14/2023		8,263		1,772			1,772		10,034	10,034			
6601713206	ARLINGTON	VA		04/10/2023		39,992		4,187			4,187		44,179	44,179			
6601698209	SPRINGFIELD	VA		04/10/2023		15,889		2,504			2,504		18,394	18,394			
6600848441	PACIFICA	CA		04/10/2023		27,108		4,439			4,439		31,547	31,547			
6602676584	KENSINGTON	CA		04/10/2023		51,957		5,740			5,740		57,697	57,697			
6600521774	LONGWOOD	FL		04/10/2023		13,262		1,551			1,551		14,813	14,813			
6602692060	SAN LEANDRO	CA		04/10/2023		3,870		407			407		4,276	4,276			
6600979170	BROOKLYN	NY		04/10/2023		36,481		3,346			3,346		39,827	39,827			
6601477372	GREAT FALLS	VA		04/10/2023		49,652		4,700			4,700		54,352	54,352			
6602710946	SEVERNA PARK	MD		07/14/2023		10,970		1,960			1,960		12,930	12,930			
6601029074	SAN FRANCISCO	CA		04/10/2023		12,861		1,877			1,877		14,738	14,738			
504695446	NAPLES	FL		07/14/2023		6,965		1,090			1,090		8,055	8,055			
6601050096	DALY CITY	CA		04/10/2023		6,150		866			866		7,016	7,016			
6602682707	ALTADENA	CA		04/10/2023		17,049		3,090			3,090		20,139	20,139			
6602682053	NAMPA	ID		04/10/2023		6,730		1,220			1,220		7,949	7,949			
8202134768	MIAMI	FL		07/14/2023		6,283		991			991		7,274	7,274			
6602678234	WASHINGTON	DC		04/10/2023		18,783		3,777			3,777		22,560	22,560			
504894438	MIAMI	FL		07/14/2023		2,870		397			397		3,266	3,266			
6602690411	PARK CITY	UT		07/14/2023		26,607		5,788			5,788		32,394	32,394			
6602683911	HILLSBORO	OR		07/14/2023		42,759		9,363			9,363		52,122	52,122			
6601471706	DEERFIELD	IL		04/10/2023		100,222		8,452			8,452		108,674	108,674			
6601480285	VIRGINIA BEACH	VA		04/10/2023		52,772		4,525			4,525		57,297	57,297			
6600934704	BOW	WA		07/14/2023		11,979		2,401			2,401		14,380	14,380			
6602705243	DENVER	CO		07/14/2023		12,547		2,516			2,516		15,063	15,063			
6601819607	WATSONVILLE	CA		04/10/2023		37,915		3,859			3,859		41,774	41,774			
6600848995	CHICAGO	IL		04/10/2023		12,500		2,118			2,118		14,618	14,618			
0869600	Brooklyn Park	MN		01/31/2019		1,661,111							1,661,111	1,661,111			
6601741769	REMSENBURG	NY		04/10/2023		13,848		2,692			2,692		16,540	16,540			
6601737395	ORO VALLEY	AZ		04/10/2023		22,440		4,066			4,066		26,506	26,506			
6601745463	BOCA RATON	FL		04/10/2023		21,356		3,871			3,871		25,227	25,227			
6600679028	JACKSONVILLE	FL		04/10/2023		2,188		1,309			1,309		3,496	3,496			
6601483149	PIEDMONT	CA		04/10/2023		67,312		3,204			3,204		70,516	70,516			
6602682012	SAN FRANCISCO	CA		04/10/2023		21,216		3,984			3,984		25,200	25,200			
6601204768	JACKSONVILLE	FL		04/10/2023		1,323		765			765		2,088	2,088			
6602685726	CORAL GABLES	FL		04/10/2023		40,330		7,310			7,310		47,641	47,641			
6601492223	VANCOUVER	WA		07/14/2023		9,187		929			929		10,117	10,117			
6601225425	JACKSONVILLE	FL		04/10/2023		1,708		1,018			1,018		2,726	2,726			
6602681014	GRAND JUNCTION	CO		07/14/2023		16,745		3,357			3,357		20,102	20,102			
6601703611	TUSCALOOSA	AL		07/14/2023		17,763		3,761			3,761		21,524	21,524			
6602673862	LOS ANGELES	CA		04/10/2023		28,600		6,138			6,138		34,738	34,738			
6600011529	JACKSONVILLE	FL		04/10/2023		1,369		725			725		2,094	2,094			
6601737957	BLOOMFLD HLS	MI		04/10/2023		97,168		9,375			9,375		106,543	106,543			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		12,646		14			14		12,660	12,660			
6601693101	SAN ANSELMO	CA		04/10/2023		19,852		3,139			3,139		22,991	22,991			
6601729830	LLOYD HARBOR	NY		04/10/2023		32,375		3,393			3,393		35,768	35,768			
6601698217	BROOKLYN	NY		04/10/2023		24,365		3,831			3,831		28,195	28,195			
6601203182	JACKSONVILLE	FL		04/10/2023		1,706		921			921		2,627	2,627			
6602687912	LAKEWOOD	CO		07/14/2023		12,600		2,669			2,669		15,269	15,269			
PEB1367015141	SAN DIEGO	CA		11/18/2016		17,204		118			118		17,322	17,322			
6602696285	LOS ANGELES	CA		04/10/2023		34,848		6,317			6,317		41,166	41,166			
6602702612	GREAT NECK	NY		04/10/2023		17,953		3,492			3,492		21,445	21,445			
6602673730	CUPERTINO	CA		04/10/2023		21,543		4,624			4,624		26,167	26,167			
6602698984	AUSTIN	TX		07/14/2023		16,315		3,272			3,272		19,587	19,587			
6600675836	JACKSONVILLE	FL		04/10/2023		2,059		1,277			1,277		3,336	3,336			
6602677939	ARLINGTON	VA		04/10/2023		26,713		5,724			5,724		32,437	32,437			
PEB1784004135	WOODINVILLE	WA		11/18/2016		9,804		(70)			(70)		9,734	9,734			
8023076300	JACKSONVILLE	FL		07/14/2023		3,582		615			615		4,197	4,197			
6602694546	SPRING BRANCH	TX		07/14/2023		13,013		2,998			2,998		16,011	16,011			
6601819888	CARLSBAD	CA		04/10/2023		28,994		2,952			2,952		31,946	31,946			
6600793027	NEWPORT NEWS	VA		04/10/2023		112,684		18,612			18,612		131,295	131,295			
6601749010	NEW YORK	NY		04/10/2023		12,607		2,535			2,535		15,141	15,141			
PEB1785005793	REDWOOD CITY	CA		03/21/2018		14,931		391			391		15,322	15,322			
6602696764	LARCHMONT	NY		04/10/2023		21,004		3,945			3,945		24,950	24,950			
6602701002	MOUNTAIN HOUSE	CA		04/10/2023		20,883		4,141			4,141		25,024	25,024			
6600990375	RANCHO SANTA FE	CA		04/10/2023		13,355		2,263			2,263		15,618	15,618			
6600067687	JACKSONVILLE	FL		04/10/2023		11,128		1,878			1,878		13,006	13,006			
6601725952	PISMO BEACH	CA		04/10/2023		18,007		3,620			3,620		21,627	21,627			
6602698331	PETALUMA	CA		04/10/2023		24,498		4,441			4,441		28,939	28,939			
6600851262	ARGYLE	TX		07/14/2023		51,213		10,445			10,445		61,658	61,658			
6600011958	JACKSONVILLE	FL		04/10/2023		1,451		739			739		2,190	2,190			
8027175022	PLANTATION	FL		07/14/2023		4,130		877			877		5,007	5,007			
6602682145	GILBERT	AZ		04/10/2023		11,696		2,120			2,120		13,816	13,816			
3399888772	Lehigh Acres	FL		07/14/2023		3,512		498			498		4,010	4,010			
6602701176	LAKEWOOD RCH	FL		04/10/2023		24,502		4,602			4,602		29,103	29,103			
6600364415	GRAPEVINE	TX		07/14/2023		5,090		215			215		5,305	5,305			
3362203876	Clearwater	FL		07/14/2023		2,833		507			507		3,339	3,339			
6602673888	CUPERTINO	CA		04/10/2023		27,743		5,954			5,954		33,697	33,697			
6601687491	KENNEDYVILLE	MD		07/14/2023		33,734		3,000			3,000		36,734	36,734			
6602686484	ALPINE MEADOWS	CA		04/10/2023		15,559		3,033			3,033		18,592	18,592			
6602683960	TUALATIN	OR		07/14/2023		13,842		3,099			3,099		16,941	16,941			
6601040873	BURLINGAME	CA		04/10/2023		14,070		2,136			2,136		16,206	16,206			
6602691849	VALENCIA	CA		04/10/2023		8,216		861			861		9,076	9,076			
6602683895	ALAMEDA	CA		04/10/2023		17,093		3,208			3,208		20,301	20,301			
EB1352004398	HOBOKEN	NJ		06/24/2016		24,270		16			16		24,286	24,286			
6601677823	CONCORD	MA		04/10/2023		9,872		258			258		10,130	10,130			
6602688704	BERTHOUD	CO		07/14/2023		17,749		4,324			4,324		22,073	22,073			
6602693902	CAVE CREEK	AZ		04/10/2023		37,071		3,894			3,894		40,966	40,966			
6602685767	SAINT PETERSBURG	FL		04/10/2023		20,650		3,877			3,877		24,527	24,527			
6601675926	PARK CITY	UT		07/14/2023		12,653		2,389			2,389		15,042	15,042			
6602692912	NOVATO	CA		04/10/2023		24,020		2,514			2,514		26,534	26,534			
EB1787003346	DANVILLE	CA		06/24/2016		10,242		7			7		10,249	10,249			
6602675008	BEND	OR		07/14/2023		22,111		3,884			3,884		25,995	25,995			
6601678029	NEWTON	MA		04/10/2023		42,586		3,607			3,607		46,193	46,193			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705318	BROKEN BOW	OK		04/10/2023		12,987		2,279			2,279		15,266	15,266			
6601697904	NEW YORK	NY		04/10/2023		13,245		2,087			2,087		15,333	15,333			
0853300	Novi	MI		03/14/2018		1,905,073							1,905,073	1,905,073			
6600676024	JACKSONVILLE	FL		04/10/2023		2,093		1,292			1,292		3,385	3,385			
6602696434	VALLEY VILLAGE	CA		04/10/2023		25,430		4,776			4,776		30,206	30,206			
6601476721	SPRING BRANCH	TX		07/14/2023		45,306		5,422			5,422		50,728	50,728			
PEB1540095404	MOUNTAINSIDE	NJ		03/21/2018		20,638		199			199		20,838	20,838			
6601201905	ATLANTIC BEACH	FL		04/10/2023		3,446		3,137			3,137		6,583	6,583			
0857000	Hopkins	MN		06/26/2018		981,383							981,383	981,383			
6601684167	EASTON	MD		07/14/2023		71,098		6,384			6,384		77,482	77,482			
6600732249	CASTLE PINES	CO		07/14/2023		11,962		2,259			2,259		14,221	14,221			
0708800	Austin	TX		10/14/2014		1,692,714							1,692,714	1,692,714			
6602704774	RANCHO CUCAMONGA	CA		04/10/2023		21,886		3,840			3,840		25,727	25,727			
6601681783	HOUSTON	TX		07/14/2023		46,018		4,282			4,282		50,300	50,300			
6601708974	PHOENIX	AZ		04/10/2023		11,092		2,010			2,010		13,101	13,101			
6601486860	JACKSON	WY		04/10/2023		65,392		5,939			5,939		71,332	71,332			
6602682269	SAN FRANCISCO	CA		04/10/2023		19,891		3,867			3,867		23,757	23,757			
6602678960	PHOENIX	AZ		04/10/2023		13,118		2,463			2,463		15,581	15,581			
6602683275	DAVIS	CA		04/10/2023		16,423		3,192			3,192		19,615	19,615			
6602678093	BEND	OR		07/14/2023		16,006		3,898			3,898		19,903	19,903			
6601007898	SEDONA	AZ		04/10/2023		17,849		3,232			3,232		21,081	21,081			
6602674977	HUNTS POINT	WA		07/14/2023		38,362		9,597			9,597		47,959	47,959			
6602711357	RENO	NV		04/10/2023		17,624		2,595			2,595		20,219	20,219			
125046110	NAPLES	FL		07/14/2023		512		298			298		810	810			
3364974851	Palm Harbor	FL		07/14/2023		1,996		405			405		2,401	2,401			
EB1784002358	EMERALD HILLS	CA		07/17/2015		24,219		(20)			(20)		24,199	24,199			
6601808618	VIRGINIA BEACH	VA		04/10/2023		12,360		2,167			2,167		14,527	14,527			
6602671197	LOS ALTOS	CA		04/10/2023		58,571		5,217			5,217		63,788	63,788			
6602704899	KIRKLAND	WA		07/14/2023		20,124		4,770			4,770		24,894	24,894			
6602698802	FAIR OAKS	CA		04/10/2023		13,669		2,476			2,476		16,145	16,145			
6601729798	SANTA BARBARA	CA		04/10/2023		19,132		3,729			3,729		22,861	22,861			
EB1351002305	EAST MEADOW	NY		07/30/2015		13,710		(35)			(35)		13,675	13,675			
6600790015	PAEONIAN SPRINGS	VA		04/10/2023		22,490		2,629			2,629		25,120	25,120			
6601673616	SAN FRANCISCO	CA		04/10/2023		48,753		4,079			4,079		52,833	52,833			
6601679944	BROOKLYN	NY		04/10/2023		6,695		215			215		6,910	6,910			
6602689173	EL DORADO HILLS	CA		04/10/2023		4,275		803			803		5,078	5,078			
6601035816	SAN FRANCISCO	CA		04/10/2023		15,707		2,480			2,480		18,187	18,187			
8199411379	SUNRISE	FL		07/14/2023		5,683		1,375			1,375		7,057	7,057			
6602701259	AUSTIN	TX		07/14/2023		17,647		4,182			4,182		21,830	21,830			
6600677212	JACKSONVILLE	FL		04/10/2023		2,232		1,400			1,400		3,632	3,632			
6601823427	YARROW POINT	WA		07/14/2023		50,943		6,081			6,081		57,024	57,024			
6600533902	NAPLES	FL		04/10/2023		13,125		1,917			1,917		15,042	15,042			
6601483875	LIVERMORE	CA		04/10/2023		44,315		3,862			3,862		48,177	48,177			
EB1400000584	GILBERT	AZ		09/18/2015		4,874		(40)			(40)		4,834	4,834			
6601819755	DUBLIN	CA		04/10/2023		17,866		3,237			3,237		21,103	21,103			
0628401	SECAUCUS	NJ		11/12/2015		1,290,358							1,290,358	1,290,358			
8204121710	JACKSONVILLE	FL		07/14/2023		3,369		382			382		3,751	3,751			
8197557073	NAPLES	FL		07/14/2023		4,526		1,155			1,155		5,681	5,681			
6602688696	MANHATTAN BEACH	CA		04/10/2023		22,791		4,132			4,132		26,923	26,923			
6600655507	OLD BRIDGE	NJ		07/14/2023		15,337		4,371			4,371		19,708	19,708			
6601720052	PARKER	CO		07/14/2023		6,297		1,410			1,410		7,707	7,707			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700988	LOS ANGELES	CA		04/10/2023		19,363		4,026			4,026		23,389	23,389			
6602686641	WABAN	MA		04/10/2023		40,054		4,312			4,312		44,366	44,366			
6601712117	EL CAJON	CA		04/10/2023		49,783		5,212			5,212		54,995	54,995			
6602704709	LEESBURG	VA		04/10/2023		21,990		3,986			3,986		26,396	26,396			
6601816850	MESA	AZ		04/10/2023		21,245		3,599			3,599		24,844	24,844			
6602686732	MILPITAS	CA		04/10/2023		22,708		4,566			4,566		27,274	27,274			
6600010554	ATLANTIC BEACH	FL		04/10/2023		1,290		678			678		1,968	1,968			
8196522690	NAPLES	FL		07/14/2023		1,124		295			295		1,419	1,419			
6601741645	REDWOOD CITY	CA		04/10/2023		29,494		5,174			5,174		34,668	34,668			
6602700228	ENCINO	CA		04/10/2023		37,103		6,971			6,971		44,074	44,074			
6602689298	WINCHESTER	MA		04/10/2023		22,438		4,067			4,067		26,506	26,506			
6602695501	TARZANA	CA		04/10/2023		22,394		3,800			3,800		26,194	26,194			
6600935149	HERMOSA BEACH	CA		04/10/2023		26,259		4,603			4,603		30,862	30,862			
EB1395005332	WALPOLE	MA		12/18/2015		9,150		(61)			(61)		9,089	9,089			
EB1216003667	MIAMI	FL		12/16/2016		26,915		214			214		27,128	27,128			
6601678631	WOODINVILLE	WA		07/14/2023		37,565		4,386			4,386		41,951	41,951			
6600934563	GRASS VALLEY	CA		04/10/2023		10,630		1,740			1,740		12,371	12,371			
6601728238	HOUSTON	TX		07/14/2023		17,415		3,589			3,589		21,005	21,005			
6602698893	WINDSOR	CA		04/10/2023		29,411		5,915			5,915		35,325	35,325			
6601693259	PALM DESERT	CA		04/10/2023		44,658		8,073			8,073		52,730	52,730			
6600024399	JACKSONVILLE	FL		04/10/2023		1,295		512			512		1,807	1,807			
6602692375	AVILA BEACH	CA		04/10/2023		28,465		2,903			2,903		31,368	31,368			
6601683425	GLENVIEW	IL		04/10/2023		47,369		3,831			3,831		51,200	51,200			
6602691898	HUMBLE	TX		07/14/2023		9,214		1,184			1,184		10,398	10,398			
6601812032	UNION CITY	CA		04/10/2023		15,472		2,903			2,903		18,375	18,375			
6600845355	JACKSONVILLE BEACH	FL		04/10/2023		12,514		2,119			2,119		14,633	14,633			
6602711621	EUGENE	OR		07/14/2023		18,579		3,521			3,521		22,100	22,100			
6600674045	WASHINGTON	DC		04/10/2023		22,119		3,098			3,098		25,218	25,218			
6602682509	EVERSON	WA		07/14/2023		32,193		6,988			6,988		39,181	39,181			
6602679869	DALLAS	TX		07/14/2023		17,389		3,782			3,782		21,171	21,171			
6602692482	MENLO PARK	CA		04/10/2023		52,574		5,815			5,815		58,389	58,389			
6601687277	NEW YORK	NY		04/10/2023		9,518		1,637			1,637		11,154	11,154			
6601744839	SOUTHLAKE	TX		07/14/2023		47,838		6,153			6,153		53,991	53,991			
6600846734	DALLAS	TX		07/14/2023		15,910		3,097			3,097		19,007	19,007			
6601698928	AUSTIN	TX		07/14/2023		16,891		3,553			3,553		20,444	20,444			
0699800	BLOOMFIELD	CT		01/13/2014		618,018							618,018	618,018			
6602673490	FORT LEE	NJ		07/14/2023		15,876		3,754			3,754		19,630	19,630			
6601698852	PARKER	CO		07/14/2023		12,364		2,616			2,616		14,980	14,980			
6601203257	JACKSONVILLE	FL		04/10/2023		1,547		843			843		2,390	2,390			
6600852021	IRVING	TX		07/14/2023		14,093		2,903			2,903		16,996	16,996			
6602705672	MOUNT JULIET	TN		04/10/2023		13,948		2,448			2,448		16,397	16,397			
6600831959	HUNTS POINT	WA		07/14/2023		25,503		4,952			4,952		30,455	30,455			
6602676568	WESTWOOD	MA		04/10/2023		40,298		4,333			4,333		44,631	44,631			
6601683979	SAINT LOUIS	MO		04/10/2023		51,777		3,995			3,995		55,772	55,772			
6601139089	TEMPE	AZ		04/10/2023		5,066		1,262			1,262		6,328	6,328			
PEB1786003653	PALO ALTO	CA		11/18/2016		16,336		(149)			(149)		16,186	16,186			
6601754143	BROOKLYN	NY		04/10/2023		11,103		2,086			2,086		13,189	13,189			
6601687020	NEW YORK	NY		04/10/2023		41,845		6,726			6,726		48,571	48,571			
6602710631	SUN VALLEY	NV		04/10/2023		4,802		788			788		5,590	5,590			
3365404480	Palm Harbor	FL		07/14/2023		2,548		501			501		3,050	3,050			
6602704600	BEND	OR		07/14/2023		19,551		4,031			4,031		23,582	23,582			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601482299	MENLO PARK	CA		04/10/2023		92,517		8,204			8,204		100,721	100,721			
6602704493	CHARLOTTESVILLE	VA		04/10/2023		12,920		2,343			2,343		15,263	15,263			
6601020040	SCOTTSDALE	AZ		04/10/2023		11,025		1,674			1,674		12,699	12,699			
6600984006	JERSEY CITY	NJ		07/14/2023		3,844		792			792		4,636	4,636			
EB1027549259	CHARLOTTE	NC		12/16/2016		9,192		(73)			(73)		9,119	9,119			
6602701523	PORTLAND	OR		07/14/2023		15,446		3,185			3,185		18,631	18,631			
3380892745	SAINT PETERSBURG	FL		07/14/2023		3,211		598			598		3,809	3,809			
6602677459	DENVER	CO		07/14/2023		24,562		6,311			6,311		30,873	30,873			
6601681817	HOUSTON	TX		07/14/2023		50,525		4,714			4,714		55,239	55,239			
6602678283	PALOS VERDES ESTATES	CA		04/10/2023		18,116		3,765			3,765		21,882	21,882			
6601680645	CONCORD	MA		04/10/2023		52,876		3,658			3,658		56,534	56,534			
6602700681	SANTA ROSA	CA		04/10/2023		13,365		2,423			2,423		15,788	15,788			
6602705466	RIVERSIDE	CA		04/10/2023		18,244		2,889			2,889		21,133	21,133			
6602674480	PEORIA	AZ		04/10/2023		29,790		5,969			5,969		35,759	35,759			
6601819789	LOS ALTOS	CA		04/10/2023		106,012		10,794			10,794		116,805	116,805			
6602676766	RAVENSDALE	WA		07/14/2023		22,555		5,343			5,343		27,898	27,898			
6601224402	JACKSONVILLE	FL		04/10/2023		1,441		878			878		2,319	2,319			
6602689546	SANTA BARBARA	CA		04/10/2023		20,983		3,803			3,803		24,786	24,786			
6601823534	NAPLES	FL		04/10/2023		45,959		7,791			7,791		53,749	53,749			
6600679002	JACKSONVILLE	FL		04/10/2023		1,737		1,096			1,096		2,832	2,832			
6601472019	MILL VALLEY	CA		04/10/2023		66,165		5,282			5,282		71,446	71,446			
6602701358	SAN RAMON	CA		04/10/2023		25,576		5,144			5,144		30,721	30,721			
8195341122	JACKSONVILLE	FL		07/14/2023		2,538		2,496			2,496		5,034	5,034			
6602674159	EDEN PRAIRIE	MN		04/10/2023		12,706		2,640			2,640		15,347	15,347			
8008268842	BOCA RATON	FL		07/14/2023		2,716		545			545		3,261	3,261			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		12,452		(63)			(63)		12,389	12,389			
6602693159	OCEAN CITY	NJ		07/14/2023		77,514		10,211			10,211		87,725	87,725			
6601679605	ELMHURST	NY		04/10/2023		16,670		1,510			1,510		18,180	18,180			
6601471136	JACKSONVILLE	FL		04/10/2023		1,991		1,266			1,266		3,258	3,258			
0695000	FORT WORTH	TX		04/08/2013		1,140,850							1,140,850	1,140,850			
PEB1784004521	SAN FRANCISCO	CA		11/18/2016		20,793		290			290		21,083	21,083			
6602699990	AUSTIN	TX		07/14/2023		12,101		2,789			2,789		14,889	14,889			
0851000	Metuchen	NJ		12/29/2017		1,405,121							1,405,121	1,405,121			
6601686881	NEW YORK	NY		04/10/2023		45,116		4,092			4,092		49,207	49,207			
6602710466	VACAVILLE	CA		04/10/2023		4,727		577			577		5,304	5,304			
6601571802	MONSEY	NY		04/10/2023		29,124		4,426			4,426		33,550	33,550			
6601305458	JACKSONVILLE	FL		04/10/2023		2,352		1,464			1,464		3,816	3,816			
6601473314	BLOOMINGTON	IN		04/10/2023		31,454		2,639			2,639		34,093	34,093			
6601224386	JACKSONVILLE	FL		04/10/2023		1,516		930			930		2,447	2,447			
8028530797	MIAMI	FL		07/14/2023		3,585		866			866		4,451	4,451			
6602688076	BURLINGAME	CA		04/10/2023		38,499		8,002			8,002		46,501	46,501			
6601693473	BRENTWOOD	TN		04/10/2023		13,902		2,198			2,198		16,099	16,099			
6601682765	NEW YORK	NY		04/10/2023		27,486		3,533			3,533		31,020	31,020			
6602711928	SAN FRANCISCO	CA		04/10/2023		21,800		3,827			3,827		25,626	25,626			
6601686790	GREAT FALLS	VA		04/10/2023		68,578		4,226			4,226		72,804	72,804			
6601693465	LOS ANGELES	CA		04/10/2023		12,930		2,191			2,191		15,121	15,121			
5512156539	N FT MYERS	FL		07/14/2023		2,831		1,769			1,769		4,600	4,600			
6600025321	JACKSONVILLE	FL		04/10/2023		1,317		502			502		1,819	1,819			
6601696708	LODI	CA		04/10/2023		20,794		3,404			3,404		24,198	24,198			
6602711910	SAN FRANCISCO	CA		04/10/2023		15,856		2,335			2,335		18,190	18,190			
8022588460	TAMARAC	FL		07/14/2023		3,580		669			669		4,248	4,248			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1352003934	SETAUKET	NY		11/20/2015		12,527		(106)			(106)		12,421	12,421			
6601713388	KEWADIN	MI		04/10/2023		12,802		1,414			1,414		14,216	14,216			
6601822965	PHOENIX	AZ		04/10/2023		59,556		5,315			5,315		64,871	64,871			
6602688498	PORTLAND	OR		07/14/2023		10,645		2,453			2,453		13,098	13,098			
6601677468	PLANO	TX		07/14/2023		38,342		3,897			3,897		42,239	42,239			
8195498832	ST. PETERSBURG	FL		07/14/2023		6,820		1,834			1,834		8,653	8,653			
8195761442	JACKSONVILLE	FL		07/14/2023		3,920		1,027			1,027		4,947	4,947			
6601001693	CAMBRIDGE	MA		04/10/2023		10,199		1,612			1,612		11,811	11,811			
6602677822	SAN DIEGO	CA		04/10/2023		17,112		3,552			3,552		20,664	20,664			
8196750504	FORT MYERS	FL		07/14/2023		5,505		1,266			1,266		6,771	6,771			
PEB1541042324	BODEGA BAY	CA		11/17/2017		18,979		(486)			(486)		18,493	18,493			
6601827600	LIVERMORE	CA		04/10/2023		11,429		2,227			2,227		13,656	13,656			
6601680520	BROOKLYN	NY		04/10/2023		62,211		5,280			5,280		67,491	67,491			
EB1793001664	DARIEN	CT		12/16/2016		15,892		82			82		15,974	15,974			
0708407	Van Nuys	CA		10/16/2014		106,238							106,238	106,238			
PEB1541043016	NASHVILLE	TN		03/21/2018		59,223		543			543		59,766	59,766			
6602696814	UPTON	MA		04/10/2023		15,535		2,918			2,918		18,453	18,453			
6601720235	LOS GATOS	CA		04/10/2023		21,585		4,195			4,195		25,781	25,781			
6601696088	AUSTIN	TX		07/14/2023		59,269		6,856			6,856		66,125	66,125			
6601703926	SANTA FE	NM		04/10/2023		10,982		2,140			2,140		13,122	13,122			
6601742221	PARK CITY	UT		07/14/2023		15,784		3,433			3,433		19,217	19,217			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		17,043		(61)			(61)		16,982	16,982			
6602691955	CHATTANOOGA	TN		04/10/2023		6,940		630			630		7,571	7,571			
6602711449	PARKER	CO		07/14/2023		11,308		2,461			2,461		13,769	13,769			
6601699678	PROSPER	TX		07/14/2023		9,274		1,858			1,858		11,133	11,133			
6602683184	REDONDO BEACH	CA		04/10/2023		22,711		4,567			4,567		27,278	27,278			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		21,263		(159)			(159)		21,104	21,104			
6601469452	ATLANTIC BEACH	FL		04/10/2023		2,260		1,432			1,432		3,692	3,692			
6602684778	CHICAGO	IL		04/10/2023		39,901		4,295			4,295		44,196	44,196			
8201658657	BOYNTON BEACH	FL		07/14/2023		9,339		1,881		9	1,890		11,229	11,229			
6602684208	BOISE	ID		04/10/2023		33,688		6,106			6,106		39,795	39,795			
505385174	TAMARAC	FL		07/14/2023		4,315		974			974		5,289	5,289			
6602698315	PALM SPRINGS	CA		04/10/2023		11,091		1,946			1,946		13,037	13,037			
6600919317	ENCINITAS	CA		04/10/2023		27,075		3,675			3,675		30,750	30,750			
112921887	Bonita Springs	FL		07/14/2023		1,996		361			361		2,357	2,357			
6602697432	SAN JOSE	CA		04/10/2023		55,284		5,480			5,480		60,765	60,765			
6601678995	BROOKLYN	NY		04/10/2023		81,849		5,593			5,593		87,443	87,443			
6601731919	LOS ANGELES	CA		04/10/2023		11,851		2,383			2,383		14,234	14,234			
6602705599	HOUSTON	TX		07/14/2023		15,711		3,328			3,328		19,039	19,039			
6601820365	PALOS VERDES ESTATES	CA		04/10/2023		15,665		2,838			2,838		18,504	18,504			
6600441494	SCOTTS VALLEY	CA		04/10/2023		63,435		6,049			6,049		69,484	69,484			
6602701465	DENVER	CO		07/14/2023		11,303		2,679			2,679		13,982	13,982			
6600980822	CHICO	CA		04/10/2023		13,523		1,073			1,073		14,596	14,596			
6601682898	NEW YORK	NY		04/10/2023		5,074		904			904		5,978	5,978			
PH7132735130	WASHINGTON	DC		01/16/2015		18,355		(56)			(56)		18,299	18,299			
6600925223	REDWOOD CITY	CA		04/10/2023		33,848		2,869			2,869		36,717	36,717			
6602673813	LIVERMORE	CA		04/10/2023		17,916		3,723			3,723		21,639	21,639			
6600024894	JACKSONVILLE	FL		04/10/2023		7,956		278			278		8,235	8,235			
6602693878	RIALTO	CA		04/10/2023		9,364		929			929		10,293	10,293			
6601224626	JACKSONVILLE	FL		04/10/2023		1,968		1,155			1,155		3,124	3,124			
6602684612	GARDEN CITY	NY		04/10/2023		16,891		3,172			3,172		20,064	20,064			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601733394	SAN JOSE	CA		04/10/2023		43,231		4,903			4,903		48,134	48,134			
6601486274	AUSTIN	TX		07/14/2023		45,369		5,288			5,288		50,657	50,657			
6601678805	BRONXVILLE	NY		04/10/2023		41,857		1,783			1,783		43,640	43,640			
6601383794	WAYLAND	MA		04/10/2023		16,701		691			691		17,392	17,392			
6602698125	WESTFIELD	NJ		07/14/2023		26,250		5,559			5,559		31,809	31,809			
6602694264	PALM CITY	FL		04/10/2023		9,690		1,018			1,018		10,708	10,708			
6602687219	SAN DIEGO	CA		04/10/2023		19,301		3,498			3,498		22,799	22,799			
PEB1400005055	CEDAR RAPIDS	IA		11/17/2017		11,609		121			121		11,731	11,731			
6601709162	SAN JOSE	CA		04/10/2023		15,758		2,958			2,958		18,716	18,716			
EB1171010808	SEATTLE	WA		07/17/2015		35,648		(27)			(27)		35,622	35,622			
6600025750	JACKSONVILLE	FL		04/10/2023		1,641		690			690		2,331	2,331			
6601685461	CONCORD	MA		04/10/2023		8,493		483			483		8,976	8,976			
6602671122	KIRKLAND	WA		07/14/2023		43,553		4,172			4,172		47,725	47,725			
6600994872	ROCHESTER HILLS	MI		04/10/2023		13,586		2,639			2,639		16,225	16,225			
6602701119	DENVER	CO		07/14/2023		11,994		2,686			2,686		14,681	14,681			
6601383679	BARCELONETA	PR		04/10/2023		3,369		134			134		3,503	3,503			
6600789900	NORTHRIDGE	CA		04/10/2023		15,555		1,890			1,890		17,445	17,445			
PH7118593339	GROTON	MA		12/29/2014		12,545		(64)			(64)		12,481	12,481			
6600011842	JACKSONVILLE	FL		04/10/2023		1,658		901			901		2,559	2,559			
8201613347	HOMESTEAD	FL		07/14/2023		4,757		1,254			1,254		6,011	6,011			
6601710616	BROOKLYN	NY		04/10/2023		24,370		4,416			4,416		28,786	28,786			
6602700947	OVERLAND PARK	KS		07/14/2023		14,676		3,479			3,479		18,154	18,154			
0624600	CHICAGO	IL		01/03/2006		2,048,631							2,048,631	2,048,631			
6601711911	GLENDALE	NY		04/10/2023		13,787		2,496			2,496		16,283	16,283			
6600555459	KEY LARGO	FL		04/10/2023		18,652		3,474			3,474		22,126	22,126			
6601224766	JACKSONVILLE	FL		04/10/2023		2,020		1,191			1,191		3,211	3,211			
6601272781	VERNON HILLS	IL		04/10/2023		5,642		723			723		6,365	6,365			
6602687813	LEHI	UT		07/14/2023		23,150		5,035			5,035		28,186	28,186			
6602679828	CYPRESS	TX		07/14/2023		9,719		2,003			2,003		11,722	11,722			
6601686923	NEW YORK	NY		04/10/2023		76,465		6,775			6,775		83,239	83,239			
6601697672	SHERMAN OAKS	CA		04/10/2023		32,923		5,018			5,018		37,940	37,940			
6601741355	SCOTTSDALE	AZ		04/10/2023		13,895		2,437			2,437		16,332	16,332			
6602681584	VICTORIA	TX		07/14/2023		16,057		3,308			3,308		19,365	19,365			
6602689660	MISSION VIEJO	CA		04/10/2023		11,593		2,331			2,331		13,923	13,923			
8199142252	HIALEAH	FL		07/14/2023		7,949		1,874			1,874		9,823	9,823			
6601693846	SACRAMENTO	CA		04/10/2023		22,062		2,933			2,933		24,995	24,995			
6602705524	SCOTTSDALE	AZ		04/10/2023		14,097		2,154			2,154		16,250	16,250			
6601735076	FALLBROOK	CA		04/10/2023		15,348		3,295			3,295		18,643	18,643			
PEB1221068567	FERNANDINA BEACH	FL		11/18/2016		13,785		13			13		13,798	13,798			
6601710715	KEY BISCAYNE	FL		04/10/2023		13,288		2,582			2,582		15,870	15,870			
PEB1564001096	DENVER	CO		11/18/2016		12,370		(116)			(116)		12,254	12,254			
6601682930	HOUSTON	TX		07/14/2023		39,626		3,520			3,520		43,147	43,147			
6602680057	LIVERMORE	CA		04/10/2023		17,449		2,762			2,762		20,211	20,211			
6601203406	JACKSONVILLE	FL		04/10/2023		1,542		847			847		2,390	2,390			
6602673755	SAN JOSE	CA		04/10/2023		19,680		4,223			4,223		23,903	23,903			
6601679225	GLEN COVE	NY		04/10/2023		21,553		1,491			1,491		23,044	23,044			
6602681865	SACRAMENTO	CA		04/10/2023		14,107		2,649			2,649		16,756	16,756			
6601204271	JACKSONVILLE	FL		04/10/2023		1,435		1,199			1,199		2,635	2,635			
6601695825	SOUTHWEST RANCHES	FL		04/10/2023		45,892		4,012			4,012		49,904	49,904			
6601702712	SANTA FE	NM		04/10/2023		42,044		3,907			3,907		45,952	45,952			
PEB1540093879	MARVIN	NC		11/18/2016		15,994		40			40		16,033	16,033			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1596056279	FORESTHILL	CA		03/21/2018		35,679		85			85		35,763	35,763			
6601383968	ATLANTIC BEACH	FL		04/10/2023		2,368		1,447			1,447		3,815	3,815			
6602673425	GREENWOOD VLG	CO		07/14/2023		64,965		7,537			7,537		72,502	72,502			
6600795410	SAN MARINO	CA		04/10/2023		18,084		3,275			3,275		21,359	21,359			
6601225516	JACKSONVILLE	FL		04/10/2023		1,347		805			805		2,152	2,152			
6602684455	SEATTLE	WA		07/14/2023		17,030		4,147			4,147		21,177	21,177			
8191872696	JACKSONVILLE	FL		07/14/2023		4,470		1,202			1,202		5,672	5,672			
8196972877	WEST PALM BCH	FL		07/14/2023		6,958		1,780			1,780		8,737	8,737			
6600177726	SAINT AUGUSTINE	FL		04/10/2023		31,288		2,390			2,390		33,677	33,677			
6601680587	OAKLAND GARDENS	NY		04/10/2023		18,720		1,345			1,345		20,065	20,065			
6601713396	VALLEY VILLAGE	CA		04/10/2023		18,304		3,436			3,436		21,740	21,740			
6602696723	SAN JOSE	CA		04/10/2023		24,031		4,077			4,077		28,108	28,108			
6600636366	NORWOOD	NJ		07/14/2023		14,705		2,935			2,935		17,640	17,640			
6601714485	LOGAN	UT		07/14/2023		14,363		3,403			3,403		17,766	17,766			
6601712331	PARK CITY	UT		07/14/2023		33,094		7,408			7,408		40,503	40,503			
6601818674	SAINT LOUIS	MO		04/10/2023		11,791		2,450			2,450		14,241	14,241			
0701106	PORTLAND	OR		04/04/2014		104,041,424							104,041,424	104,041,424			
6601225334	JACKSONVILLE	FL		04/10/2023		1,669		997			997		2,666	2,666			
6601805853	AUSTIN	TX		07/14/2023		13,973		3,402			3,402		17,376	17,376			
6601479600	SPICER	MN		04/10/2023		32,917		2,935			2,935		35,852	35,852			
6602681238	LINCOLN	CA		04/10/2023		25,931		5,204			5,204		31,135	31,135			
6602681832	ALBUQUERQUE	NM		04/10/2023		2,376		403			403		2,780	2,780			
PEB1596055990	PHOENIX	AZ		03/21/2018		21,726		397			397		22,123	22,123			
6601729947	NEW YORK	NY		04/10/2023		15,919		3,308			3,308		19,227	19,227			
PEB1784006269	SANTA CLARA	CA		03/21/2018		12,995		247			247		13,242	13,242			
6601703348	MORGAN HILL	CA		04/10/2023		15,888		2,982			2,982		18,870	18,870			
8197517077	HIALEAH	FL		07/14/2023		4,607		1,239			1,239		5,846	5,846			
6602689124	DENVER	CO		07/14/2023		17,105		3,830			3,830		20,935	20,935			
6602678804	SANTA BARBARA	CA		04/10/2023		26,297		4,938			4,938		31,235	31,235			
6601678797	SEATTLE	WA		07/14/2023		21,796		2,155			2,155		23,951	23,951			
6602702125	PACIFICA	CA		04/10/2023		22,609		4,548			4,548		27,157	27,157			
6600011867	JACKSONVILLE	FL		04/10/2023		1,696		918			918		2,614	2,614			
6601680165	BROOKLYN	NY		04/10/2023		5,231		862			862		6,093	6,093			
8023682872	NAPLES	FL		07/14/2023		4,461		803			803		5,264	5,264			
6601740217	BUMPASS	VA		04/10/2023		20,843		3,656			3,656		24,500	24,500			
8194872675	MIROMAR LAKES	FL		07/14/2023		6,056		1,586			1,586		7,643	7,643			
6602693829	EL MIRAGE	AZ		04/10/2023		8,833		803			803		9,636	9,636			
8200781593	MIAMI	FL		07/14/2023		7,536		1,604			1,604		9,140	9,140			
6601719286	PORT ST JOE	FL		04/10/2023		11,969		2,099			2,099		14,069	14,069			
6602683853	SEATTLE	WA		07/14/2023		11,583		2,899			2,899		14,481	14,481			
6602671536	BRECKENRIDGE	CO		07/14/2023		35,301		6,096			6,096		41,397	41,397			
EB1541040031	MAGNOLIA	TX		12/18/2015		13,423		(95)			(95)		13,327	13,327			
8195299728	FT LAUDERDALE	FL		07/14/2023		5,890		1,584			1,584		7,474	7,474			
6601823237	SALT LAKE CITY	UT		07/14/2023		3,749		793			793		4,542	4,542			
6602686294	PALM SPRINGS	CA		04/10/2023		28,866		5,997			5,997		34,863	34,863			
6602672674	SEATTLE	WA		07/14/2023		75,800		7,086			7,086		82,886	82,886			
6600846403	RANCHO CUCAMONGA	CA		04/10/2023		34,014		2,801			2,801		36,816	36,816			
6601733493	EAST MEADOW	NY		04/10/2023		11,792		2,371			2,371		14,162	14,162			
6602673946	FREMONT	CA		04/10/2023		18,645		4,002			4,002		22,647	22,647			
6602675750	DANVILLE	CA		04/10/2023		21,454		4,457			4,457		25,911	25,911			
6602677426	WEST LAKE HILLS	TX		07/14/2023		14,642		3,762			3,762		18,404	18,404			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601472159	PORTLAND	OR		07/14/2023		31,198		3,411			3,411		34,609	34,609			
6602688555	TUCSON	AZ		04/10/2023		13,979		2,213			2,213		16,193	16,193			
6601474866	SAINT LOUIS	MO		04/10/2023		4,260		599			599		4,859	4,859			
FR125697446	WELLESLEY	MA		10/07/2016		18,513		69			69		18,582	18,582			
6601711754	SAN DIEGO	CA		04/10/2023		19,792		3,586			3,586		23,377	23,377			
6601821751	NEW SMYRNA BEACH	FL		04/10/2023		26,870		2,888			2,888		29,758	29,758			
8194828241	CAPE CORAL	FL		07/14/2023		3,053		821			821		3,873	3,873			
6601745877	MADEIRA BEACH	FL		04/10/2023		54,425		5,546			5,546		59,972	59,972			
8195744050	MIAMI	FL		07/14/2023		9,166		2,398			2,398		11,564	11,564			
6602696236	NEW YORK	NY		04/10/2023		22,986		4,166			4,166		27,152	27,152			
6601686758	CORONA	NY		04/10/2023		8,244		752			752		8,996	8,996			
EB1596054080	SOLANA BEACH	CA		12/16/2016		14,801		(300)			(300)		14,501	14,501			
6601710004	RENO	NV		04/10/2023		46,852		5,040			5,040		51,891	51,891			
8198743665	FT LAUDERDALE	FL		07/14/2023		8,024		1,892			1,892		9,917	9,917			
6602677277	AUSTIN	TX		07/14/2023		13,839		3,462			3,462		17,301	17,301			
6601687566	SAN JOSE	CA		04/10/2023		33,285		2,559			2,559		35,845	35,845			
6601225227	JACKSONVILLE	FL		04/10/2023		1,728		1,066			1,066		2,793	2,793			
PEB1785005644	SOUTHAMPTON	NY		11/17/2017		3,522		2			2		3,524	3,524			
6600676636	JACKSONVILLE	FL		04/10/2023		1,944		1,152			1,152		3,096	3,096			
6600646621	SAN FRANCISCO	CA		04/10/2023		18,487		2,602			2,602		21,089	21,089			
6601305482	JACKSONVILLE	FL		04/10/2023		2,165		1,315			1,315		3,480	3,480			
8201089156	MIAMI	FL		07/14/2023		6,359		1,426			1,426		7,785	7,785			
6602701184	EAGLEVILLE	TN		04/10/2023		14,313		2,347			2,347		16,661	16,661			
8028289615	HOMESTEAD	FL		07/14/2023		3,446		607			607		4,053	4,053			
6600059205	PHOENIX	AZ		04/10/2023		11,925		2,317			2,317		14,242	14,242			
6602677574	GRASS VALLEY	CA		04/10/2023		19,399		4,031			4,031		23,430	23,430			
6602671718	SAN JOSE	CA		04/10/2023		40,789		3,678			3,678		44,467	44,467			
6602679687	VACAVILLE	CA		04/10/2023		13,192		2,652			2,652		15,844	15,844			
6600839101	BOULDER	CO		07/14/2023		30,633		4,868			4,868		35,501	35,501			
6602699768	FRANKLIN	TN		04/10/2023		16,146		2,833			2,833		18,979	18,979			
8196769679	MIAMI	FL		07/14/2023		2,920		747			747		3,666	3,666			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		22,731		(132)			(132)		22,599	22,599			
8201116490	SAINT PETERSBURG	FL		07/14/2023		2,978		668			668		3,646	3,646			
0849600	Scarsdale	NY		12/28/2017		3,180,984							3,180,984	3,180,984			
6601224089	JACKSONVILLE	FL		04/10/2023		1,945		1,137			1,137		3,082	3,082			
8202949969	FLORIDA CITY	FL		07/14/2023		4,898		843			843		5,741	5,741			
6601685503	RYE BROOK	NY		04/10/2023		65,581		3,348			3,348		68,930	68,930			
6602694017	SAN DIEGO	CA		04/10/2023		96,905		10,737			10,737		107,642	107,642			
6601062265	SAN JOSE	CA		04/10/2023		32,325		4,390			4,390		36,715	36,715			
PEB1541042729	SANTE FE	NM		03/21/2018		11,667		225			225		11,892	11,892			
505388248	OPA LOCKA	FL		07/14/2023		5,403		1,174			1,174		6,577	6,577			
8199450576	TAMARAC	FL		07/14/2023		4,693		1,135			1,135		5,829	5,829			
6602676022	SAN JOSE	CA		04/10/2023		19,339		4,018			4,018		23,358	23,358			
6602701200	BELLINGHAM	WA		07/14/2023		14,145		3,168			3,168		17,312	17,312			
8202685040	WESTON	FL		07/14/2023		2,739		432			432		3,171	3,171			
6602675826	DIABLO	CA		04/10/2023		28,010		5,630			5,630		33,640	33,640			
6600851965	NAPERVILLE	IL		04/10/2023		13,501		2,364			2,364		15,865	15,865			
6602699610	LOS GATOS	CA		04/10/2023		21,547		3,907			3,907		25,454	25,454			
6601709097	POULSBO	WA		07/14/2023		26,402		6,080			6,080		32,482	32,482			
6601681551	CHICAGO	IL		04/10/2023		21,991		1,646			1,646		23,637	23,637			
6600035247	PHOENIX	AZ		04/10/2023		11,708		1,983			1,983		13,691	13,691			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
102032638	FORT LAUDERDALE	FL		07/14/2023		1,241		224			224		1,465	1,465			
8201063561	MIAMI	FL		07/14/2023		8,617		1,883			1,883		10,500	10,500			
6601722892	SAN JOSE	CA		04/10/2023		19,083		3,583			3,583		22,665	22,665			
6602683564	SARATOGA	CA		04/10/2023		27,989		5,255			5,255		33,244	33,244			
6602690379	NASHVILLE	TN		04/10/2023		19,580		3,549			3,549		23,130	23,130			
505289697	MIAMI GARDENS	FL		07/14/2023		14,913		2,045			2,045		16,959	16,959			
6601696716	SAN JOSE	CA		04/10/2023		16,640		2,915			2,915		19,555	19,555			
6600484478	EDMOND	OK		04/10/2023		13,535		2,367			2,367		15,902	15,902			
6601750877	ESCONDIDO	CA		04/10/2023		15,842		2,872			2,872		18,714	18,714			
8201707792	KENNETH CITY	FL		07/14/2023		1,476		226			226		1,702	1,702			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		41,164		(3)			(3)		41,161	41,161			
6601479659	CHICAGO	IL		04/10/2023		27,374		2,276			2,276		29,651	29,651			
8197133858	WELLINGTON	FL		07/14/2023		5,546		1,378			1,378		6,923	6,923			
6600845157	DALLAS	TX		07/14/2023		28,229		3,113			3,113		31,342	31,342			
6601204610	JACKSONVILLE	FL		04/10/2023		1,749		1,003			1,003		2,753	2,753			
3362363207	Cape Coral	FL		07/14/2023		2,374		454			454		2,828	2,828			
6602673516	REDDING	CA		04/10/2023		34,429		3,498			3,498		37,926	37,926			
6602676311	CUPERTINO	CA		04/10/2023		19,427		4,037			4,037		23,464	23,464			
6601204370	JACKSONVILLE	FL		04/10/2023		1,804		1,024			1,024		2,828	2,828			
6600509936	SATELLITE BEACH	FL		04/10/2023		10,034		1,564			1,564		11,598	11,598			
6600637414	LOS ANGELES	CA		04/10/2023		24,579		3,481			3,481		28,060	28,060			
EB1351005791	ARLINGTON	VA		12/16/2016		16,165		(46)			(46)		16,119	16,119			
6602694686	MILLBRAE	CA		04/10/2023		27,843		5,229			5,229		33,072	33,072			
8198566925	HOMESTEAD	FL		07/14/2023		7,436		1,754			1,754		9,190	9,190			
6602698505	PORTLAND	OR		07/14/2023		16,651		3,946			3,946		20,598	20,598			
6600843467	OCEANSIDE	CA		04/10/2023		18,077		2,541			2,541		20,618	20,618			
6601809657	BAINBRIDGE IS	WA		07/14/2023		32,132		7,192			7,192		39,324	39,324			
8200536241	TARPON SPRINGS	FL		07/14/2023		5,058		1,166			1,166		6,224	6,224			
PEB1540095771	STATEN ISLAND	NY		03/21/2018		26,923		752			752		27,674	27,674			
6600675521	JACKSONVILLE	FL		04/10/2023		2,552		1,560			1,560		4,112	4,112			
8030645219	HIALEAH	FL		07/14/2023		4,639		1,039			1,039		5,677	5,677			
6600679846	JACKSONVILLE	FL		04/10/2023		1,807		239			239		2,046	2,046			
6602700897	NORTH TUSTIN	CA		04/10/2023		17,310		3,139			3,139		20,449	20,449			
6602679000	SAN JOSE	CA		04/10/2023		15,077		2,558			2,558		17,634	17,634			
6600934597	PORTLAND	OR		07/14/2023		10,915		2,127			2,127		13,042	13,042			
6602676261	WINCHESTER	MA		04/10/2023		21,268		4,420			4,420		25,687	25,687			
6602673185	SEA ISLE CITY	NJ		07/14/2023		43,302		5,823			5,823		49,125	49,125			
8199560526	PINELLAS PARK	FL		07/14/2023		5,476		1,473			1,473		6,949	6,949			
8195099360	DAVIE	FL		07/14/2023		3,415		806			806		4,221	4,221			
6602687268	SAN JOSE	CA		04/10/2023		28,978		6,221			6,221		35,199	35,199			
PEB1541040724	HOUSTON	TX		11/18/2016		11,441		(149)			(149)		11,292	11,292			
6602687474	OWINGS MILLS	MD		07/14/2023		51,848		6,987			6,987		58,835	58,835			
6601008938	EUGENE	OR		07/14/2023		41,507		8,497			8,497		50,004	50,004			
6600681065	JACKSONVILLE	FL		04/10/2023		1,998		1,264			1,264		3,262	3,262			
6601721340	HALF MOON BAY	CA		04/10/2023		24,538		4,304			4,304		28,842	28,842			
6602679943	AUSTIN	TX		07/14/2023		15,095		3,283			3,283		18,378	18,378			
6600770934	OZONE PARK	NY		04/10/2023		12,602		889			889		13,492	13,492			
6601682377	RIVER FOREST	IL		04/10/2023		38,737		2,944			2,944		41,681	41,681			
6602682517	LOS ANGELES	CA		04/10/2023		16,809		3,267			3,267		20,076	20,076			
6602685775	EASTHAM	MA		04/10/2023		28,090		5,075			5,075		33,165	33,165			
6602698646	MOUNTAIN HOUSE	CA		04/10/2023		18,127		3,525			3,525		21,652	21,652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602698786	HOUSTON	TX		07/14/2023		13,655		3,058			3,058		16,713	16,713			
6601734319	THE VILLAGES	FL		04/10/2023		40,088		4,431			4,431		44,519	44,519			
PEB1357001231	BOSTON	MA		11/18/2016		25,046		438			438		25,483	25,483			
6601224469	JACKSONVILLE	FL		04/10/2023		1,972		1,157			1,157		3,129	3,129			
PEB1027558076	MOUNT JULIET	TN		11/17/2017		14,522		(82)			(82)		14,439	14,439			
6602678648	SCOTTSDALE	AZ		04/10/2023		13,480		2,365			2,365		15,845	15,845			
6600943861	HYATTSVILLE	MD		07/14/2023		9,837		1,662			1,662		11,499	11,499			
6601673251	BENTON HARBOR	MI		04/10/2023		29,356		2,526			2,526		31,882	31,882			
6601820993	MARATHON	FL		04/10/2023		22,512		4,374			4,374		26,886	26,886			
6601694042	PARKLAND	FL		04/10/2023		30,367		2,492			2,492		32,859	32,859			
6601808550	MIAMI	FL		04/10/2023		12,076		2,117			2,117		14,193	14,193			
6600011479	JACKSONVILLE	FL		04/10/2023		1,653		907			907		2,559	2,559			
6602694462	MURFREESBORO	TN		04/10/2023		12,322		2,233			2,233		14,555	14,555			
6600026527	JACKSONVILLE	FL		04/10/2023		1,473		646			646		2,118	2,118			
6602681980	MIDDLEBURY	IN		04/10/2023		13,074		2,455			2,455		15,529	15,529			
6601721639	DENVER	CO		07/14/2023		13,014		3,081			3,081		16,095	16,095			
6600012113	JACKSONVILLE	FL		04/10/2023		1,548		843			843		2,391	2,391			
6601745612	WASHINGTON	DC		04/10/2023		19,799		3,589			3,589		23,387	23,387			
505332890	LAKE WORTH	FL		07/14/2023		9,653		2,225			2,225		11,878	11,878			
8201793164	MIAMI GARDENS	FL		07/14/2023		6,579		1,161			1,161		7,741	7,741			
6602689777	SAN FRANCISCO	CA		04/10/2023		15,372		2,989			2,989		18,360	18,360			
6600000308	CORAL SPRINGS	FL		04/10/2023		2,757		260			260		3,017	3,017			
6601825521	KNOXVILLE	TN		04/10/2023		15,420		2,794			2,794		18,214	18,214			
6600676479	JACKSONVILLE	FL		04/10/2023		1,978		1,218			1,218		3,196	3,196			
6602695733	GRANITE BAY	CA		04/10/2023		13,608		2,309			2,309		15,917	15,917			
6601710988	HOUSTON	TX		07/14/2023		49,308		6,183			6,183		55,491	55,491			
PEB1596055708	HAYWARD	CA		01/11/2018		12,332		(63)			(63)		12,269	12,269			
6602675800	WARREN	NJ		07/14/2023		75,668		17,779			17,779		93,447	93,447			
6602699396	KILDEER	IL		04/10/2023		11,667		2,047			2,047		13,714	13,714			
6600912304	WEST HOLLYWOOD	CA		04/10/2023		14,119		2,061			2,061		16,180	16,180			
8201218282	POMPANO BEACH	FL		07/14/2023		7,325		1,398			1,398		8,723	8,723			
6601224592	JACKSONVILLE	FL		04/10/2023		1,648		1,012			1,012		2,660	2,660			
6602675891	SAN JOSE	CA		04/10/2023		16,517		3,432			3,432		19,949	19,949			
6601712505	SEATTLE	WA		07/14/2023		19,459		4,357			4,357		23,815	23,815			
6601699660	LUCAS	TX		07/14/2023		10,610		2,067			2,067		12,676	12,676			
6602692672	CHINO HILLS	CA		04/10/2023		56,225		5,247			5,247		61,472	61,472			
6600923699	CONCORD	CA		04/10/2023		16,920		1,259			1,259		18,179	18,179			
6602698596	SUGAR LAND	TX		07/14/2023		11,397		2,701			2,701		14,098	14,098			
6601676312	GOLDEN	CO		07/14/2023		7,928		1,312			1,312		9,241	9,241			
EB1171012511	SNOHOMISH	WA		12/18/2015		19,179		(130)			(130)		19,049	19,049			
6601724765	NAPLES	FL		04/10/2023		13,241		2,752			2,752		15,993	15,993			
6602689504	ROSLYN	NY		04/10/2023		20,919		4,208			4,208		25,127	25,127			
6600680661	JACKSONVILLE	FL		04/10/2023		1,618		1,024			1,024		2,642	2,642			
6602698265	MOUNTAIN HOUSE	CA		04/10/2023		10,938		1,982			1,982		12,920	12,920			
6601733907	SAN DIEGO	CA		04/10/2023		15,282		2,680			2,680		17,962	17,962			
6602676519	WEST LONG BRANCH	NJ		07/14/2023		21,278		5,182			5,182		26,460	26,460			
0606801	Willow Grove	PA		09/21/2015		2,097,042							2,097,042	2,097,042			
6602705110	LYNDEN	WA		07/14/2023		10,582		2,005			2,005		12,587	12,587			
6601485615	NAPLES	FL		04/10/2023		46,212		3,834			3,834		50,046	50,046			
6602699214	DALLAS	TX		07/14/2023		16,576		3,820			3,820		20,396	20,396			
8194340700	MIAMI	FL		07/14/2023		2,054		538			538		2,593	2,593			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602682343	ESCONDIDO	CA		04/10/2023		16,419		3,192			3,192		19,611	19,611			
6602705185	WASHINGTON	DC		04/10/2023		17,529		2,776			2,776		20,305	20,305			
6601697250	PASADENA	CA		04/10/2023		19,314		3,271			3,271		22,585	22,585			
PEB1352005531	FIRE ISLAND PINES	NY		03/21/2018		15,524		582			582		16,106	16,106			
6601678672	JAMAICA PLAIN	MA		04/10/2023		16,933		1,230			1,230		18,162	18,162			
8202827672	JACKSONVILLE	FL		07/14/2023		1,917		311			311		2,228	2,228			
3361659622	Naples	FL		07/14/2023		1,162		209			209		1,370	1,370			
6600922790	LADERA RANCH AREA	CA		04/10/2023		1,039		74			74		1,113	1,113			
6600529041	BOCA RATON	FL		04/10/2023		15,412		2,510			2,510		17,922	17,922			
6602689926	PRESCOTT VALLEY	AZ		04/10/2023		11,761		1,996			1,996		13,757	13,757			
8201684428	MIAMI	FL		07/14/2023		7,294		1,117			1,117		8,412	8,412			
6602683846	ALBANY	CA		04/10/2023		25,073		4,544			4,544		29,617	29,617			
PH7119119472	LOS GATOS	CA		04/24/2015		25,605		(264)			(264)		25,341	25,341			
6602681329	BUCKEYE	AZ		04/10/2023		12,290		2,156			2,156		14,446	14,446			
8197087396	PALM HARBOR	FL		07/14/2023		3,297		758			758		4,056	4,056			
6601693135	LAGUNA NIGUEL	CA		04/10/2023		25,304		4,427			4,427		29,731	29,731			
6601204008	JACKSONVILLE	FL		04/10/2023		1,239		301			301		1,540	1,540			
6601690123	TERRELL HILLS	TX		07/14/2023		16,649		2,949			2,949		19,598	19,598			
6601825133	CARLSBAD	CA		04/10/2023		17,708		2,802			2,802		20,510	20,510			
6602695261	MOUNTAIN HOUSE	CA		04/10/2023		10,496		1,903			1,903		12,399	12,399			
8195952780	ATLANTIC BEACH	FL		07/14/2023		7,216		1,841			1,841		9,057	9,057			
6600053703	THOMPSONS STATION	TN		04/10/2023		11,923		2,019			2,019		13,942	13,942			
504693511	FORT LAUDERDALE	FL		07/14/2023		1,608		266			266		1,874	1,874			
6601696542	PLEASANTON	CA		04/10/2023		16,882		2,860			2,860		19,743	19,743			
6601482026	ELMHURST	IL		04/10/2023		36,583		3,041			3,041		39,624	39,624			
6601708784	GOLDEN	CO		07/14/2023		19,567		4,033			4,033		23,599	23,599			
6601682807	LAKE FOREST	IL		04/10/2023		31,399		4,561			4,561		35,961	35,961			
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023		13,985		2,292			2,292		16,276	16,276			
6601698605	AVALON	NJ		07/14/2023		10,366		1,958			1,958		12,324	12,324			
6602690106	HUNTINGTON BEACH	CA		04/10/2023		32,996		6,414			6,414		39,410	39,410			
6600026337	JACKSONVILLE	FL		04/10/2023		1,484		632			632		2,116	2,116			
6601677732	BAYSIDE	NY		04/10/2023		12,270		1,815			1,815		14,085	14,085			
6601471110	JACKSONVILLE	FL		04/10/2023		3,805		2,420			2,420		6,225	6,225			
6601703215	CORONA DEL MAR	CA		04/10/2023		69,929		7,720			7,720		77,649	77,649			
8198795120	NAPLES	FL		07/14/2023		4,544		1,099			1,099		5,644	5,644			
8191724780	MIAMI	FL		07/14/2023		4,596		1,057			1,057		5,652	5,652			
6601487801	EAST ISLIP	NY		04/10/2023		133,140		9,032			9,032		142,172	142,172			
PEB1221067205	JACKSONVILLE BEACH	FL		11/18/2016		21,055		59			59		21,114	21,114			
6602701655	SAN DIEGO	CA		04/10/2023		14,604		2,840			2,840		17,444	17,444			
6601698282	NEW YORK	NY		04/10/2023		25,760		3,913			3,913		29,673	29,673			
6601224675	JACKSONVILLE	FL		04/10/2023		1,520		938			938		2,458	2,458			
6602680636	SANTA BARBARA	CA		04/10/2023		17,427		3,388			3,388		20,814	20,814			
6600795303	SANTA ROSA BEACH	FL		04/10/2023		5,171		763			763		5,934	5,934			
6601808923	NEW BRAUNFELS	TX		07/14/2023		17,672		3,641			3,641		21,313	21,313			
6601715722	WEST HILLS	CA		04/10/2023		16,555		3,328			3,328		19,883	19,883			
6601737809	WESTBOROUGH	MA		04/10/2023		32,461		3,495			3,495		35,956	35,956			
6602712231	DEL MAR	CA		04/10/2023		36,451		6,850			6,850		43,301	43,301			
6601696906	LOS ANGELES	CA		04/10/2023		19,208		3,602			3,602		22,811	22,811			
FR125690953	LEXINGTON	MA		09/09/2016		14,867		41			41		14,908	14,908			
6601225110	JACKSONVILLE	FL		04/10/2023		1,969		1,169			1,169		3,138	3,138			
6602695402	PONTE VEDRA	FL		04/10/2023		13,853		2,429			2,429		16,282	16,282			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600425661	MONTGOMERY	TX		07/14/2023		18,173		1,830			1,830		20,003	20,003			
6602679539	EL DORADO HILLS	CA		04/10/2023		15,346		2,603			2,603		17,949	17,949			
6602691914	HOUSTON	TX		07/14/2023		10,578		1,359			1,359		11,937	11,937			
6601469338	ATLANTIC BEACH	FL		04/10/2023		2,000		1,266			1,266		3,267	3,267			
8202608399	CAPE CORAL	FL		07/14/2023		3,407		522			522		3,929	3,929			
6601704940	NEW YORK	NY		04/10/2023		16,301		3,277			3,277		19,578	19,578			
6600542895	TELLURIDE	CO		07/14/2023		124,717		13,665			13,665		138,382	138,382			
6602701820	EAGLE	ID		04/10/2023		19,113		3,244			3,244		22,357	22,357			
6602698372	MOUNTAIN HOUSE	CA		04/10/2023		13,124		2,639			2,639		15,763	15,763			
6602694876	OAKLAND	MI		04/10/2023		11,456		2,150			2,150		13,606	13,606			
6601679282	WHITESTONE	NY		04/10/2023		26,695		2,415			2,415		29,110	29,110			
6602682277	GLEN ELLYN	IL		04/10/2023		12,056		2,344			2,344		14,399	14,399			
6600479056	CARMEL BY THE SEA	CA		04/10/2023		29,364		4,637			4,637		34,001	34,001			
6601474775	ARLINGTON	VA		04/10/2023		36,411		2,625			2,625		39,036	39,036			
6601743203	MAMMOTH LAKES	CA		04/10/2023		10,778		1,071			1,071		11,849	11,849			
EB1725002907	COSTA MESA	CA		03/24/2016		18,904		(197)			(197)		18,707	18,707			
6602676287	SUNNYVALE	CA		04/10/2023		22,209		4,606			4,606		26,815	26,815			
6601678052	NEWTON	MA		04/10/2023		50,477		3,325			3,325		53,802	53,802			
EB1786003970	SAN MATEO	CA		12/16/2016		22,941		(251)			(251)		22,690	22,690			
6602702406	CANYON COUNTRY	CA		04/10/2023		17,793		3,461			3,461		21,254	21,254			
6602674365	ALAMO	CA		04/10/2023		28,843		6,190			6,190		35,033	35,033			
8202744273	DEERFIELD BEACH	FL		07/14/2023		5,734		881			881		6,615	6,615			
6602700145	YORBA LINDA	CA		04/10/2023		16,383		3,195			3,195		19,578	19,578			
6601483073	ELMHURST	IL		04/10/2023		40,049		2,734			2,734		42,783	42,783			
6602702554	PARKLAND	FL		04/10/2023		16,776		3,040			3,040		19,816	19,816			
6601685990	PLAINVIEW	NY		04/10/2023		39,148		3,569			3,569		42,717	42,717			
6601204529	JACKSONVILLE	FL		04/10/2023		1,906		1,099			1,099		3,005	3,005			
6602690023	BEND	OR		07/14/2023		10,891		2,510			2,510		13,400	13,400			
6602705847	LOS ANGELES	CA		04/10/2023		18,451		2,819			2,819		21,270	21,270			
6600852674	NICHOLS HILLS	OK		04/10/2023		82,287		4,840			4,840		87,126	87,126			
6601683441	IRVINGTON	NY		04/10/2023		32,418		5,813			5,813		38,232	38,232			
6601818724	LAS VEGAS	NV		04/10/2023		16,097		3,134			3,134		19,231	19,231			
6600026840	JACKSONVILLE	FL		04/10/2023		1,673		914			914		2,587	2,587			
102063815	JACKSONVILLE	FL		07/14/2023		2,614		483			483		3,097	3,097			
6601712067	WELLFLEET	MA		04/10/2023		31,020		5,824			5,824		36,843	36,843			
6601476960	SAINT LOUIS	MO		04/10/2023		3,300		519			519		3,819	3,819			
0696500	NEW YORK	NY		07/31/2013		1,952,635							1,952,635	1,952,635			
6602695279	CARLSBAD	CA		04/10/2023		24,994		4,530			4,530		29,524	29,524			
6601692822	SEAL BEACH	CA		04/10/2023		14,156		2,318			2,318		16,474	16,474			
6601703231	CONCORD	CA		04/10/2023		13,114		2,376			2,376		15,490	15,490			
6601737619	DEWEY BEACH	DE		04/10/2023		20,699		3,512			3,512		24,210	24,210			
6602699552	LAGUNA HILLS	CA		04/10/2023		45,003		8,160			8,160		53,163	53,163			
6600794975	SAN JOSE	CA		04/10/2023		16,241		2,568			2,568		18,809	18,809			
6601214320	VIDOR	TX		07/14/2023		4,577		394			394		4,971	4,971			
6601678870	NEW YORK	NY		04/10/2023		47,509		4,043			4,043		51,552	51,552			
6601684928	ROCKVILLE CENTRE	NY		04/10/2023		64,387		3,728			3,728		68,115	68,115			
6600676214	JACKSONVILLE	FL		04/10/2023		1,507		936			936		2,443	2,443			
6601811919	FONTANA	CA		04/10/2023		10,125		1,716			1,716		11,841	11,841			
6601811554	ANNAPOLIS	MD		07/14/2023		9,994		2,172			2,172		12,165	12,165			
8024066185	HOLLYWOOD	FL		07/14/2023		2,328		432			432		2,760	2,760			
6601685560	ROSLYN HEIGHTS	NY		04/10/2023		52,862		4,864			4,864		57,726	57,726			

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6600026220	JACKSONVILLE	FL		04/10/2023		1,510		611			611		2,121	2,121			
6601686675	NEW YORK	NY		04/10/2023		131,066		10,408			10,408		141,475	141,475			
6602704352	CORONA	CA		04/10/2023		10,675		1,690			1,690		12,366	12,366			
6602684414	DALLAS	TX		07/14/2023		11,204		2,729			2,729		13,933	13,933			
EB1541040302	PLANO	TX		06/24/2016		33,315		(357)			(357)		32,958	32,958			
8017746123	MIRAMAR	FL		07/14/2023		5,932		1,072			1,072		7,005	7,005			
6601686873	MCLEAN	VA		04/10/2023		76,258		7,499			7,499		83,757	83,757			
6601475566	SANTA CLARA	CA		04/10/2023		50,249		4,501			4,501		54,751	54,751			
8195606829	MIAMI	FL		07/14/2023		2,302		635			635		2,937	2,937			
6601708305	BERTHOUD	CO		07/14/2023		21,395		4,644			4,644		26,039	26,039			
6602701895	PINECREST	FL		04/10/2023		50,968		8,650			8,650		59,619	59,619			
0839500	Boston	MA		05/22/2017		1,351,154							1,351,154	1,351,154			
6600680539	JACKSONVILLE	FL		04/10/2023		2,271		1,420			1,420		3,691	3,691			
6601749044	SEDONA	AZ		04/10/2023		17,921		3,248			3,248		21,169	21,169			
6601825422	PARKLAND	FL		04/10/2023		34,398		3,308			3,308		37,706	37,706			
6601487371	MANHATTAN BEACH	CA		04/10/2023		33,171		2,734			2,734		35,904	35,904			
6601697375	MCLEAN	VA		04/10/2023		14,507		2,132			2,132		16,638	16,638			
6600681628	JACKSONVILLE	FL		04/10/2023		1,799		1,141			1,141		2,939	2,939			
6600669763	JACKSONVILLE	FL		04/10/2023		2,110		148			148		2,258	2,258			
0972900	Sacramento	CA		05/11/2022		22,481,051							22,481,051	22,481,051			
6602698851	BLOOMFIELD HILLS	MI		04/10/2023		16,887		3,293			3,293		20,180	20,180			
8200213338	PINELLAS PARK	FL		07/14/2023		5,809		1,236			1,236		7,045	7,045			
6601692087	DAVIDSONVILLE	MD		07/14/2023		14,110		3,255			3,255		17,365	17,365			
6601703280	SACRAMENTO	CA		04/10/2023		29,877		3,127			3,127		33,004	33,004			
EB1540092773	MCKEES ROCK	PA		09/25/2015		48,083		(169)			(169)		47,913	47,913			
6602702489	SEATTLE	WA		07/14/2023		19,895		4,456			4,456		24,351	24,351			
6600039801	READING	MA		04/10/2023		60,471		6,117			6,117		66,589	66,589			
6602675396	SOLANA BEACH	CA		04/10/2023		11,062		1,877			1,877		12,939	12,939			
8195104919	BOYNTON BEACH	FL		07/14/2023		6,601		1,728			1,728		8,330	8,330			
6601684415	AUSTIN	TX		07/14/2023		53,908		3,990			3,990		57,898	57,898			
PEB1540095181	ALLENDALE	NJ		08/14/2017		14,332		(299)			(299)		14,033	14,033			
6601811851	BANNOCKBURN	IL		04/10/2023		15,716		2,659			2,659		18,374	18,374			
6600679184	JACKSONVILLE	FL		04/10/2023		1,817		1,163			1,163		2,980	2,980			
6601804989	PARADISE VALLEY	AZ		04/10/2023		26,467		4,641			4,641		31,108	31,108			
6600679416	JACKSONVILLE	FL		04/10/2023		1,959		1,237			1,237		3,196	3,196			
EB1144000106	NEW YORK	NY		06/24/2016		15,423		(92)			(92)		15,331	15,331			
6602690155	CHICAGO	IL		04/10/2023		11,387		2,214			2,214		13,601	13,601			
6602711035	FRANKLIN	TN		04/10/2023		17,638		2,892			2,892		20,530	20,530			
6601682203	BROOKVILLE	NY		04/10/2023		64,351		5,357			5,357		69,708	69,708			
6600448044	LAKE FOREST PARK	WA		07/14/2023		16,306		3,618			3,618		19,923	19,923			
6601204446	JACKSONVILLE	FL		04/10/2023		1,521		864			864		2,385	2,385			
6602711969	LOS ANGELES	CA		04/10/2023		12,203		1,933			1,933		14,136	14,136			
6602698448	TROPHY CLUB	TX		07/14/2023		13,207		3,130			3,130		16,337	16,337			
6602676642	SAN JOSE	CA		04/10/2023		36,920		7,662			7,662		44,583	44,583			
8025018849	NAPLES	FL		07/14/2023		4,878		954			954		5,832	5,832			
6602676410	BROOKLINE	MA		04/10/2023		24,281		5,043			5,043		29,324	29,324			
6600434945	SAN DIEGO	CA		04/10/2023		10,859		1,840			1,840		12,699	12,699			
6601740951	NASHVILLE	TN		04/10/2023		29,392		5,156			5,156		34,548	34,548			
6601743278	SANTA FE	NM		04/10/2023		14,115		2,839			2,839		16,954	16,954			
6602671726	SCOTTSDALE	AZ		04/10/2023		45,105		4,445			4,445		49,550	49,550			
8202449212	TARPON SPRINGS	FL		07/14/2023		4,031		617			617		4,648	4,648			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601740464	CHICAGO	IL		04/10/2023		26,528		5,334			5,334		31,863	31,863			
6601709105	CORONADO	CA		04/10/2023		71,391		7,884			7,884		79,276	79,276			
6601724591	LONE TREE	CO		07/14/2023		26,283		6,223			6,223		32,506	32,506			
6602689470	RIVER FOREST	IL		04/10/2023		14,902		2,615			2,615		17,517	17,517			
6600849365	COLLEYVILLE	TX		07/14/2023		16,841		3,374			3,374		20,215	20,215			
6602696392	MISSION VIEJO	CA		04/10/2023		21,698		4,075			4,075		25,773	25,773			
6601696955	FAIRFIELD	CA		04/10/2023		10,994		1,615			1,615		12,609	12,609			
6601225219	JACKSONVILLE	FL		04/10/2023		2,115		1,300			1,300		3,415	3,415			
6601709964	CRESTED BUTTE	CO		07/14/2023		21,771		4,874			4,874		26,645	26,645			
6601482224	LONG BEACH	CA		04/10/2023		33,967		3,088			3,088		37,055	37,055			
6602675172	SCOTTSDALE	AZ		04/10/2023		16,432		3,194			3,194		19,626	19,626			
6600681271	JACKSONVILLE	FL		04/10/2023		2,218		1,391			1,391		3,609	3,609			
6601736199	LINCOLN	NE		04/10/2023		11,464		2,229			2,229		13,692	13,692			
6602672864	NAPERVILLE	IL		04/10/2023		14,638		2,132			2,132		16,769	16,769			
6601750133	TIJERAS	NM		04/10/2023		11,099		1,947			1,947		13,046	13,046			
6602680990	WOODINVILLE	WA		07/14/2023		22,892		5,126			5,126		28,019	28,019			
6602691278	LEXINGTON	KY		04/10/2023		41,926		4,640			4,640		46,566	46,566			
8201392230	PALM BEACH GARDENS	FL		07/14/2023		8,779		1,720			1,720		10,500	10,500			
6601708560	GLENDALE	CA		04/10/2023		20,243		3,934			3,934		24,177	24,177			
6602710706	VERNAL	UT		07/14/2023		3,229		577			577		3,805	3,805			
6600012022	JACKSONVILLE	FL		04/10/2023		1,701		919			919		2,620	2,620			
8195686819	MIAMI	FL		07/14/2023		4,016		1,027			1,027		5,043	5,043			
6602699511	LAS VEGAS	NV		04/10/2023		24,614		4,794			4,794		29,408	29,408			
6601752352	BELLAIRE	TX		07/14/2023		16,487		3,399			3,399		19,886	19,886			
6600675471	JACKSONVILLE	FL		04/10/2023		1,646		1,016			1,016		2,663	2,663			
6601684282	NORTHBROOK	IL		04/10/2023		54,399		9,623			9,623		64,022	64,022			
8024046416	MIAMI	FL		07/14/2023		2,624		500			500		3,125	3,125			
6600037292	TULSA	OK		04/10/2023		15,409		2,611			2,611		18,019	18,019			
125062410	NAPLES	FL		07/14/2023		1,289		770			770		2,059	2,059			
6600831488	FULSHEAR	TX		07/14/2023		34,586		6,152			6,152		40,738	40,738			
6602702513	CARLSBAD	CA		04/10/2023		24,930		4,848			4,848		29,778	29,778			
6602704832	SHORELINE	WA		07/14/2023		11,221		2,251			2,251		13,471	13,471			
6600694290	DEL MAR	CA		04/10/2023		22,530		4,760			4,760		27,290	27,290			
PEB1596054934	NORTHRIDGE	CA		08/14/2017		17,272		(439)			(439)		16,833	16,833			
6600038191	HALF MOON BAY	CA		04/10/2023		24,988		4,235			4,235		29,223	29,223			
6602694470	NAPLES	FL		04/10/2023		16,990		2,981			2,981		19,971	19,971			
6600934894	NEWCASTLE	CA		04/10/2023		36,381		3,596			3,596		39,978	39,978			
6602685296	QUEEN CREEK	AZ		04/10/2023		13,536		2,714			2,714		16,250	16,250			
6602682111	FRUITA	CO		07/14/2023		17,984		3,911			3,911		21,896	21,896			
6602699370	CLAREMONT	CA		04/10/2023		22,293		4,039			4,039		26,333	26,333			
6601709014	SARASOTA	FL		04/10/2023		20,127		3,530			3,530		23,657	23,657			
6601742015	VAIL	CO		07/14/2023		15,281		3,323			3,323		18,604	18,604			
6601203356	JACKSONVILLE	FL		04/10/2023		1,705		921			921		2,627	2,627			
6602696327	SAN BRUNO	CA		04/10/2023		13,785		2,680			2,680		16,466	16,466			
6601679845	BROOKLYN	NY		04/10/2023		26,019		4,683			4,683		30,702	30,702			
6601751115	VALLEJO	CA		04/10/2023		10,965		2,354			2,354		13,319	13,319			
6602689603	SAN JOSE	CA		04/10/2023		20,588		4,141			4,141		24,729	24,729			
6601749481	PORTLAND	OR		07/14/2023		37,289		4,911			4,911		42,200	42,200			
8202219123	FORT MYERS	FL		07/14/2023		6,031		1,036			1,036		7,067	7,067			
6600935024	BLACK DIAMOND	WA		07/14/2023		25,873		5,362			5,362		31,235	31,235			
6602682434	LAKE BARRINGTON	IL		04/10/2023		11,286		2,120			2,120		13,405	13,405			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505295916	WEST PALM BEACH	FL		07/14/2023		2,591		508			508		3,100	3,100			
PEB1216003634	MIAMI	FL		11/18/2016		17,888		(120)			(120)		17,768	17,768			
6601728907	KATY	TX		07/14/2023		17,850		4,113			4,113		21,963	21,963			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		15,206		(61)			(61)		15,145	15,145			
6601823203	SAN FRANCISCO	CA		04/10/2023		16,350		3,177			3,177		19,526	19,526			
6602699198	LAS VEGAS	NV		04/10/2023		23,941		4,815			4,815		28,757	28,757			
8027775518	LANTANA	FL		07/14/2023		5,109		899			899		6,008	6,008			
6601486621	LAKE MARY	FL		04/10/2023		32,098		3,015			3,015		35,113	35,113			
6600028770	JACKSONVILLE	FL		04/10/2023		491		119			119		610	610			
6600028853	JACKSONVILLE	FL		04/10/2023		1,054		297			297		1,352	1,352			
6601485789	TETON VILLAGE	WY		04/10/2023		66,265		5,498			5,498		71,763	71,763			
6602678853	SAN JOSE	CA		04/10/2023		13,737		2,410			2,410		16,146	16,146			
EB1369002397	SARASOTA	FL		07/17/2015		11,873		48			48		11,921	11,921			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		11,236		13			13		11,249	11,249			
EB1352004188	QUIOGUE	NY		12/18/2015		24,034		(46)			(46)		23,988	23,988			
6601818484	SANTA CLARA	CA		04/10/2023		19,232		3,737			3,737		22,969	22,969			
505382421	CAPE CORAL	FL		07/14/2023		5,033		1,166			1,166		6,198	6,198			
6602696673	MARBLEHEAD	MA		04/10/2023		12,436		2,336			2,336		14,772	14,772			
6602702588	SAN JOSE	CA		04/10/2023		19,594		3,942			3,942		23,536	23,536			
6600793274	BELLEVUE	WA		07/14/2023		257,019		48,324			48,324		305,344	305,344			
PEB1541042455	BRENTWOOD	TN		01/11/2018		11,528		(64)			(64)		11,464	11,464			
8191396248	WEST PALM BCH	FL		07/14/2023		5,830		1,608			1,608		7,437	7,437			
6601739102	JUPITER	FL		04/10/2023		20,168		4,055			4,055		24,223	24,223			
6601726828	SANIBEL	FL		04/10/2023		57,542		10,087			10,087		67,629	67,629			
8197451387	BOCA RATON	FL		07/14/2023		22,655		5,450			5,450		28,105	28,105			
6601723650	MESA	AZ		04/10/2023		25,236		4,573			4,573		29,809	29,809			
6601688077	PLANO	TX		07/14/2023		48,460		4,634			4,634		53,093	53,093			
6602710607	ROUND ROCK	TX		07/14/2023		6,035		1,313			1,313		7,348	7,348			
6601811893	SAN DIEGO	CA		04/10/2023		25,995		4,708			4,708		30,703	30,703			
6601097907	COLLEYVILLE	TX		07/14/2023		16,952		2,671			2,671		19,624	19,624			
6601815688	EAST MARION	NY		04/10/2023		15,322		2,687			2,687		18,009	18,009			
6601686626	FRANKLIN SQUARE	NY		04/10/2023		8,301		532			532		8,833	8,833			
6601473058	DALLAS	TX		07/14/2023		62,385		6,355			6,355		68,740	68,740			
8195184733	HOMESTEAD	FL		07/14/2023		5,401		1,415			1,415		6,816	6,816			
6601708396	OKLAHOMA CITY	OK		04/10/2023		16,068		2,911			2,911		18,979	18,979			
6602676477	CHICAGO	IL		04/10/2023		14,540		3,022			3,022		17,562	17,562			
6602688209	GUNNISON	CO		07/14/2023		11,034		2,213			2,213		13,247	13,247			
6601680389	BROOKLYN	NY		04/10/2023		55,664		4,869			4,869		60,533	60,533			
6602683739	SALT LAKE CITY	UT		07/14/2023		19,586		4,386			4,386		23,972	23,972			
PEB1540093740	COHASSET	MA		11/18/2016		22,021		(358)			(358)		21,663	21,663			
6601472936	SANTA ANA	CA		04/10/2023		59,359		4,689			4,689		64,048	64,048			
6602687870	SCOTTSDALE	AZ		04/10/2023		16,145		2,833			2,833		18,978	18,978			
6601679142	NEW YORK	NY		04/10/2023		16,635		947			947		17,581	17,581			
6600482415	SAN DIEGO	CA		04/10/2023		15,791		2,675			2,675		18,466	18,466			
6600011727	JACKSONVILLE	FL		04/10/2023		1,566		833			833		2,399	2,399			
8202161985	MARGATE	FL		07/14/2023		3,073		499			499		3,572	3,572			
6602696475	MALIBU	CA		04/10/2023		18,692		3,509			3,509		22,201	22,201			
6601687236	NEW YORK	NY		04/10/2023		26,611		1,388			1,388		27,999	27,999			
6600841586	AUSTIN	TX		07/14/2023		54,326		8,148			8,148		62,474	62,474			
6601476853	ELLISVILLE	MO		04/10/2023		3,387		533			533		3,920	3,920			
6601468983	ATLANTIC BEACH	FL		04/10/2023		2,034		1,286			1,286		3,321	3,321			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601827246	PHOENIX	AZ		04/10/2023		6,749		1,145			1,145		7,894	7,894			
EB1785003246	LOS ANGELES	CA		03/24/2016		13,155		(130)			(130)		13,025	13,025			
6601225243	JACKSONVILLE	FL		04/10/2023		1,667		992			992		2,659	2,659			
6601481754	WESTWOOD	MA		04/10/2023		45,737		4,156			4,156		49,893	49,893			
6602699164	PORTLAND	OR		07/14/2023		13,978		3,221			3,221		17,199	17,199			
6601489807	SAN BERNARDINO	CA		04/10/2023		8,514		737			737		9,251	9,251			
6602675081	ADA	MI		04/10/2023		18,570		3,733			3,733		22,303	22,303			
6601224816	JACKSONVILLE	FL		04/10/2023		1,535		943			943		2,478	2,478			
6602688241	WESTCHESTER	CA		04/10/2023		25,044		4,250			4,250		29,294	29,294			
6600012006	JACKSONVILLE	FL		04/10/2023		1,559		832			832		2,391	2,391			
6601742510	WESTLAKE	TX		07/14/2023		32,288		7,023			7,023		39,311	39,311			
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023		19,254		3,616			3,616		22,870	22,870			
6601682872	NEW YORK	NY		04/10/2023		18,103		2,934			2,934		21,037	21,037			
6601731547	PASADENA	CA		04/10/2023		62,275		10,564			10,564		72,840	72,840			
6600911785	SANTA MONICA	CA		04/10/2023		77,813		6,655			6,655		84,468	84,468			
8200873055	WEST PALM BEACH	FL		07/14/2023		5,477		1,324			1,324		6,801	6,801			
6601682294	NEW YORK	NY		04/10/2023		47,920		8,080			8,080		56,000	56,000			
6602687243	EL SEGUNDO	CA		04/10/2023		25,283		5,254			5,254		30,537	30,537			
6601685081	WILDWOOD	MO		04/10/2023		45,934		3,498			3,498		49,432	49,432			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		24,403		153			153		24,556	24,556			
6600023060	JACKSONVILLE	FL		04/10/2023		(119)		1,543			1,543		1,424	1,424			
6601058347	MORGAN HILL	CA		04/10/2023		14,147		2,144			2,144		16,290	16,290			
6600064452	LAKE FOREST PARK	WA		07/14/2023		9,211		1,938			1,938		11,150	11,150			
PH7118585004	HARVARD	MA		10/10/2014		13,287		(88)			(88)		13,199	13,199			
6602682814	SALT LAKE CITY	UT		07/14/2023		19,680		4,276			4,276		23,956	23,956			
6602693787	MURRAY	UT		07/14/2023		22,888		2,944			2,944		25,831	25,831			
6601721928	SAN RAFAEL	CA		04/10/2023		14,597		2,560			2,560		17,157	17,157			
6601686204	HARVARD	MA		04/10/2023		40,060		3,677			3,677		43,737	43,737			
6601687145	SAINT CHARLES	IL		04/10/2023		39,600		2,264			2,264		41,864	41,864			
6600040551	INDIANAPOLIS	IN		04/10/2023		17,656		3,440			3,440		21,096	21,096			
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023		5,280		952			952		6,233	6,233			
6600477829	LAS VEGAS	NV		04/10/2023		16,359		2,960			2,960		19,319	19,319			
6601682757	BROOKLYN	NY		04/10/2023		3,801		640			640		4,441	4,441			
6602676527	WINCHESTER	MA		04/10/2023		18,553		3,856			3,856		22,409	22,409			
6602679273	DAVIS	CA		04/10/2023		17,508		3,280			3,280		20,787	20,787			
6602687839	RANCHO MIRAGE	CA		04/10/2023		9,824		1,291			1,291		11,115	11,115			
6600932054	MOUNTAIN HOUSE	CA		04/10/2023		14,087		1,235			1,235		15,323	15,323			
6602673326	WHITEFISH	MT		04/10/2023		37,292		3,906			3,906		41,198	41,198			
6602676758	SARATOGA	CA		04/10/2023		26,067		5,594			5,594		31,661	31,661			
6602702141	SAN DIEGO	CA		04/10/2023		21,101		4,245			4,245		25,346	25,346			
8001782573	NORTH MIAMI BEACH	FL		07/14/2023		2,472		387			387		2,860	2,860			
6602687144	SAN DIEGO	CA		04/10/2023		18,973		3,815			3,815		22,787	22,787			
6602685569	POWAY	CA		04/10/2023		15,248		2,763			2,763		18,012	18,012			
505373854	HOLLYWOOD	FL		07/14/2023		9,531		2,207			2,207		11,738	11,738			
6602712892	BROOKLYN	NY		04/10/2023		122,159		13,535			13,535		135,695	135,695			
6602681790	PHOENIX	AZ		04/10/2023		21,425		4,165			4,165		25,590	25,590			
6602700046	SAN DIEGO	CA		04/10/2023		24,311		4,727			4,727		29,038	29,038			
6602674522	WALNUT CREEK	CA		04/10/2023		18,686		4,006			4,006		22,692	22,692			
6601823286	NASHVILLE	TN		04/10/2023		4,773		809			809		5,582	5,582			
6602683929	PLEASANTON	CA		04/10/2023		23,382		4,238			4,238		27,620	27,620			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		13,725		(155)			(155)		13,570	13,570			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600061169	LONG GROVE	IL		04/10/2023		18,692		1,232			1,232		19,924	19,924			
505268377	HIALEAH	FL		07/14/2023		5,020		822			822		5,842	5,842			
6601203794	JACKSONVILLE	FL		04/10/2023		666		106			106		771	771			
8198836907	OAKLAND PARK	FL		07/14/2023		5,633		1,400			1,400		7,033	7,033			
6601678946	MERCER ISLAND	WA		07/14/2023		45,287		4,959			4,959		50,247	50,247			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		29,553		(241)			(241)		29,312	29,312			
6602672559	ROYSE CITY	TX		07/14/2023		5,649		687			687		6,336	6,336			
6600984741	NEWPORT BEACH	CA		04/10/2023		20,417		3,832			3,832		24,249	24,249			
6601686071	WESTON	MA		04/10/2023		62,278		3,946			3,946		66,223	66,223			
6600851619	FAIR OAKS RANCH	TX		07/14/2023		85,556		9,938			9,938		95,495	95,495			
6600562760	LONG ISLAND CITY	NY		04/10/2023		14,622		2,382			2,382		17,003	17,003			
PEB1249003049	NORTH VENICE	FL		11/18/2016		33,456		(41)			(41)		33,415	33,415			
6601204131	JACKSONVILLE	FL		04/10/2023		1,329		360			360		1,689	1,689			
6602700665	EAGLE	ID		04/10/2023		33,010		6,438			6,438		39,448	39,448			
6602677715	TAMPA	FL		04/10/2023		14,336		2,882			2,882		17,218	17,218			
3358763768	Miami	FL		07/14/2023		4,252		725			725		4,977	4,977			
8204306189	LAKE WORTH	FL		07/14/2023		2,763		313			313		3,076	3,076			
6600991001	SAN DIEGO	CA		04/10/2023		10,915		1,787			1,787		12,701	12,701			
6601741496	SEATTLE	WA		07/14/2023		34,728		7,159			7,159		41,887	41,887			
6602695006	ENGLEWOOD	CO		07/14/2023		8,017		1,847			1,847		9,864	9,864			
8201061928	CAPE CORAL	FL		07/14/2023		5,658		1,137			1,137		6,795	6,795			
6602682467	HURRICANE	UT		07/14/2023		11,967		2,535			2,535		14,502	14,502			
6602696921	SANTA BARBARA	CA		04/10/2023		18,100		3,520			3,520		21,619	21,619			
8198806197	MIAMI	FL		07/14/2023		7,026		1,609			1,609		8,635	8,635			
EB1222530332	CEDAR HILL	TX		07/17/2015		20,196		(74)		1,271	1,197		21,393	21,393			
6601014837	CARDIFF BY THE SEA	CA		04/10/2023		15,102		2,288			2,288		17,389	17,389			
6602700111	SANTA MARIA	CA		04/10/2023		13,381		2,609			2,609		15,990	15,990			
6600850918	BRENTWOOD	TN		04/10/2023		18,880		3,200			3,200		22,080	22,080			
0713700	New York	NY		02/05/2015		918,884							918,884	918,884			
6600026246	JACKSONVILLE	FL		04/10/2023		1,530		588			588		2,118	2,118			
6601696732	ENCINITAS	CA		04/10/2023		13,663		2,393			2,393		16,056	16,056			
6601204289	JACKSONVILLE	FL		04/10/2023		(11,611)		930			930		(10,681)	(10,681)			
6601726851	BAINBRIDGE IS	WA		07/14/2023		25,612		5,908			5,908		31,520	31,520			
6602710433	FORT MYERS BEACH	FL		04/10/2023		8,408		1,146			1,146		9,554	9,554			
6601477646	CLARKSVILLE	MD		07/14/2023		45,491		5,451			5,451		50,942	50,942			
PEB1596053567	LA SELVA BEACH	CA		11/18/2016		28,563		(226)			(226)		28,337	28,337			
6601469312	ATLANTIC BEACH	FL		04/10/2023		1,521		963			963		2,484	2,484			
6600794553	VIRGINIA BEACH	VA		04/10/2023		41,586		3,760			3,760		45,346	45,346			
6601214692	BROOKLYN	NY		04/10/2023		4,860		684			684		5,544	5,544			
EB1564000618	DENVER	CO		08/07/2015		19,710		(42)			(42)		19,669	19,669			
8200919345	LAKE WORTH	FL		07/14/2023		4,907		1,287			1,287		6,194	6,194			
3371274298	Lehigh Acres	FL		07/14/2023		2,373		371			371		2,744	2,744			
6601696989	ELK GROVE	CA		04/10/2023		16,895		2,670			2,670		19,565	19,565			
PEB1725003797	SAN MARINO	CA		11/17/2017		83,032		(2,327)			(2,327)		80,705	80,705			
6601726935	NEWPORT BEACH	CA		04/10/2023		24,553		4,773			4,773		29,326	29,326			
6601681304	NAPERVILLE	IL		04/10/2023		57,408		5,040			5,040		62,448	62,448			
6601817999	KELLER	TX		07/14/2023		18,064		3,928			3,928		21,992	21,992			
6602671171	HUNTINGTON BEACH	CA		04/10/2023		78,100		6,908			6,908		85,008	85,008			
8201732523	LEHIGH ACRES	FL		07/14/2023		4,962		924			924		5,886	5,886			
6602687953	MORGAN HILL	CA		04/10/2023		15,674		2,570			2,570		18,244	18,244			
6601681999	WILMETTE	IL		04/10/2023		55,150		3,129			3,129		58,279	58,279			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8203148562	BELLE GLADE	FL		07/14/2023		3,564		466			466		4,030	4,030			
6601679803	BROOKLYN	NY		04/10/2023		19,135		2,154			2,154		21,289	21,289			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		10,973		(54)			(54)		10,919	10,919			
6602681295	FRESNO	CA		04/10/2023		12,511		1,981			1,981		14,492	14,492			
6600482019	JACKSONVILLE	FL		04/10/2023		6,249		1,054			1,054		7,303	7,303			
6601749754	SANTA BARBARA	CA		04/10/2023		13,620		2,557			2,557		16,177	16,177			
6602671460	AUSTIN	TX		07/14/2023		39,990		4,379			4,379		44,368	44,368			
6600662115	GREAT FALLS	VA		04/10/2023		50,472		3,462			3,462		53,935	53,935			
6600845835	SAN RAMON	CA		04/10/2023		16,448		2,782			2,782		19,230	19,230			
6601684266	GLENCOE	IL		04/10/2023		(37,874)		4,732			4,732		(33,142)	(33,142)			
FR125718754	SAN JOSE	CA		10/21/2016		31,060		107			107		31,168	31,168			
PEB1596056115	SAN RAFAEL	CA		03/21/2018		11,717		31			31		11,748	11,748			
6602677343	ELMHURST	IL		04/10/2023		22,431		4,581			4,581		27,012	27,012			
6601685867	LEXINGTON	MA		04/10/2023		61,415		4,783			4,783		66,199	66,199			
6600012048	JACKSONVILLE	FL		04/10/2023		1,868		911			911		2,779	2,779			
6600441536	SCOTTSDALE	AZ		04/10/2023		16,138		2,923			2,923		19,062	19,062			
3393269491	Lehigh Acres	FL		07/14/2023		2,511		452			452		2,963	2,963			
6602699677	BOERNE	TX		07/14/2023		19,721		4,555			4,555		24,276	24,276			
PH7134020176	TROPHY CLUB	TX		07/24/2015		10,139		(38)			(38)		10,101	10,101			
6602710789	MADISON	TN		04/10/2023		14,231		2,498			2,498		16,729	16,729			
6602696053	KINGSLAND	TX		07/14/2023		15,356		3,340			3,340		18,696	18,696			
EB1564000716	FRASER	CO		12/18/2015		16,967		(28)			(28)		16,940	16,940			
6602682137	GOLDEN	CO		07/14/2023		17,953		4,136			4,136		22,089	22,089			
6602701713	WASHOUGAL	WA		07/14/2023		11,361		2,472			2,472		13,833	13,833			
6601469296	BROOKLYN	NY		04/10/2023		18,524		2,699			2,699		21,222	21,222			
6601809228	SANTA ANA	CA		04/10/2023		18,575		3,486			3,486		22,061	22,061			
6601678284	SOUTHBOROUGH	MA		04/10/2023		41,131		4,076			4,076		45,208	45,208			
6601482935	HOUSTON	TX		07/14/2023		77,713		8,442			8,442		86,154	86,154			
8195489260	DORAL	FL		07/14/2023		5,658		1,447			1,447		7,105	7,105			
6602676279	SCOTTSDALE	AZ		04/10/2023		18,929		3,927			3,927		22,856	22,856			
6601479071	NORTHBROOK	IL		04/10/2023		54,868		4,405			4,405		59,273	59,273			
6602685981	SAN MATEO	CA		04/10/2023		18,990		3,817			3,817		22,808	22,808			
6601724336	NEW YORK	NY		04/10/2023		18,376		1,770			1,770		20,145	20,145			
8199174154	RIVIERA BEACH	FL		07/14/2023		7,170		1,649			1,649		8,819	8,819			
6600849423	DALLAS	TX		07/14/2023		43,275		5,027			5,027		48,302	48,302			
6602701705	BLOOMINGTON	MN		04/10/2023		11,999		2,333			2,333		14,332	14,332			
6602711878	VIRGINIA BEACH	VA		04/10/2023		5,570		882			882		6,452	6,452			
6601711036	ALBUQUERQUE	NM		04/10/2023		31,231		5,863			5,863		37,094	37,094			
EB1541040473	LEAGUE CITY	TX		08/19/2016		15,593		(56)			(56)		15,537	15,537			
6602705912	SAN CLEMENTE	CA		04/10/2023		22,114		3,255			3,255		25,369	25,369			
6601750604	PASADENA	CA		04/10/2023		53,674		5,338			5,338		59,013	59,013			
6600592742	CHAPPAQUA	NY		04/10/2023		34,459		5,620			5,620		40,078	40,078			
6600058769	ENCINITAS	CA		04/10/2023		36,873		6,678			6,678		43,550	43,550			
6600679093	JACKSONVILLE	FL		04/10/2023		2,192		1,367			1,367		3,559	3,559			
PEB1171015052	SAMMAMISH	WA		11/18/2016		16,659		(216)			(216)		16,444	16,444			
0703900	Glenview	IL		07/01/2014		943,871							943,871	943,871			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		19,280		(38)			(38)		19,242	19,242			
EB1784002309	LAFAYETTE	CA		10/12/2016		33,423		(233)			(233)		33,190	33,190			
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023		17,662		3,434			3,434		21,096	21,096			
6602711373	GILBERT	AZ		04/10/2023		12,228		1,733			1,733		13,961	13,961			
6602693407	PORTERVILLE	CA		04/10/2023		38,735		3,842			3,842		42,577	42,577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1357000907	BEDFORD	MA		12/18/2015		13,496		123			123		13,619	13,619			
6602691500	BRENTWOOD	TN		04/10/2023		14,557		1,474			1,474		16,031	16,031			
0850500	Charlotte	NC		12/22/2017		930,636							930,636	930,636			
6601680744	LOS ANGELES	CA		04/10/2023		54,080		5,024			5,024		59,104	59,104			
6602683093	MILL VALLEY	CA		04/10/2023		33,885		6,814			6,814		40,699	40,699			
6601285908	SOUTHFIELD	MI		04/10/2023		3,516		418			418		3,933	3,933			
6601489096	MOUNTAIN LAKES	NJ		07/14/2023		59,265		6,651			6,651		65,916	65,916			
6602685213	GILBERT	AZ		04/10/2023		34,933		3,265			3,265		38,198	38,198			
3365282370	Palm Beach	FL		07/14/2023		1,568		300			300		1,868	1,868			
6602674282	SAN JOSE	CA		04/10/2023		21,006		4,509			4,509		25,514	25,514			
6601471391	MARINA DEL REY	CA		04/10/2023		46,319		4,220			4,220		50,538	50,538			
6602671213	ROGERS	MN		04/10/2023		56,398		4,544			4,544		60,942	60,942			
6601753616	DALLAS	TX		07/14/2023		22,285		4,346			4,346		26,630	26,630			
6601290064	MATTESON	IL		04/10/2023		3,482		565			565		4,047	4,047			
8194409972	JACKSONVILLE	FL		07/14/2023		5,209		1,400			1,400		6,609	6,609			
6601483545	SAMMAMISH	WA		07/14/2023		44,644		4,429			4,429		49,073	49,073			
0491204	DALLAS	TX		09/06/2012		758,547							758,547	758,547			
PEB1352005431	ROCKVILLE CENTRE	NY		11/17/2017		11,792		105			105		11,897	11,897			
6600263963	UTICA	IL		04/10/2023		9,281		1,600			1,600		10,881	10,881			
6602694884	CLOVIS	CA		04/10/2023		25,852		4,673			4,673		30,526	30,526			
PEB1222602001	MAGNOLIA	TX		11/18/2016		36,401		(117)			(117)		36,285	36,285			
504890172	TAMARAC	FL		07/14/2023		9,623		1,219			1,219		10,842	10,842			
8030853189	HOLLYWOOD	FL		07/14/2023		14,061		1,324			1,324		15,385	15,385			
6601482125	BOULDER	CO		07/14/2023		41,147		4,754			4,754		45,901	45,901			
6602692342	YUCAIPA	CA		04/10/2023		16,596		1,597			1,597		18,193	18,193			
EB1357000849	MARSHFIELD	MA		12/18/2015		18,483		63			63		18,546	18,546			
6602698836	CAPE CORAL	FL		04/10/2023		11,681		2,277			2,277		13,958	13,958			
6601028571	MILL VALLEY	CA		04/10/2023		8,903		1,549			1,549		10,451	10,451			
8200720869	PALM HARBOR	FL		07/14/2023		3,765		759			759		4,524	4,524			
6601722579	GILBERT	AZ		04/10/2023		4,577		803			803		5,380	5,380			
6601816694	BRECKENRIDGE	CO		07/14/2023		13,883		2,940			2,940		16,822	16,822			
6601714634	LAKEWAY	TX		07/14/2023		47,704		4,799			4,799		52,503	52,503			
8195472099	HOLLYWOOD	FL		07/14/2023		2,435		605			605		3,040	3,040			
6601483487	FORT COLLINS	CO		07/14/2023		19,713		1,839			1,839		21,552	21,552			
6601699728	HOUSTON	TX		07/14/2023		14,719		3,115			3,115		17,834	17,834			
6601704064	NEW YORK	NY		04/10/2023		61,435		6,430			6,430		67,865	67,865			
6602683440	ALLEN	TX		07/14/2023		12,308		2,677			2,677		14,985	14,985			
6600934761	MONMOUTH	OR		07/14/2023		10,569		2,001			2,001		12,571	12,571			
8201313933	GREENACRES	FL		07/14/2023		4,242		769			769		5,011	5,011			
8195447491	WEST PALM BEACH	FL		07/14/2023		5,801		1,510			1,510		7,311	7,311			
6601482711	BROOKLINE	MA		04/10/2023		59,261		4,733			4,733		63,994	63,994			
8200985205	BOCA RATON	FL		07/14/2023		4,115		923			923		5,038	5,038			
8026819804	NAPLES	FL		07/14/2023		4,666		890			890		5,556	5,556			
3393629912	Jacksonville	FL		07/14/2023		7,740		821			821		8,561	8,561			
6601750646	NEW YORK	NY		04/10/2023		19,818		3,593			3,593		23,411	23,411			
PEB1540095253	SAN RAMON	CA		08/14/2017		14,022		(291)			(291)		13,731	13,731			
8200848004	HIALEAH	FL		07/14/2023		5,313		1,131			1,131		6,444	6,444			
6602678556	BRENTWOOD	TN		04/10/2023		36,125		6,547			6,547		42,672	42,672			
6600676362	JACKSONVILLE	FL		04/10/2023		1,636		1,018			1,018		2,654	2,654			
6602679695	BLOOMFLD HLS	MI		04/10/2023		18,622		3,159			3,159		21,781	21,781			
6602681972	LA GRANGE PARK	IL		04/10/2023		11,597		2,034			2,034		13,632	13,632			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1794003388	ANNANDALE	VA		08/07/2015		16,541		40			40		16,581	16,581			
6601678987	BROOKLYN	NY		04/10/2023		19,608		3,681			3,681		23,288	23,288			
6601697029	PACIFICA	CA		04/10/2023		11,493		1,881			1,881		13,374	13,374			
6602690346	PALMETTO BAY	FL		04/10/2023		11,793		2,215			2,215		14,007	14,007			
6602688043	CARLSBAD	CA		04/10/2023		23,900		3,919			3,919		27,819	27,819			
6601471953	CHICAGO	IL		04/10/2023		81,011		6,330			6,330		87,341	87,341			
6602694306	PONTE VEDRA BEACH	FL		04/10/2023		4,528		821			821		5,349	5,349			
0611500	LAS VEGAS	NV		09/27/2005		1,398,869							1,398,869	1,398,869			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		17,444		178			178		17,622	17,622			
6602674274	PIEDMONT	CA		04/10/2023		16,801		3,491			3,491		20,293	20,293			
6601811869	ELMHURST	IL		04/10/2023		11,401		1,997			1,997		13,398	13,398			
6600040403	BRENTWOOD	CA		04/10/2023		17,522		3,173			3,173		20,695	20,695			
6600717588	CHANDLER	AZ		04/10/2023		10,230		1,441			1,441		11,671	11,671			
8195565808	SUNRISE	FL		07/14/2023		12,685		3,282			3,282		15,967	15,967			
6602699263	LAKEVILLE	MN		04/10/2023		15,476		3,010			3,010		18,486	18,486			
6600679325	JACKSONVILLE	FL		04/10/2023		1,737		1,096			1,096		2,833	2,833			
6602674126	SEATTLE	WA		07/14/2023		23,803		5,956			5,956		29,759	29,759			
6600454927	LYNNWOOD	WA		07/14/2023		5,728		1,020			1,020		6,747	6,747			
6602678440	PEOA	UT		07/14/2023		48,363		12,092			12,092		60,455	60,455			
6600025859	JACKSONVILLE	FL		04/10/2023		1,484		636			636		2,121	2,121			
8026520440	LAKE WORTH	FL		07/14/2023		4,430		966			966		5,397	5,397			
8196791533	HOLLYWOOD	FL		07/14/2023		50,545		12,513			12,513		63,058	63,058			
6600525585	DORAL	FL		04/10/2023		11,093		1,743			1,743		12,836	12,836			
0848500	Newport Beach	CA		01/19/2018		2,198,644							2,198,644	2,198,644			
6601682559	BRONX	NY		04/10/2023		24,383		860			860		25,244	25,244			
6601685859	ROSLYN HARBOR	NY		04/10/2023		42,937		3,377			3,377		46,313	46,313			
6601680975	AUSTIN	TX		07/14/2023		54,816		5,793			5,793		60,609	60,609			
505135061	PINELLAS PARK	FL		07/14/2023		3,194		575			575		3,769	3,769			
6602704642	BELLE ISLE	FL		04/10/2023		12,516		2,350			2,350		14,866	14,866			
6602690734	SHORT HILLS	NJ		07/14/2023		20,778		5,060			5,060		25,839	25,839			
6602687763	MISSOURI CITY	TX		07/14/2023		13,793		2,843			2,843		16,637	16,637			
6600735283	LINWOOD	NJ		07/14/2023		(70,771)		3,927			3,927		(66,844)	(66,844)			
6600011214	JACKSONVILLE	FL		04/10/2023		1,567		817			817		2,384	2,384			
8191770907	JACKSONVILLE	FL		07/14/2023		6,251		1,724			1,724		7,975	7,975			
6601734129	NASHVILLE	TN		04/10/2023		27,196		4,771			4,771		31,967	31,967			
6601825174	PORTER RANCH	CA		04/10/2023		18,599		3,491			3,491		22,091	22,091			
6600677816	JACKSONVILLE	FL		04/10/2023		1,337		841			841		2,178	2,178			
PEB1382003271	SAN DIEGO	CA		11/18/2016		15,279		(61)			(61)		15,219	15,219			
6601685339	WINCHESTER	MA		04/10/2023		61,880		5,069			5,069		66,948	66,948			
6602682392	NOLENSVILLE	TN		04/10/2023		16,236		2,943			2,943		19,178	19,178			
8030572746	HIALEAH	FL		07/14/2023		4,682		1,048			1,048		5,730	5,730			
6602677483	SAINT LOUIS	MO		04/10/2023		14,686		3,152			3,152		17,839	17,839			
6601720110	AUSTIN	TX		07/14/2023		18,167		4,184			4,184		22,352	22,352			
6602684810	BLOOMFLD HLS	MI		04/10/2023		67,878		7,240			7,240		75,118	75,118			
6601472126	DALLAS	TX		07/14/2023		45,655		4,978			4,978		50,633	50,633			
6602673607	CARLSBAD	CA		04/10/2023		24,955		5,185			5,185		30,140	30,140			
6601693192	LAND O LAKES	FL		04/10/2023		11,559		2,093			2,093		13,652	13,652			
8201338905	LEHIGH ACRES	FL		07/14/2023		4,068		912			912		4,980	4,980			
6601728188	SAN FRANCISCO	CA		04/10/2023		26,769		5,382			5,382		32,152	32,152			
6600914888	SARATOGA	CA		04/10/2023		20,872		3,401			3,401		24,273	24,273			
6602677897	DALLAS	TX		07/14/2023		28,239		7,066			7,066		35,306	35,306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602673482	CORONADO	CA		04/10/2023		44,604		4,794			4,794		49,397	49,397			
6602691856	SANTA CLARITA	CA		04/10/2023		8,673		884			884		9,557	9,557			
6601683128	FAR HILLS	NJ		07/14/2023		58,041		6,277			6,277		64,317	64,317			
6601486910	SANDY	UT		07/14/2023		108,726		12,164			12,164		120,890	120,890			
6601711952	SEATTLE	WA		07/14/2023		40,224		4,910			4,910		45,134	45,134			
8195097882	MARGATE	FL		07/14/2023		6,839		1,839			1,839		8,678	8,678			
6602672716	ESCONDIDO	CA		04/10/2023		7,459		1,290			1,290		8,750	8,750			
6601203430	JACKSONVILLE	FL		04/10/2023		2,140		1,205			1,205		3,345	3,345			
8199159415	ESTERO	FL		07/14/2023		10,261		2,479			2,479		12,740	12,740			
6602679166	LEEDS	UT		07/14/2023		18,315		3,671			3,671		21,986	21,986			
8008437482	OLDSMAR	FL		07/14/2023		2,692		569			569		3,260	3,260			
6601680132	REGO PARK	NY		04/10/2023		25,036		2,400			2,400		27,436	27,436			
6602682251	FULSHEAR	TX		07/14/2023		11,232		2,443			2,443		13,675	13,675			
6600023052	RENO	NV		04/10/2023		5,990		(21)			(21)		5,968	5,968			
6601820811	PARK CITY	UT		07/14/2023		11,495		2,369			2,369		13,864	13,864			
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023		23,263		4,186			4,186		27,449	27,449			
6602685106	CHICAGO	IL		04/10/2023		43,951		4,856			4,856		48,807	48,807			
6601473207	BETHANY BEACH	DE		04/10/2023		88,155		7,630			7,630		95,785	95,785			
6602702224	PORTLAND	OR		07/14/2023		14,119		3,162			3,162		17,281	17,281			
6601723676	WEST PALM BEACH	FL		04/10/2023		12,997		2,056			2,056		15,053	15,053			
6601718973	SARATOGA	CA		04/10/2023		68,254		7,338			7,338		75,592	75,592			
6601734699	WASHINGTON	DC		04/10/2023		32,650		3,423			3,423		36,072	36,072			
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023		14,634		2,230			2,230		16,864	16,864			
8191500740	DELRAY BEACH	FL		07/14/2023		9,720		2,681			2,681		12,401	12,401			
6602688514	COPPELL	TX		07/14/2023		10,831		2,052			2,052		12,884	12,884			
6602683473	PORTLAND	OR		07/14/2023		10,763		2,410			2,410		13,173	13,173			
8202207315	BOCA RATON	FL		07/14/2023		13,300		1,615			1,615		14,916	14,916			
6602696681	DUBLIN	CA		04/10/2023		17,119		3,329			3,329		20,447	20,447			
6602682780	SAN ANSELMO	CA		04/10/2023		17,573		3,185			3,185		20,758	20,758			
6601821876	LAFAYETTE	CA		04/10/2023		24,098		4,523			4,523		28,621	28,621			
6601472274	BOULDER	CO		07/14/2023		40,427		4,330			4,330		44,756	44,756			
108632225	Lehigh Acres	FL		07/14/2023		3,904		723			723		4,628	4,628			
6600930975	MAGNOLIA	TX		07/14/2023		11,966		2,397			2,397		14,363	14,363			
6601692327	TRUCKEE	CA		04/10/2023		40,703		3,004			3,004		43,708	43,708			
6600794074	LIVINGSTON	NJ		07/14/2023		11,382		2,217			2,217		13,599	13,599			
EB1786002424	LOS ALTOS	CA		09/25/2015		44,538		(178)			(178)		44,360	44,360			
6602676667	NAPLES	FL		04/10/2023		53,613		5,148			5,148		58,761	58,761			
6601202242	JACKSONVILLE	FL		04/10/2023		1,952		1,168			1,168		3,120	3,120			
6601683615	WASHINGTON	DC		04/10/2023		94,397		5,666			5,666		100,064	100,064			
8197142012	LAKE WORTH	FL		07/14/2023		4,888		1,096			1,096		5,984	5,984			
6600022872	ARROWBEAR PARK	CA		04/10/2023		23,199		674			674		23,872	23,872			
6601685222	SEATTLE	WA		07/14/2023		75,027		6,200			6,200		81,228	81,228			
PEB1357001972	SEATTLE	WA		03/21/2018		15,545		728			728		16,273	16,273			
6600852484	MORRISON	CO		07/14/2023		20,202		4,049			4,049		24,252	24,252			
6601698787	DRAPER	UT		07/14/2023		14,862		2,894			2,894		17,756	17,756			
6601818534	GAITHERSBURG	MD		07/14/2023		14,915		3,243			3,243		18,158	18,158			
PH7132279568	SOUTHLAKE	TX		11/07/2014		29,458		(92)			(92)		29,366	29,366			
6601681239	LOCUST VALLEY	NY		04/10/2023		41,036		3,524			3,524		44,560	44,560			
6600055286	WALNUT CREEK	CA		04/10/2023		9,738		1,594			1,594		11,332	11,332			
6601224220	JACKSONVILLE	FL		04/10/2023		1,543		944			944		2,487	2,487			
6601203422	JACKSONVILLE	FL		04/10/2023		1,699		923			923		2,623	2,623			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7131736733	MAHWAH	NJ		06/19/2015		33,005		(89)			(89)		32,916	32,916			
8195062599	JACKSONVILLE	FL		07/14/2023		2,729		715			715		3,444	3,444			
6602677442	REDINGTON SHORES	FL		04/10/2023		18,784		3,903			3,903		22,687	22,687			
6601730663	BELMONT	CA		04/10/2023		21,541		4,624			4,624		26,165	26,165			
6601727677	BEND	OR		07/14/2023		10,892		2,307			2,307		13,199	13,199			
0848100	Chicago	IL		12/15/2017		1,023,338							1,023,338	1,023,338			
6602689371	BLUE RIVER	CO		07/14/2023		12,836		2,874			2,874		15,710	15,710			
6601490201	ROCKAWAY PARK	NY		04/10/2023		33,235		2,867			2,867		36,102	36,102			
6601202150	ATLANTIC BEACH	FL		04/10/2023		1,816		1,077			1,077		2,893	2,893			
EB1222545020	SAN DIEGO	CA		08/17/2016		15,302		(71)			(71)		15,231	15,231			
PH7131264066	HOUSTON	TX		08/01/2014		17,651		(60)			(60)		17,591	17,591			
6602678101	SARASOTA	FL		04/10/2023		21,965		4,416			4,416		26,380	26,380			
6602673367	KELLER	TX		07/14/2023		31,047		3,704			3,704		34,751	34,751			
8022367534	WEST PALM BEACH	FL		07/14/2023		2,312		408			408		2,720	2,720			
8200460476	LAKE WORTH	FL		07/14/2023		8,885		2,150			2,150		11,035	11,035			
6602674407	NEWPORT BEACH	CA		04/10/2023		22,540		4,837			4,837		27,376	27,376			
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023		25,816		5,017			5,017		30,833	30,833			
6600794835	WASHINGTON	DC		04/10/2023		14,485		2,041			2,041		16,526	16,526			
8012047991	BOCA RATON	FL		07/14/2023		6,264		1,265			1,265		7,529	7,529			
6602680677	CAMPBELL	CA		04/10/2023		29,240		5,487			5,487		34,728	34,728			
6602698588	VENICE	CA		04/10/2023		36,930		6,937			6,937		43,867	43,867			
6601485714	NASHVILLE	TN		04/10/2023		3,523		489			489		4,012	4,012			
6602683309	BROOMFIELD	CO		07/14/2023		13,582		3,041			3,041		16,623	16,623			
6602683481	YORKTOWN	VA		04/10/2023		13,501		2,291			2,291		15,791	15,791			
6601687467	GOLDENS BRIDGE	NY		04/10/2023		14,505		2,047			2,047		16,552	16,552			
6600681743	JACKSONVILLE	FL		04/10/2023		1,987		1,261			1,261		3,248	3,248			
6600010539	JACKSONVILLE	FL		04/10/2023		1,326		693			693		2,019	2,019			
6602700483	AURORA	CO		07/14/2023		12,336		2,763			2,763		15,099	15,099			
6602675503	SEATTLE	WA		07/14/2023		11,230		2,189			2,189		13,419	13,419			
6601006445	ESCONDIDO	CA		04/10/2023		9,718		1,647			1,647		11,365	11,365			
6602680735	ATHOL	ID		04/10/2023		17,046		2,990			2,990		20,036	20,036			
EB1789004398	REDWOOD CITY	CA		06/24/2016		25,888		6			6		25,893	25,893			
6602705938	LAKEVILLE	MN		04/10/2023		23,051		4,483			4,483		27,534	27,534			
6602690858	SALT LAKE CTY	UT		07/14/2023		19,244		4,813			4,813		24,057	24,057			
6602705284	ROCKPORT	MA		04/10/2023		16,716		3,140			3,140		19,856	19,856			
6600028911	JACKSONVILLE	FL		04/10/2023		795		257			257		1,051	1,051			
6601203547	JACKSONVILLE	FL		04/10/2023		1,810		999			999		2,810	2,810			
6600849308	NEEDHAM	MA		04/10/2023		18,768		3,289			3,289		22,057	22,057			
6602694314	DRAPER	UT		07/14/2023		15,266		3,320			3,320		18,587	18,587			
6602699727	NASHVILLE	TN		04/10/2023		14,057		2,741			2,741		16,798	16,798			
6602695170	VALLEJO	CA		04/10/2023		13,844		2,349			2,349		16,194	16,194			
6600829599	LAKE OSWEGO	OR		07/14/2023		24,231		4,445			4,445		28,676	28,676			
6601699066	TIGARD	OR		07/14/2023		17,565		3,038			3,038		20,603	20,603			
8201717797	BOCA RATON	FL		07/14/2023		19,926		3,401			3,401		23,328	23,328			
6601678573	ANDOVER	MA		04/10/2023		37,351		2,883			2,883		40,234	40,234			
6601489492	COLORADO SPRINGS	CO		07/14/2023		45,019		4,478			4,478		49,496	49,496			
6602674381	WASHINGTON	DC		04/10/2023		18,575		3,987			3,987		22,562	22,562			
6602702364	PHOENIX	AZ		04/10/2023		24,930		4,848			4,848		29,778	29,778			
6602690304	WILMETTE	IL		04/10/2023		11,529		2,242			2,242		13,770	13,770			
6602675107	WOODLAND HILLS	CA		04/10/2023		22,354		3,288			3,288		25,642	25,642			
6602677566	JACKSONVILLE	FL		04/10/2023		13,090		2,630			2,630		15,720	15,720			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1541041609	NICHOLS HILLS	OK		08/14/2017		62,646		(1,651)			(1,651)		60,995	60,995			
6601735324	FORT MYERS	FL		04/10/2023		37,976		6,420			6,420		44,396	44,396			
8201018355	JACKSONVILLE	FL		07/14/2023		6,949		1,327			1,327		8,276	8,276			
PEB1540095886	BROOKLYN	NY		01/11/2018		3,760		(15)			(15)		3,745	3,745			
6601717942	SAINT PETERSBURG	FL		04/10/2023		37,398		7,022			7,022		44,419	44,419			
6601747717	CRYSTAL BEACH	FL		04/10/2023		14,429		2,531			2,531		16,960	16,960			
6602673615	DALY CITY	CA		04/10/2023		20,209		4,199			4,199		24,408	24,408			
6601714261	NANTUCKET	MA		04/10/2023		21,664		4,068			4,068		25,732	25,732			
6600941113	BROOKLYN	NY		04/10/2023		8,940		1,862			1,862		10,802	10,802			
6602683077	CULVER CITY	CA		04/10/2023		19,632		3,558			3,558		23,190	23,190			
8198764085	HIALEAH	FL		07/14/2023		9,661		2,279			2,279		11,941	11,941			
8201522052	DELRAY BEACH	FL		07/14/2023		3,783		615			615		4,398	4,398			
6601684241	BUZZARDS BAY	MA		04/10/2023		21,047		734			734		21,780	21,780			
6602678127	RIVERSIDE	CA		04/10/2023		22,342		4,417			4,417		26,758	26,758			
6602675438	LITCHFIELD PARK	AZ		04/10/2023		19,844		3,366			3,366		23,210	23,210			
8198341517	MIAMI	FL		07/14/2023		7,235		1,750			1,750		8,985	8,985			
6601487553	TRAVERSE CITY	MI		04/10/2023		35,489		3,367			3,367		38,856	38,856			
PEB1596055531	ISSAQUAH	WA		11/17/2017		5,718		(111)			(111)		5,607	5,607			
6602704444	AUSTIN	TX		07/14/2023		18,563		3,305			3,305		21,868	21,868			
6602685254	WILMETTE	IL		04/10/2023		16,422		3,301			3,301		19,723	19,723			
6600011941	JACKSONVILLE	FL		04/10/2023		1,827		983			983		2,810	2,810			
6601204636	JACKSONVILLE	FL		04/10/2023		1,742		1,006			1,006		2,748	2,748			
6600830910	SUMMERDALE	AL		07/14/2023		12,042		2,272			2,272		14,314	14,314			
6602678564	NASHVILLE	TN		04/10/2023		21,660		4,067			4,067		25,727	25,727			
504684220	BOYNTON BEACH	FL		07/14/2023		1,966		307			307		2,273	2,273			
6601822148	BOTHELL	WA		07/14/2023		15,984		3,474			3,474		19,458	19,458			
6601698795	BOULDER	CO		07/14/2023		41,384		4,151			4,151		45,534	45,534			
6602682152	NORTH READING	MA		04/10/2023		19,216		3,736			3,736		22,952	22,952			
8199110069	LK WORTH BCH	FL		07/14/2023		5,487		1,364			1,364		6,851	6,851			
6601818526	CYPRESS	TX		07/14/2023		16,191		3,835			3,835		20,026	20,026			
6601383786	HARTSEL	CO		07/14/2023		3,963		403			403		4,365	4,365			
6602692268	FULLERTON	CA		04/10/2023		22,161		2,008			2,008		24,169	24,169			
6600435058	KESWICK	VA		04/10/2023		10,240		1,735			1,735		11,976	11,976			
6601699595	BOYNTON BEACH	FL		04/10/2023		21,552		3,342			3,342		24,894	24,894			
6601285957	TOMS RIVER	NJ		07/14/2023		2,739		443			443		3,182	3,182			
6600935511	EDEN	UT		07/14/2023		28,550		5,542			5,542		34,092	34,092			
6600568544	NEW YORK	NY		04/10/2023		60,607		5,088			5,088		65,695	65,695			
6601713941	AUSTIN	TX		07/14/2023		23,362		4,947			4,947		28,309	28,309			
6600119967	POULSBO	WA		07/14/2023		13,374		2,670			2,670		16,044	16,044			
6601737973	CHEVY CHASE	MD		07/14/2023		24,968		5,431			5,431		30,399	30,399			
6602711555	SHERMAN OAKS	CA		04/10/2023		22,197		3,134			3,134		25,330	25,330			
EB1786002720	EL GRANADA	CA		11/20/2015		24,110		34			34		24,143	24,143			
8197187137	FORT MYERS	FL		07/14/2023		5,958		1,524			1,524		7,481	7,481			
6601749879	FLEMING ISLAND	FL		04/10/2023		34,817		3,751			3,751		38,568	38,568			
6602699453	CORPUS CHRISTI	TX		07/14/2023		14,577		3,263			3,263		17,839	17,839			
6602710458	ORLANDO	FL		04/10/2023		4,849		569			569		5,418	5,418			
6602695683	GLENDALE	AZ		04/10/2023		14,494		2,628			2,628		17,122	17,122			
6601678516	BROOKLINE	MA		04/10/2023		56,328		3,993			3,993		60,321	60,321			
6602705359	QUEEN CREEK	AZ		04/10/2023		15,905		2,884			2,884		18,789	18,789			
505340309	ROYAL PALM BEACH	FL		07/14/2023		3,965		504			504		4,468	4,468			
EB1341001773	DAVIE	FL		12/18/2015		15,042		(100)			(100)		14,942	14,942			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1786003598	FOSTER CITY	CA		08/17/2016		158,583		(43)			(43)		158,540	158,540			
3358896230	Hialeah	FL		07/14/2023		1,206		211			211		1,416	1,416			
6601687368	CAMBRIDGE	MA		04/10/2023		52,507		3,720			3,720		56,227	56,227			
6601673608	GLEN HEAD	NY		04/10/2023		75,405		6,509			6,509		81,914	81,914			
3362463526	Fort Myers	FL		07/14/2023		1,772		314			314		2,086	2,086			
6602684422	PLEASANTON	CA		04/10/2023		20,450		4,112			4,112		24,562	24,562			
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023		17,062		3,092			3,092		20,154	20,154			
EB1787003434	UNION CITY	CA		10/12/2016		17,002		(34)			(34)		16,968	16,968			
6601686543	NEEDHAM	MA		04/10/2023		44,878		3,867			3,867		48,745	48,745			
6601729178	SCOTTSDALE	AZ		04/10/2023		99,753		10,018			10,018		109,771	109,771			
6602685205	HOLLADAY	UT		07/14/2023		47,891		6,450			6,450		54,340	54,340			
6601819060	CHATSWORTH	CA		04/10/2023		54,609		5,710			5,710		60,320	60,320			
6601717041	WEST PALM BEACH	FL		04/10/2023		22,350		4,047			4,047		26,397	26,397			
6601488320	WELLESLEY	MA		04/10/2023		41,057		3,474			3,474		44,531	44,531			
6601827238	MCKINNEY	TX		07/14/2023		10,637		2,313			2,313		12,950	12,950			
6602700194	GLENDALE	CA		04/10/2023		16,261		2,948			2,948		19,209	19,209			
6600841032	LOS ANGELES	CA		04/10/2023		15,602		2,464			2,464		18,066	18,066			
6602701697	LOS GATOS	CA		04/10/2023		15,864		3,085			3,085		18,949	18,949			
6601750711	DANVILLE	CA		04/10/2023		22,315		3,913			3,913		26,227	26,227			
6601203299	JACKSONVILLE	FL		04/10/2023		2,236		1,224			1,224		3,460	3,460			
6602701960	BOULDER CITY	NV		04/10/2023		18,449		3,712			3,712		22,161	22,161			
8199310899	FORT MYERS	FL		07/14/2023		5,682		1,412			1,412		7,094	7,094			
6601753764	AUSTIN	TX		07/14/2023		11,167		2,177			2,177		13,344	13,344			
6602705086	KALISPELL	MT		04/10/2023		21,691		3,558			3,558		25,249	25,249			
6602676451	DOVER	ID		04/10/2023		12,980		2,697			2,697		15,677	15,677			
6602678192	LONG GROVE	IL		04/10/2023		12,700		2,228			2,228		14,928	14,928			
6602679133	SOQUEL	CA		04/10/2023		20,121		4,181			4,181		24,302	24,302			
6601679886	ASTORIA	NY		04/10/2023		10,646		1,073			1,073		11,718	11,718			
PH7119111347	CALABASAS	CA		03/13/2015		23,684		(13)			(13)		23,671	23,671			
6601224568	JACKSONVILLE	FL		04/10/2023		1,536		943			943		2,479	2,479			
6600012071	JACKSONVILLE	FL		04/10/2023		1,708		1,503			1,503		3,211	3,211			
6600848177	HOUSTON	TX		07/14/2023		15,078		2,772			2,772		17,851	17,851			
6602676253	BOSTON	MA		04/10/2023		19,879		4,131			4,131		24,010	24,010			
6602673292	ARROYO GRANDE	CA		04/10/2023		76,244		7,550			7,550		83,795	83,795			
6601686725	CAMBRIDGE	MA		04/10/2023		34,806		2,969			2,969		37,775	37,775			
6601719419	ROSLYN	NY		04/10/2023		17,386		3,495			3,495		20,881	20,881			
6601710723	BRENTWOOD	TN		04/10/2023		35,918		7,216			7,216		43,134	43,134			
PEB1541042368	NASHVILLE	TN		11/17/2017		7,325		(92)			(92)		7,233	7,233			
6601684498	HOBOKEN	NJ		07/14/2023		27,274		5,679			5,679		32,953	32,953			
6600557711	NEW YORK	NY		04/10/2023		28,834		4,683			4,683		33,517	33,517			
6601684712	SETAUKET	NY		04/10/2023		68,489		5,384			5,384		73,873	73,873			
6602680867	AURORA	CO		07/14/2023		12,669		2,837			2,837		15,506	15,506			
6601723072	TUPPER LAKE	NY		04/10/2023		13,796		2,774			2,774		16,570	16,570			
6600935578	AUBURN	WA		07/14/2023		14,760		3,209			3,209		17,968	17,968			
6602679026	HUNTSVILLE	AL		07/14/2023		4,074		912			912		4,987	4,987			
0837700	Raleigh	NC		05/01/2017		2,831,540							2,831,540	2,831,540			
6600921370	ORLANDO	FL		04/10/2023		101,203		11,675			11,675		112,878	112,878			
6600680786	JACKSONVILLE	FL		04/10/2023		1,907		1,193			1,193		3,100	3,100			
6602704428	BELLEVUE	ID		04/10/2023		13,519		2,904			2,904		16,423	16,423			
8195876623	DEERFIELD BEACH	FL		07/14/2023		3,732		927			927		4,659	4,659			
8195663585	WEST PALM BCH	FL		07/14/2023		7,142		1,826			1,826		8,967	8,967			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601693572	SAMMAMISH	WA		07/14/2023		19,130		4,043			4,043		23,173	23,173			
6601745083	CHINO HILLS	CA		04/10/2023		39,621		4,156			4,156		43,776	43,776			
6602678143	BELLEVUE	WA		07/14/2023		16,967		4,132			4,132		21,099	21,099			
6601719773	LOS ANGELES	CA		04/10/2023		17,436		3,506			3,506		20,942	20,942			
6602695030	SEATTLE	WA		07/14/2023		20,200		4,655			4,655		24,855	24,855			
6601820050	WEST HILLS	CA		04/10/2023		23,215		4,664			4,664		27,879	27,879			
6600733411	SAINT JAMES	NY		04/10/2023		6,671		1,092			1,092		7,763	7,763			
6602696624	LIGHTHOUSE PT	FL		04/10/2023		10,223		1,920			1,920		12,143	12,143			
6602695048	SANDY	UT		07/14/2023		14,140		2,995			2,995		17,135	17,135			
6601165225	SMYRNA	TN		04/10/2023		7,355		1,484			1,484		8,839	8,839			
6601708636	LITTLETON	CO		07/14/2023		93,719		11,260			11,260		104,979	104,979			
6602696038	SAN FRANCISCO	CA		04/10/2023		22,056		3,998			3,998		26,054	26,054			
6601684449	BROOKLYN	NY		04/10/2023		72,126		5,961			5,961		78,087	78,087			
6601204354	JACKSONVILLE	FL		04/10/2023		749		431			431		1,180	1,180			
6601692848	PORTLAND	OR		07/14/2023		11,982		2,468			2,468		14,450	14,450			
6601482562	EDINA	MN		04/10/2023		40,573		3,040			3,040		43,612	43,612			
EB1382003273	PHOENIX	AZ		12/16/2016		13,568		96			96		13,663	13,663			
6600675141	JACKSONVILLE	FL		04/10/2023		1,618		1,001			1,001		2,620	2,620			
8195812932	NAPLES	FL		07/14/2023		4,220		995			995		5,215	5,215			
6602676709	ALAMO	CA		04/10/2023		25,355		5,617			5,617		30,972	30,972			
6602711514	SAMMAMISH	WA		07/14/2023		12,075		2,355			2,355		14,430	14,430			
6601684605	UPPER BROOKVILLE	NY		04/10/2023		66,685		5,908			5,908		72,592	72,592			
8201624198	MIAMI	FL		07/14/2023		2,724		430			430		3,153	3,153			
6602696376	FORT COLLINS	CO		07/14/2023		11,688		2,693			2,693		14,381	14,381			
6601726372	SAINT JOHNS	FL		04/10/2023		14,826		2,979			2,979		17,806	17,806			
6602691666	OREM	UT		07/14/2023		41,663		5,226			5,226		46,889	46,889			
6601685644	MOORESTOWN	NJ		07/14/2023		53,626		4,261			4,261		57,887	57,887			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		19,011		21			21		19,033	19,033			
PEB1596053483	LAKE STEVENS	WA		11/18/2016		16,992		(408)			(408)		16,583	16,583			
6601717074	HOUSTON	TX		07/14/2023		181,122		39,392			39,392		220,514	220,514			
6601690024	FORT WORTH	TX		07/14/2023		13,115		2,391			2,391		15,507	15,507			
6600479072	REGO PARK	NY		04/10/2023		10,507		1,661			1,661		12,168	12,168			
PEB1027558435	WEDDINGTON	NC		11/17/2017		12,687		34			34		12,721	12,721			
6602700319	IRVINE	CA		04/10/2023		31,915		5,787			5,787		37,703	37,703			
6600675992	JACKSONVILLE	FL		04/10/2023		1,345		835			835		2,180	2,180			
6602682939	AUSTIN	TX		07/14/2023		16,138		3,326			3,326		19,464	19,464			
6601823088	DEWEY BEACH	DE		04/10/2023		20,203		3,426			3,426		23,629	23,629			
6601683011	HIGHLAND PARK	IL		04/10/2023		34,909		3,730			3,730		38,639	38,639			
0839300	San Diego	CA		06/29/2017		1,811,127							1,811,127	1,811,127			
6601486845	HOPKINS	MN		04/10/2023		38,171		3,226			3,226		41,397	41,397			
EB1351003915	NEW YORK	NY		12/18/2015		27,435		96			96		27,531	27,531			
6601488395	BAYSIDE	NY		04/10/2023		30,175		2,485			2,485		32,660	32,660			
6602685643	FAIRFIELD	CA		04/10/2023		16,589		3,006			3,006		19,595	19,595			
6600011982	JACKSONVILLE	FL		04/10/2023		1,460		1,168			1,168		2,628	2,628			
6600677196	JACKSONVILLE	FL		04/10/2023		2,170		1,357			1,357		3,527	3,527			
6601074047	ARLINGTON	VA		04/10/2023		5,098		801			801		5,898	5,898			
6601687780	CORSICANA	TX		07/14/2023		25,887		2,635			2,635		28,522	28,522			
0719000	San Antonio	TX		09/30/2015		612,970							612,970	612,970			
6602705151	COLLEGE GROVE	TN		04/10/2023		22,314		3,916			3,916		26,231	26,231			
6602675958	PLEASANTON	CA		04/10/2023		26,793		5,751			5,751		32,544	32,544			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		21,394		(174)			(174)		21,220	21,220			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6600876459	BEND	OR		07/14/2023		3,816		523			523		4,339	4,339			
6600838848	HOLMDEL	NJ		07/14/2023		9,067		1,361			1,361		10,427	10,427			
6601473587	LYON TOWNSHIP	MI		04/10/2023		37,016		3,092			3,092		40,108	40,108			
PH7135362676	FLEMINGTON	NJ		04/08/2016		24,958		(29)			(29)		24,929	24,929			
6601383232	FT MYERS BEACH	FL		04/10/2023		3,982		3,856			3,856		7,837	7,837			
6602704584	JERSEY CITY	NJ		07/14/2023		18,171		3,849			3,849		22,020	22,020			
105868319	West Palm Beach	FL		07/14/2023		2,123		384			384		2,507	2,507			
8191823575	MIAMI	FL		07/14/2023		6,095		1,555			1,555		7,650	7,650			
6601483511	CHELAN	WA		07/14/2023		49,727		4,923			4,923		54,649	54,649			
6602699719	BRIGHTON	CO		07/14/2023		11,056		2,554			2,554		13,610	13,610			
6601688762	LAGO VISTA	TX		07/14/2023		84,981		7,385			7,385		92,365	92,365			
6601740837	SEAL BEACH	CA		04/10/2023		28,513		5,558			5,558		34,071	34,071			
6601729822	WESTLAKE VILLAGE	CA		04/10/2023		13,541		2,220			2,220		15,761	15,761			
6602686351	SAN FRANCISCO	CA		04/10/2023		65,944		6,907			6,907		72,851	72,851			
6602699065	TRUCKEE	CA		04/10/2023		27,486		5,345			5,345		32,831	32,831			
6600677014	JACKSONVILLE	FL		04/10/2023		1,929		1,182			1,182		3,111	3,111			
6601224287	JACKSONVILLE	FL		04/10/2023		1,551		951			951		2,502	2,502			
6601809533	GILBERT	AZ		04/10/2023		41,107		3,830			3,830		44,937	44,937			
6600681677	JACKSONVILLE	FL		04/10/2023		(903)		1,312			1,312		409	409			
6602674241	DANVILLE	CA		04/10/2023		17,584		3,654			3,654		21,238	21,238			
6602681717	SEATTLE	WA		07/14/2023		15,393		3,447			3,447		18,840	18,840			
6601203471	JACKSONVILLE	FL		04/10/2023		1,566		854			854		2,420	2,420			
6602701127	ERIE	CO		07/14/2023		11,327		2,610			2,610		13,937	13,937			
6602702208	OAKLAND	CA		04/10/2023		21,286		4,281			4,281		25,567	25,567			
6600053000	PHOENIX	AZ		04/10/2023		13,138		2,225			2,225		15,362	15,362			
3365737025	Tamarac	FL		07/14/2023		1,781		341			341		2,122	2,122			
6601693226	ENGLEWOOD	CO		07/14/2023		15,250		3,141			3,141		18,391	18,391			
6602681162	DALLAS	TX		07/14/2023		11,394		2,413			2,413		13,808	13,808			
6600676529	JACKSONVILLE	FL		04/10/2023		1,737		1,084			1,084		2,821	2,821			
EB1540093290	SWARTHMORE	PA		08/07/2015		16,611		(71)			(71)		16,541	16,541			
6601739391	PHOENIX	AZ		04/10/2023		15,716		2,849			2,849		18,565	18,565			
6600107749	NEW YORK	NY		04/10/2023		16,022		2,518			2,518		18,541	18,541			
6602677418	GOLF	IL		04/10/2023		18,464		3,589			3,589		22,053	22,053			
6602671437	MT CRESTED BUTTE	CO		07/14/2023		31,068		3,532			3,532		34,600	34,600			
3368065569	Palm Beach	FL		07/14/2023		2,499		378			378		2,877	2,877			
6602683259	BOZEMAN	MT		04/10/2023		23,271		4,213			4,213		27,484	27,484			
EB1784003436	SANTA ROSA	CA		06/24/2016		12,155		(140)			(140)		12,014	12,014			
6601690255	TOMBALL	TX		07/14/2023		4,879		819			819		5,698	5,698			
PEB1795002131	SEASIDE HEIGHTS	NJ		06/13/2017		11,418		(25)			(25)		11,393	11,393			
6600681909	JACKSONVILLE	FL		04/10/2023		1,974		1,253			1,253		3,227	3,227			
6602693852	RESTON	VA		04/10/2023		13,892		1,339			1,339		15,231	15,231			
6601678615	LEXINGTON	MA		04/10/2023		39,682		3,091			3,091		42,772	42,772			
PEB1027606900	POTOMAC	MD		11/17/2017		25,612		(159)			(159)		25,453	25,453			
6601711812	SOUTHAMPTON	NY		04/10/2023		36,306		6,553			6,553		42,859	42,859			
6601696633	CHULA VISTA	CA		04/10/2023		15,379		2,983			2,983		18,362	18,362			
6602671528	LOS ANGELES	CA		04/10/2023		8,867		1,071			1,071		9,938	9,938			
6600011230	JACKSONVILLE	FL		04/10/2023		1,692		902			902		2,594	2,594			
6601807479	COSTA MESA	CA		04/10/2023		13,116		2,376			2,376		15,492	15,492			
6602675974	BURLINGAME	CA		04/10/2023		32,461		6,961			6,961		39,422	39,422			
8030849517	FLORIDA CITY	FL		07/14/2023		5,161		1,038			1,038		6,199	6,199			
6600046400	FORT LAUDERDALE	FL		04/10/2023		40,269		3,162			3,162		43,431	43,431			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8203895682	ST PETERSBURG	FL		07/14/2023		3,457		468			468		3,925	3,925			
6602674878	LONE TREE	CO		07/14/2023		19,115		4,404			4,404		23,519	23,519			
6602676535	SANTA CLARA	CA		04/10/2023		17,729		3,684			3,684		21,414	21,414			
FR125709688	PASADENA	CA		11/18/2016		16,992		(159)			(159)		16,833	16,833			
6601697326	LEAWOOD	KS		07/14/2023		13,036		2,540			2,540		15,575	15,575			
6602697002	PAYSON	UT		07/14/2023		18,100		4,169			4,169		22,269	22,269			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		16,422		(65)			(65)		16,357	16,357			
6601680769	BOSTON	MA		04/10/2023		59,301		5,246			5,246		64,547	64,547			
8201610594	HALLANDALE BEACH	FL		07/14/2023		5,483		1,074			1,074		6,557	6,557			
6602680461	POST FALLS	ID		04/10/2023		33,756		5,916			5,916		39,672	39,672			
6600544693	PARK CITY	UT		07/14/2023		18,635		1,958			1,958		20,593	20,593			
6601487728	BEAVERTON	OR		07/14/2023		50,224		5,770			5,770		55,994	55,994			
EB1789003549	SAN MATEO	CA		06/24/2016		31,690		(140)			(140)		31,550	31,550			
6601271668	LEXINGTON	KY		04/10/2023		954		140			140		1,094	1,094			
6602683721	DENVER	CO		07/14/2023		13,186		2,953			2,953		16,139	16,139			
6601691881	DEALE	MD		07/14/2023		44,872		4,548			4,548		49,420	49,420			
6602702059	CHICAGO	IL		04/10/2023		12,208		2,456			2,456		14,663	14,663			
6601570606	CANOGA PARK	CA		04/10/2023		8,895		1,351			1,351		10,246	10,246			
505369125	Lake Worth	FL		07/14/2023		6,621		1,429			1,429		8,049	8,049			
6600932518	SAN LUIS OBISPO	CA		04/10/2023		68,606		6,201			6,201		74,807	74,807			
6602683523	SUNNYVALE	CA		04/10/2023		22,655		4,404			4,404		27,059	27,059			
6600056045	ALLEN	TX		07/14/2023		12,802		2,564			2,564		15,366	15,366			
6601480582	BOSTON	MA		04/10/2023		56,543		4,914			4,914		61,458	61,458			
6601709386	SACRAMENTO	CA		04/10/2023		13,462		2,437			2,437		15,899	15,899			
6602702075	SAN JOSE	CA		04/10/2023		22,961		4,314			4,314		27,275	27,275			
6602682616	PORT JEFFERSON	NY		04/10/2023		17,970		3,734			3,734		21,704	21,704			
6602676360	SAN FRANCISCO	CA		04/10/2023		18,955		3,938			3,938		22,893	22,893			
6600428970	RIVERDALE	MD		07/14/2023		3,087		477			477		3,564	3,564			
6602682558	SANDY	UT		07/14/2023		16,624		3,830			3,830		20,454	20,454			
6601679977	BOULDER	CO		07/14/2023		37,112		3,416			3,416		40,528	40,528			
6602711787	OCEAN CITY	NJ		07/14/2023		17,305		3,186			3,186		20,490	20,490			
6601739482	SEATTLE	WA		07/14/2023		99,079		11,520			11,520		110,599	110,599			
EB1794003584	ANNANDALE	VA		06/24/2016		21,599		24			24		21,623	21,623			
6602711100	BREMERTON	WA		07/14/2023		18,703		3,545			3,545		22,248	22,248			
8200742762	MARGATE	FL		07/14/2023		13,006		2,840			2,840		15,846	15,846			
6601724237	OLYMPIA	WA		07/14/2023		11,329		2,610			2,610		13,940	13,940			
6601470823	ATLANTIC BEACH	FL		04/10/2023		2,139		1,356			1,356		3,495	3,495			
PEB1785004743	MONTEREY	CA		11/18/2016		17,635		316			316		17,952	17,952			
6600793258	BROOKLYN	NY		04/10/2023		16,213		2,468			2,468		18,681	18,681			
6601480590	QUEEN CREEK	AZ		04/10/2023		109,293		9,075			9,075		118,368	118,368			
6600669755	JACKSONVILLE	FL		04/10/2023		3,217		198			198		3,415	3,415			
6602677228	SUNNYVALE	CA		04/10/2023		18,692		4,141			4,141		22,834	22,834			
8027061472	NAPLES	FL		07/14/2023		4,243		878			878		5,121	5,121			
8199230087	BONITA SPRINGS	FL		07/14/2023		7,653		1,902			1,902		9,555	9,555			
6602680826	BOISE	ID		04/10/2023		16,384		3,288			3,288		19,672	19,672			
108611138	Seminole	FL		07/14/2023		1,620		303			303		1,924	1,924			
6601684787	SCARSDALE	NY		04/10/2023		47,604		4,790			4,790		52,394	52,394			
6600852427	DALLAS	TX		07/14/2023		29,266		6,193			6,193		35,458	35,458			
6601708032	AVALON	NJ		07/14/2023		73,699		9,690			9,690		83,389	83,389			
8195246863	MIAMI	FL		07/14/2023		6,022		1,619		1	1,620		7,642	7,642			
6601817627	LAMY	NM		04/10/2023		12,573		2,360			2,360		14,933	14,933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700244	ALBUQUERQUE	NM		04/10/2023		4,156		810			810		4,966	4,966			
6601684076	JERICHO	NY		04/10/2023		29,269		2,151			2,151		31,420	31,420			
6601204396	JACKSONVILLE	FL		04/10/2023		1,713		995			995		2,708	2,708			
6602681659	CARMICHAEL	CA		04/10/2023		14,646		3,043			3,043		17,689	17,689			
6602701432	SCOTTSDALE	AZ		04/10/2023		24,362		4,736			4,736		29,098	29,098			
6602694728	KNOXVILLE	TN		04/10/2023		14,246		2,770			2,770		17,016	17,016			
6601709311	SANTA FE	NM		04/10/2023		33,247		5,999			5,999		39,246	39,246			
6600476425	TULSA	OK		04/10/2023		18,568		3,145			3,145		21,713	21,713			
6600935438	PALM DESERT	CA		04/10/2023		30,727		4,854			4,854		35,581	35,581			
6601721522	ALDIE	VA		04/10/2023		60,816		10,262			10,262		71,078	71,078			
6601819094	SAN JOSE	CA		04/10/2023		17,824		3,343			3,343		21,167	21,167			
6600999897	BUFFALO	NY		04/10/2023		28,179		3,426			3,426		31,605	31,605			
505381736	HOLLYWOOD	FL		07/14/2023		4,356		928			928		5,284	5,284			
6601823211	JACKSONVILLE	FL		04/10/2023		34,607		3,620			3,620		38,228	38,228			
8195287836	MIAMI	FL		07/14/2023		6,910		1,810			1,810		8,720	8,720			
6600850900	HOUSTON	TX		07/14/2023		23,812		4,637			4,637		28,449	28,449			
6602711571	KISSIMMEE	FL		04/10/2023		11,985		1,831			1,831		13,816	13,816			
6600064973	WEST HOLLYWOOD	CA		04/10/2023		69,883		7,507			7,507		77,390	77,390			
6600028838	JACKSONVILLE	FL		04/10/2023		1,288		513			513		1,801	1,801			
6602694561	SAN JOSE	CA		04/10/2023		27,226		5,113			5,113		32,338	32,338			
6602684547	SEATTLE	WA		07/14/2023		18,690		4,419			4,419		23,109	23,109			
6600026444	JACKSONVILLE	FL		04/10/2023		1,479		638			638		2,118	2,118			
6601693044	REDMOND	WA		07/14/2023		51,620		10,321			10,321		61,941	61,941			
8195495897	FORT MYERS	FL		07/14/2023		1,802		485			485		2,287	2,287			
6602695089	DENVER	CO		07/14/2023		19,313		4,450			4,450		23,763	23,763			
6600871344	RENTON	WA		07/14/2023		10,817		1,266			1,266		12,083	12,083			
6602250182	BURLESON	TX		07/14/2023		52,599		4,656			4,656		57,255	57,255			
6601477224	BRENTWOOD	TN		04/10/2023		38,478		3,370			3,370		41,848	41,848			
0721300	THE COLONY	TX		03/15/2016		1,311,376							1,311,376	1,311,376			
6600669649	JACKSONVILLE	FL		04/10/2023		3,908		300			300		4,208	4,208			
6601811505	MERCER ISLAND	WA		07/14/2023		23,853		5,184			5,184		29,036	29,036			
6601679167	LYNBROOK	NY		04/10/2023		7,130		644			644		7,773	7,773			
8198733792	MIAMI	FL		07/14/2023		9,437		2,474			2,474		11,910	11,910			
6602684786	MERCER ISLAND	WA		07/14/2023		57,210		7,346			7,346		64,556	64,556			
6601684977	CHEVY CHASE	MD		07/14/2023		62,534		6,657			6,657		69,191	69,191			
112982897	Bonita Springs	FL		07/14/2023		4,512		816			816		5,328	5,328			
6601204693	JACKSONVILLE	FL		04/10/2023		1,329		764			764		2,093	2,093			
6602693209	LAUREL	MD		07/14/2023		31,325		4,219			4,219		35,545	35,545			
8200642240	DORAL	FL		07/14/2023		3,902		998			998		4,900	4,900			
6601224865	JACKSONVILLE	FL		04/10/2023		1,535		945			945		2,479	2,479			
6602688506	OAKLAND	CA		04/10/2023		22,524		3,693			3,693		26,217	26,217			
6602681022	FRASER	CO		07/14/2023		10,205		2,285			2,285		12,490	12,490			
PEB1249004719	NAPLES	FL		11/17/2017		11,397		(45)			(45)		11,352	11,352			
8202403654	LEHIGH ACRES	FL		07/14/2023		3,101		461			461		3,562	3,562			
6602676576	DENVER	CO		07/14/2023		19,473		4,742			4,742		24,216	24,216			
6601028381	MILL VALLEY	CA		04/10/2023		24,289		3,811			3,811		28,101	28,101			
6601714055	EDINA	MN		04/10/2023		21,989		3,570			3,570		25,559	25,559			
8023932317	LAKE WORTH	FL		07/14/2023		5,069		958			958		6,027	6,027			
6602710938	BROKEN BOW	OK		04/10/2023		11,880		1,949			1,949		13,829	13,829			
8197416078	DEERFIELD BEACH	FL		07/14/2023		6,800		969			969		7,769	7,769			
6602672179	DALLAS	TX		07/14/2023		47,731		5,388			5,388		53,119	53,119			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601742999	RENTON	WA		07/14/2023		22,986		5,296			5,296		28,282	28,282			
6602681568	DANVILLE	CA		04/10/2023		20,126		3,648			3,648		23,773	23,773			
6601714204	SAN DIEGO	CA		04/10/2023		20,113		3,642			3,642		23,755	23,755			
6602679570	TEMECULA	CA		04/10/2023		12,338		2,236			2,236		14,574	14,574			
6601686659	JERICHO	NY		04/10/2023		37,699		2,090			2,090		39,788	39,788			
6601744771	BROOKLYN	NY		04/10/2023		25,296		4,148			4,148		29,443	29,443			
6602249804	NASHVILLE	TN		04/10/2023		36,735		2,553			2,553		39,288	39,288			
6601725739	CEDAR KNOLLS	NJ		07/14/2023		10,406		2,403			2,403		12,809	12,809			
6601751842	JACKSONVILLE	FL		04/10/2023		17,803		3,579			3,579		21,382	21,382			
108609124	Boca Raton	FL		07/14/2023		209		38			38		247	247			
8201771022	LEHIGH ACRES	FL		07/14/2023		4,206		743			743		4,949	4,949			
6601817874	PETALUMA	CA		04/10/2023		24,750		4,822			4,822		29,573	29,573			
6601203380	JACKSONVILLE	FL		04/10/2023		1,572		861			861		2,433	2,433			
6601678003	KATONAH	NY		04/10/2023		58,465		4,951			4,951		63,415	63,415			
6602696244	BELMONT	MA		04/10/2023		29,651		5,569			5,569		35,220	35,220			
6601698100	NEW YORK	NY		04/10/2023		11,771		1,855			1,855		13,626	13,626			
6602689330	REDWOOD CITY	CA		04/10/2023		19,652		3,690			3,690		23,342	23,342			
6602702414	PASO ROBLES	CA		04/10/2023		24,484		4,762			4,762		29,246	29,246			
6601808519	MIRAMAR	FL		04/10/2023		44,936		7,837			7,837		52,772	52,772			
0847000	Marlton	NJ		11/15/2017		701,303							701,303	701,303			
6600432279	WASHINGTON	DC		04/10/2023		19,860		3,248			3,248		23,108	23,108			
6602706761	LITTLETON	CO		07/14/2023		43,727		5,345			5,345		49,071	49,071			
8022806914	NORTH LAUDERDALE	FL		07/14/2023		2,505		453			453		2,958	2,958			
8201832263	MARGATE	FL		07/14/2023		1,416		217			217		1,633	1,633			
EB1144000435	NEW YORK	NY		06/24/2016		12,719		(48)			(48)		12,670	12,670			
6600027285	JACKSONVILLE	FL		04/10/2023		1,527		852			852		2,379	2,379			
6601696393	OAK PARK	CA		04/10/2023		20,257		3,428			3,428		23,685	23,685			
6601474940	SAINT LOUIS	MO		04/10/2023		6,969		525			525		7,494	7,494			
505393906	LAKE PARK	FL		07/14/2023		4,174		1,000			1,000		5,174	5,174			
EB1221066003	JACKSONVILLE	FL		06/24/2016		8,750		(30)			(30)		8,719	8,719			
6601686212	VIRGINIA BEACH	VA		04/10/2023		294,091		22,172			22,172		316,264	316,264			
6600849126	FORT LEE	NJ		07/14/2023		41,089		4,889			4,889		45,978	45,978			
6602710649	EDMONDS	WA		07/14/2023		11,361		2,153			2,153		13,514	13,514			
8200903877	SAINT PETERSBURG	FL		07/14/2023		5,500		1,266			1,266		6,766	6,766			
8195124991	PEMBROKE PINES	FL		07/14/2023		3,494		940			940		4,434	4,434			
PEB1723001568	PACIFIC PALISADES	CA		11/17/2017		12,693		108			108		12,801	12,801			
8201174067	LAUDERHILL	FL		07/14/2023		996		229			229		1,225	1,225			
6601678599	BROOKLINE	MA		04/10/2023		55,974		4,908			4,908		60,881	60,881			
6602680263	RANCHO CUCAMONGA	CA		04/10/2023		18,096		3,277			3,277		21,373	21,373			
PEB1351005612	GREAT NECK	NY		11/18/2016		20,178		(85)			(85)		20,093	20,093			
6602673698	MORAGA	CA		04/10/2023		23,057		4,948			4,948		28,005	28,005			
6601202432	JACKSONVILLE	FL		04/10/2023		1,310		670			670		1,980	1,980			
6601737429	PLEASANTON	CA		04/10/2023		13,926		2,800			2,800		16,726	16,726			
EB1596052956	NAPLES	FL		06/24/2016		14,853		11			11		14,864	14,864			
6602699404	SAN DIEGO	CA		04/10/2023		27,209		5,305			5,305		32,514	32,514			
PEB1541042245	AUSTIN	TX		11/17/2017		11,835		(68)			(68)		11,766	11,766			
6601732941	PUNTA GORDA	FL		04/10/2023		17,418		3,056			3,056		20,473	20,473			
6600922717	PHOENIX	AZ		04/10/2023		88,623		5,058			5,058		93,681	93,681			
PEB1540095082	NEW YORK	NY		11/17/2017		16,532		(299)			(299)		16,233	16,233			
6602679091	REDMOND	WA		07/14/2023		21,875		4,898			4,898		26,773	26,773			
8194565969	LANTANA	FL		07/14/2023		3,900		1,049			1,049		4,948	4,948			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602710557	BARTLETT	TN		04/10/2023		3,063		538			538		3,600	3,600			
8200741196	HOLLYWOOD	FL		07/14/2023		6,517		1,462			1,462		7,979	7,979			
6600927823	CAVE CREEK	AZ		04/10/2023		37,003		3,048			3,048		40,051	40,051			
6601224485	JACKSONVILLE	FL		04/10/2023		1,922		1,128			1,128		3,050	3,050			
8001833128	COOPER CITY	FL		07/14/2023		3,052		549			549		3,601	3,601			
6601286146	LAS VEGAS	NV		04/10/2023		3,748		468			468		4,216	4,216			
FR125768932	POUND RIDGE	NY		12/22/2016		17,190		82			82		17,272	17,272			
6600138280	JACKSONVILLE	FL		04/10/2023		68,614		3,765			3,765		72,380	72,380			
6602691609	CORONADO	CA		04/10/2023		97,405		10,748			10,748		108,152	108,152			
6602682608	SAN FRANCISCO	CA		04/10/2023		16,670		3,130			3,130		19,800	19,800			
6601275099	MISSION	TX		07/14/2023		3,578		337			337		3,915	3,915			
6601810267	HAPPY VALLEY	OR		07/14/2023		22,188		4,824			4,824		27,012	27,012			
6601679134	BALDWIN	NY		04/10/2023		17,997		1,085			1,085		19,082	19,082			
6600679168	JACKSONVILLE	FL		04/10/2023		1,874		1,181			1,181		3,055	3,055			
6601492181	SHAVANO PARK	TX		07/14/2023		35,284		3,822			3,822		39,106	39,106			
6600679242	JACKSONVILLE	FL		04/10/2023		2,124		1,291			1,291		3,415	3,415			
6601807339	SANTA FE	NM		04/10/2023		12,012		1,968			1,968		13,980	13,980			
PEB1785005440	LIVERMORE	CA		08/14/2017		21,741		(326)			(326)		21,415	21,415			
6601718858	ELLICOTT CITY	MD		07/14/2023		10,278		2,373			2,373		12,651	12,651			
6600935255	HAYWARD	CA		04/10/2023		19,111		3,459			3,459		22,569	22,569			
6600851536	MIRAMAR BEACH	FL		04/10/2023		19,328		2,735			2,735		22,063	22,063			
505362926	MIAMI	FL		07/14/2023		4,677		1,055			1,055		5,732	5,732			
6602702091	HUNTINGTON BEACH	CA		04/10/2023		26,215		5,099			5,099		31,314	31,314			
6600851841	LAS VEGAS	NV		04/10/2023		16,532		2,896			2,896		19,428	19,428			
6602674548	SAN ANSELMO	CA		04/10/2023		19,806		4,116			4,116		23,922	23,922			
6600851213	VACAVILLE	CA		04/10/2023		10,615		1,679			1,679		12,294	12,294			
6601806273	SAN DIEGO	CA		04/10/2023		18,301		3,565			3,565		21,867	21,867			
PEB1353007772	FAIRFIELD	NJ		11/17/2017		10,526		96			96		10,622	10,622			
6601702969	GREAT BARRINGTON	MA		04/10/2023		15,238		2,969			2,969		18,208	18,208			
6601730564	NEW YORK	NY		04/10/2023		39,875		6,993			6,993		46,867	46,867			
8200669118	LARGO	FL		07/14/2023		2,409		599			599		3,008	3,008			
6602680933	SPRING	TX		07/14/2023		15,702		3,146			3,146		18,848	18,848			
6602702711	TIBURON	CA		04/10/2023		27,535		5,355			5,355		32,890	32,890			
6601477711	GREENWOOD VILLAGE	CO		07/14/2023		58,491		5,758			5,758		64,249	64,249			
6600677477	JACKSONVILLE	FL		04/10/2023		2,601		1,554			1,554		4,155	4,155			
6601818518	PACIFIC BEACH	WA		07/14/2023		21,844		4,624			4,624		26,468	26,468			
6602698158	MESA	AZ		04/10/2023		16,657		2,827			2,827		19,484	19,484			
6602695436	HUNTSVILLE	AL		07/14/2023		13,279		2,974			2,974		16,253	16,253			
6602705789	SAN DIEGO	CA		04/10/2023		12,140		2,061			2,061		14,201	14,201			
6602702190	OAKLAND	CA		04/10/2023		19,142		3,851			3,851		22,993	22,993			
6600735986	JAMAICA	NY		04/10/2023		6,077		705			705		6,782	6,782			
6602699651	LA MESA	CA		04/10/2023		15,787		2,770			2,770		18,557	18,557			
6602681493	AUSTIN	TX		07/14/2023		27,972		6,224			6,224		34,196	34,196			
6602686377	DAVIS	CA		04/10/2023		33,423		3,694			3,694		37,118	37,118			
6601748384	LOS ANGELES	CA		04/10/2023		52,024		4,964			4,964		56,988	56,988			
6602698075	PORTLAND	OR		07/14/2023		11,016		2,271			2,271		13,287	13,287			
8195310195	OAKLAND PARK	FL		07/14/2023		959		251			251		1,210	1,210			
6600179177	PONTE VEDRA BEACH	FL		04/10/2023		13,084		1,773			1,773		14,857	14,857			
6600993346	SANTA FE	NM		04/10/2023		9,893		1,565			1,565		11,458	11,458			
6601031781	REDWOOD CITY	CA		04/10/2023		10,668		1,674			1,674		12,342	12,342			
6602705342	PHOENIX	AZ		04/10/2023		14,665		2,574			2,574		17,239	17,239			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601704437	MERCER ISLAND	WA		07/14/2023		17,833		3,992			3,992		21,825	21,825			
6601487694	PRINCETON	NJ		07/14/2023		27,837		3,359			3,359		31,196	31,196			
6601751701	SALINAS	CA		04/10/2023		50,814		5,208			5,208		56,022	56,022			
6602680958	ROCHESTER	MI		04/10/2023		14,594		2,560			2,560		17,154	17,154			
8202131187	NORTH PALM BEACH	FL		07/14/2023		4,111		708			708		4,819	4,819			
6602698455	SCOTTSDALE	AZ		04/10/2023		21,299		3,615			3,615		24,914	24,914			
6601486035	NEW YORK	NY		04/10/2023		11,055		678			678		11,733	11,733			
6601722215	VIRGINIA BEACH	VA		04/10/2023		16,807		3,276			3,276		20,083	20,083			
6601468710	ATLANTIC BEACH	FL		04/10/2023		2,172		1,345			1,345		3,516	3,516			
6601709584	DUBLIN	CA		04/10/2023		17,350		3,257			3,257		20,608	20,608			
6601165167	PHOENIX	AZ		04/10/2023		6,785		1,378			1,378		8,163	8,163			
FR125751169	BOSTON	MA		11/18/2016		92,707		140			140		92,847	92,847			
125062310	NAPLES	FL		07/14/2023		2,074		1,246			1,246		3,320	3,320			
6601225151	JACKSONVILLE	FL		04/10/2023		2,193		1,303			1,303		3,496	3,496			
6602706605	CAPE CORAL	FL		04/10/2023		23,763		4,781			4,781		28,544	28,544			
8198077051	DELRAY BEACH	FL		07/14/2023		9,214		2,543			2,543		11,756	11,756			
6600676289	JACKSONVILLE	FL		04/10/2023		1,803		1,119			1,119		2,922	2,922			
EB1369002572	SARASOTA	FL		12/18/2015		12,829		(147)			(147)		12,682	12,682			
6601686469	COMMACK	NY		04/10/2023		33,660		3,103			3,103		36,763	36,763			
8009952630	HALLANDALE BEACH	FL		07/14/2023		2,829		524			524		3,354	3,354			
6600025826	JACKSONVILLE	FL		04/10/2023		1,561		616			616		2,177	2,177			
6601729731	CARNATION	WA		07/14/2023		10,266		2,365			2,365		12,631	12,631			
6602691005	SCOTTSDALE	AZ		04/10/2023		39,184		7,358			7,358		46,542	46,542			
6601806521	MADERA	CA		04/10/2023		3,422		642			642		4,065	4,065			
6600934043	FRISCO	TX		07/14/2023		33,561		5,990			5,990		39,551	39,551			
6602694066	COLLEYVILLE	TX		07/14/2023		34,927		4,707			4,707		39,634	39,634			
6602672666	AUSTIN	TX		07/14/2023		35,090		3,904			3,904		38,995	38,995			
6601290528	EAST BOSTON	MA		04/10/2023		16,731		2,871			2,871		19,602	19,602			
6602689710	HAYWARD	CA		04/10/2023		24,850		4,500			4,500		29,350	29,350			
6602695220	EUGENE	OR		07/14/2023		11,849		2,731			2,731		14,580	14,580			
3383162682	Boynton Beach	FL		07/14/2023		2,779		515			515		3,294	3,294			
6601686220	BETHESDA	MD		07/14/2023		51,437		4,868			4,868		56,304	56,304			
6601745257	GREENBRAE	CA		04/10/2023		33,364		6,048			6,048		39,412	39,412			
6601721167	QUEEN CREEK	AZ		04/10/2023		12,894		2,041			2,041		14,934	14,934			
6602706746	NISSWA	MN		04/10/2023		62,378		6,202			6,202		68,580	68,580			
6602686153	SEATTLE	WA		07/14/2023		26,406		6,786			6,786		33,192	33,192			
6601726620	LAGUNA BEACH	CA		04/10/2023		11,318		2,206			2,206		13,524	13,524			
6602698000	LONG BEACH	CA		04/10/2023		19,809		3,984			3,984		23,793	23,793			
6601746644	HIDDEN HILLS	CA		04/10/2023		37,855		7,613			7,613		45,468	45,468			
8201613816	ST. PETERSBURG	FL		07/14/2023		18,535		2,039			2,039		20,574	20,574			
6600672593	SHERMAN OAKS	CA		04/10/2023		29,662		4,640			4,640		34,302	34,302			
6601718429	CLAYTON	CA		04/10/2023		19,743		3,348			3,348		23,091	23,091			
EB1596053910	DENVER	CO		12/16/2016		30,592		(479)			(479)		30,114	30,114			
PEB1171016677	SEATTLE	WA		08/14/2017		12,475		(8)			(8)		12,467	12,467			
PEB1787005042	PLEASANTON	CA		01/11/2018		28,754		527			527		29,282	29,282			
6602699172	WHITTIER	CA		04/10/2023		15,928		2,703			2,703		18,631	18,631			
6601048660	FREDERICKSBURG	VA		04/10/2023		8,772		1,146			1,146		9,918	9,918			
8201636523	POMPANO BEACH	FL		07/14/2023		5,734		1,156			1,156		6,889	6,889			
8199472818	HOLLYWOOD	FL		07/14/2023		6,100		1,558			1,558		7,658	7,658			
6602691179	HACKENSACK	MN		04/10/2023		46,178		4,874			4,874		51,052	51,052			
8001965450	PLANTATION	FL		07/14/2023		3,514		549			549		4,063	4,063			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601677252	MONTAGUE	MI		04/10/2023		38,220		2,371			2,371		40,591	40,591			
6600677154	JACKSONVILLE	FL		04/10/2023		2,446		1,431			1,431		3,876	3,876			
8200459777	POMPANO BEACH	FL		07/14/2023		4,284		986			986		5,270	5,270			
6602676634	PORTLAND	OR		07/14/2023		43,294		5,170			5,170		48,463	48,463			
6601678896	BROOKLYN	NY		04/10/2023		20,368		3,822			3,822		24,190	24,190			
6601750497	WYCKOFF	NJ		07/14/2023		20,642		4,373			4,373		25,014	25,014			
6602705680	NORTH EASTON	MA		04/10/2023		10,540		1,487			1,487		12,028	12,028			
6602699578	IRVINE	CA		04/10/2023		20,290		3,618			3,618		23,909	23,909			
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023		54,669		4,656			4,656		59,325	59,325			
6602674829	HARRISON	NY		04/10/2023		17,988		3,496			3,496		21,484	21,484			
6602689199	SAN DIEGO	CA		04/10/2023		15,551		2,921			2,921		18,472	18,472			
6601809079	SPRING	TX		07/14/2023		35,690		4,367			4,367		40,058	40,058			
6600092677	YONKERS	NY		04/10/2023		20,309		4,169			4,169		24,479	24,479			
6601682286	WOODCLIFF LAKE	NJ		07/14/2023		64,491		5,295			5,295		69,786	69,786			
6600108143	LONG ISLAND CITY	NY		04/10/2023		32,875		5,353			5,353		38,229	38,229			
EB1351002030	NEW YORK	NY		07/30/2015		19,190		(49)			(49)		19,141	19,141			
8194947404	HOMESTEAD	FL		07/14/2023		4,989		1,177			1,177		6,166	6,166			
6602682442	WHEAT RIDGE	CO		07/14/2023		7,319		1,832			1,832		9,151	9,151			
0698000	Annapolis	MD		10/01/2013		1,735,083							1,735,083	1,735,083			
6602693340	WESTLAKE VILLAGE	CA		04/10/2023		49,393		5,307			5,307		54,700	54,700			
6602701812	SAN FRANCISCO	CA		04/10/2023		17,375		3,495			3,495		20,870	20,870			
6601747170	ORO VALLEY	AZ		04/10/2023		13,465		2,208			2,208		15,673	15,673			
6600025644	JACKSONVILLE	FL		04/10/2023		1,497		614			614		2,111	2,111			
6600795634	SUGAR LAND	TX		07/14/2023		8,557		2,027			2,027		10,584	10,584			
6600012030	JACKSONVILLE	FL		04/10/2023		1,836		994			994		2,830	2,830			
6601471656	NORFOLK	VA		04/10/2023		73,345		4,283			4,283		77,628	77,628			
6600735184	UPPER MARLBORO	MD		07/14/2023		4,508		814			814		5,322	5,322			
6601710848	MARATHON	FL		04/10/2023		15,567		2,821			2,821		18,388	18,388			
6602687052	LOS ANGELES	CA		04/10/2023		19,322		4,015			4,015		23,337	23,337			
6601751941	VIRGINIA BEACH	VA		04/10/2023		53,215		5,708			5,708		58,922	58,922			
6600675406	JACKSONVILLE	FL		04/10/2023		2,255		1,346			1,346		3,601	3,601			
6601203661	JACKSONVILLE	FL		04/10/2023		1,908		1,045			1,045		2,953	2,953			
8024286213	SAINT PETERSBURG	FL		07/14/2023		3,873		721			721		4,594	4,594			
6602677178	KNOXVILLE	TN		04/10/2023		12,438		2,755			2,755		15,193	15,193			
6601482109	CHICAGO	IL		04/10/2023		18,088		1,644			1,644		19,732	19,732			
6600681578	JACKSONVILLE	FL		04/10/2023		1,737		1,101			1,101		2,838	2,838			
6601741421	MIAMI	FL		04/10/2023		11,216		1,049			1,049		12,265	12,265			
6601688580	VERADALE	WA		07/14/2023		29,580		3,015			3,015		32,595	32,595			
6600930819	SAN FRANCISCO	CA		04/10/2023		27,577		2,133			2,133		29,710	29,710			
8201365311	NAPLES	FL		07/14/2023		5,176		1,043			1,043		6,219	6,219			
6601476119	WILMETTE	IL		04/10/2023		90,647		8,248			8,248		98,895	98,895			
6602686690	UPLAND	CA		04/10/2023		15,218		3,162			3,162		18,380	18,380			
6602690171	PALM DESERT	CA		04/10/2023		14,887		2,895			2,895		17,782	17,782			
6600681727	JACKSONVILLE	FL		04/10/2023		1,699		1,079			1,079		2,778	2,778			
6601024315	RIVERSIDE	CA		04/10/2023		11,576		1,880			1,880		13,456	13,456			
6601678326	HINGHAM	MA		04/10/2023		42,490		3,553			3,553		46,043	46,043			
6601482505	SEATTLE	WA		07/14/2023		65,627		7,780			7,780		73,408	73,408			
PEB1540095152	BROOKLYN	NY		08/14/2017		11,200		(355)			(355)		10,844	10,844			
6601720524	DENVER	CO		07/14/2023		13,687		3,063			3,063		16,750	16,750			
6600677246	JACKSONVILLE	FL		04/10/2023		2,048		1,284			1,284		3,332	3,332			
6601682237	BRIARCLIFF MANOR	NY		04/10/2023		60,207		4,214			4,214		64,421	64,421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602675933	FREMONT	CA		04/10/2023		19,335		4,018			4,018		23,353	23,353			
10801782	Fort Myers	FL		07/14/2023		4,089		2,526			2,526		6,616	6,616			
6601202176	JACKSONVILLE	FL		04/10/2023		1,736		1,024			1,024		2,760	2,760			
6602691948	GLENDALE	CA		04/10/2023		18,394		1,671			1,671		20,065	20,065			
6601698845	FLAGSTAFF	AZ		04/10/2023		11,094		1,816			1,816		12,910	12,910			
6601700526	SHREWSBURY	MA		04/10/2023		6,026		129			129		6,155	6,155			
3374922234	JUPITER	FL		07/14/2023		2,938		302			302		3,240	3,240			
6602702521	PARKER	CO		07/14/2023		12,823		2,955			2,955		15,778	15,778			
6602688654	PHOENIX	AZ		04/10/2023		15,499		2,367			2,367		17,866	17,866			
6602677269	SAN JOSE	CA		04/10/2023		21,506		4,616			4,616		26,122	26,122			
6601684092	SANDS POINT	NY		04/10/2023		79,900		6,173			6,173		86,073	86,073			
6602684646	AUSTIN	TX		07/14/2023		37,995		9,500			9,500		47,495	47,495			
6601468884	ATLANTIC BEACH	FL		04/10/2023		1,793		1,693			1,693		3,486	3,486			
6601692269	TALLAHASSEE	FL		04/10/2023		41,052		3,591			3,591		44,644	44,644			
6600353343	FRESNO	CA		04/10/2023		3,560		429			429		3,989	3,989			
6601717926	HADLEY	MA		04/10/2023		2,368		402			402		2,769	2,769			
6601751156	VIENNA	VA		04/10/2023		14,839		2,604			2,604		17,443	17,443			
6601225011	JACKSONVILLE	FL		04/10/2023		1,746		965			965		2,711	2,711			
3367574072	Fort Lauderdale	FL		07/14/2023		2,301		402			402		2,703	2,703			
6600841388	SEATTLE	WA		07/14/2023		25,328		4,382			4,382		29,709	29,709			
6601203919	JACKSONVILLE	FL		04/10/2023		900		155			155		1,055	1,055			
6601749531	CHICAGO	IL		04/10/2023		10,728		1,945			1,945		12,673	12,673			
6602675768	CUPERTINO	CA		04/10/2023		15,804		3,283			3,283		19,088	19,088			
6602679414	ESCONDIDO	CA		04/10/2023		16,384		2,780			2,780		19,163	19,163			
6601819144	LAFAYETTE	CA		04/10/2023		14,006		2,628			2,628		16,635	16,635			
6600679150	JACKSONVILLE	FL		04/10/2023		1,065		673			673		1,738	1,738			
PEB1541042536	SOLON	OH		01/11/2018		14,522		27			27		14,548	14,548			
6601709287	SAN CARLOS	CA		04/10/2023		40,441		8,091			8,091		48,532	48,532			
6601734251	LAS VEGAS	NV		04/10/2023		36,623		6,004			6,004		42,627	42,627			
8200512806	JACKSONVILLE	FL		07/14/2023		3,992		1,159			1,159		5,151	5,151			
6600681966	JACKSONVILLE	FL		04/10/2023		3,033		1,914			1,914		4,947	4,947			
6602683317	BEVERLY HILLS	CA		04/10/2023		38,507		8,004			8,004		46,511	46,511			
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023		2,989		520			520		3,509	3,509			
6602684760	PLEASANTON	CA		04/10/2023		33,245		3,673			3,673		36,918	36,918			
6602675180	DALLAS	TX		07/14/2023		10,916		2,068			2,068		12,984	12,984			
6601729327	CLIFTON	NJ		07/14/2023		33,120		4,050			4,050		37,170	37,170			
PEB1596055947	PALM CITY	FL		03/21/2018		2,119		41			41		2,160	2,160			
6600392374	PHARR	TX		07/14/2023		22,939		2,113			2,113		25,052	25,052			
6602695451	LAGUNA BEACH	CA		04/10/2023		32,139		6,037			6,037		38,176	38,176			
6602673995	SCOTTSDALE	AZ		04/10/2023		10,894		2,190			2,190		13,084	13,084			
6602698042	CARLSBAD	CA		04/10/2023		16,939		3,293			3,293		20,231	20,231			
6601742957	COLUMBIA	IL		04/10/2023		12,291		2,308			2,308		14,600	14,600			
6600840133	HAMMONTON	NJ		07/14/2023		11,044		1,910			1,910		12,954	12,954			
6601698340	BROOKLYN	NY		04/10/2023		16,043		2,528			2,528		18,570	18,570			
6600679101	JACKSONVILLE	FL		04/10/2023		1,837		1,159			1,159		2,997	2,997			
6602672591	DALLAS	TX		07/14/2023		120,615		10,033			10,033		130,649	130,649			
0849902	Bakersfield	CA		06/12/2018		4,019,602							4,019,602	4,019,602			
6602696509	WILMETTE	IL		04/10/2023		12,017		2,107			2,107		14,124	14,124			
6602684307	CAMAS	WA		07/14/2023		259,632		54,978			54,978		314,609	314,609			
6602677103	SOUTHLAKE	TX		07/14/2023		32,747		7,967			7,967		40,713	40,713			
6601806133	HOBOKEN	NJ		07/14/2023		17,267		4,090			4,090		21,357	21,357			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600025586	JACKSONVILLE	FL		04/10/2023		1,407		739			739		2,146	2,146			
6600795626	RIDGEWOOD	NJ		07/14/2023		27,700		5,968			5,968		33,668	33,668			
6602677814	VIENNA	VA		04/10/2023		18,196		3,906			3,906		22,102	22,102			
6601681254	PARK RIDGE	IL		04/10/2023		55,068		4,852			4,852		59,920	59,920			
6602710730	BURLINGAME	CA		04/10/2023		25,459		3,594			3,594		29,053	29,053			
6601479386	EDINA	MN		04/10/2023		60,469		4,938			4,938		65,407	65,407			
6601811356	MEDFORD	OR		07/14/2023		8,514		514			514		9,028	9,028			
6600994518	SUMMERLAND	CA		04/10/2023		12,559		2,356			2,356		14,915	14,915			
505374611	BOCA RATON	FL		07/14/2023		4,374		957			957		5,331	5,331			
6601674945	PLANO	TX		07/14/2023		32,244		6,273			6,273		38,516	38,516			
6601713032	HAYWARD	CA		04/10/2023		30,967		6,224			6,224		37,191	37,191			
6601225052	JACKSONVILLE	FL		04/10/2023		1,551		956			956		2,507	2,507			
EB1596051197	DALLAS	TX		10/09/2015		56,617		(438)			(438)		56,180	56,180			
6601680801	FALLS CHURCH	VA		04/10/2023		51,605		4,908			4,908		56,513	56,513			
8201304614	CAPE CORAL	FL		07/14/2023		9,072		1,878			1,878		10,950	10,950			
6602688019	SEATTLE	WA		07/14/2023		15,544		3,292			3,292		18,836	18,836			
6602678879	HOUSTON	TX		07/14/2023		14,981		3,258			3,258		18,239	18,239			
6601684704	POTOMAC	MD		07/14/2023		58,910		3,995			3,995		62,904	62,904			
6601724286	ASPEN	CO		07/14/2023		51,611		6,335			6,335		57,945	57,945			
6600676297	JACKSONVILLE	FL		04/10/2023		1,891		1,171			1,171		3,062	3,062			
0582815	San Bernardino	CA		06/03/2014		435,383							435,383	435,383			
8200833807	WEST PALM BEACH	FL		07/14/2023		4,274		1,063			1,063		5,336	5,336			
6601028324	SAN FRANCISCO	CA		04/10/2023		62,191		5,344			5,344		67,534	67,534			
6600872706	LONGMONT	CO		07/14/2023		5,250		142			142		5,391	5,391			
6602690163	MILL VALLEY	CA		04/10/2023		25,113		4,717			4,717		29,830	29,830			
6601732453	HERRIMAN	UT		07/14/2023		10,877		2,512			2,512		13,389	13,389			
6602701747	WOODWAY	WA		07/14/2023		27,618		6,546			6,546		34,163	34,163			
6600681891	JACKSONVILLE	FL		04/10/2023		2,272		1,443			1,443		3,714	3,714			
3372088994	Jupiter	FL		07/14/2023		6,389		1,085			1,085		7,474	7,474			
6602710771	DESTIN	FL		04/10/2023		13,792		2,185			2,185		15,977	15,977			
6602682731	PORTLAND	OR		07/14/2023		18,437		4,128			4,128		22,565	22,565			
6600560533	NEW YORK	NY		04/10/2023		10,967		1,607			1,607		12,574	12,574			
6602671254	MINDEN	NV		04/10/2023		11,133		336			336		11,469	11,469			
6601751479	BROOKLYN	NY		04/10/2023		27,397		4,492			4,492		31,889	31,889			
6602695915	MILL VALLEY	CA		04/10/2023		27,770		5,216			5,216		32,986	32,986			
6601697078	BARRINGTON	IL		04/10/2023		9,605		1,572			1,572		11,177	11,177			
6601487934	AZUSA	CA		04/10/2023		13,682		919			919		14,601	14,601			
6601715144	WHEATON	IL		04/10/2023		11,353		2,213			2,213		13,566	13,566			
6602702372	SAN CARLOS	CA		04/10/2023		28,722		5,778			5,778		34,499	34,499			
6601687871	PASCO	WA		07/14/2023		27,717		2,748			2,748		30,466	30,466			
6602710516	RICHLAND	WA		07/14/2023		7,014		1,407			1,407		8,420	8,420			
108643701	Jacksonville	FL		07/14/2023		2,908		512			512		3,420	3,420			
6600847948	LOS ANGELES	CA		04/10/2023		18,637		2,841			2,841		21,478	21,478			
PEB1541042295	HOUSTON	TX		11/17/2017		26,145		(357)			(357)		25,788	25,788			
98735210	HIALEAH	FL		07/14/2023		1,206		212			212		1,419	1,419			
6601383661	LAS PIEDRAS	PR		04/10/2023		3,150		127			127		3,277	3,277			
6601482919	DUXBURY	MA		04/10/2023		37,403		3,129			3,129		40,532	40,532			
6600935115	CANYON LAKE	CA		04/10/2023		12,513		1,979			1,979		14,492	14,492			
6601806471	PLEASANTON	CA		04/10/2023		19,126		3,716			3,716		22,842	22,842			
6602710664	SAN FRANCISCO	CA		04/10/2023		28,784		4,557			4,557		33,341	33,341			
PEB1540094569	ORMOND BEACH	FL		11/18/2016		14,387		(181)			(181)		14,206	14,206			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602711902	MESA	AZ		04/10/2023		14,918		1,962			1,962		16,880	16,880			
6602674688	LA QUINTA	CA		04/10/2023		19,680		3,695			3,695		23,375	23,375			
PEB1541042506	AUSTIN	TX		01/11/2018		11,436		(57)			(57)		11,379	11,379			
6602674035	DALLAS	TX		07/14/2023		30,555		7,645			7,645		38,200	38,200			
6602685247	ORO VALLEY	AZ		04/10/2023		15,475		2,905			2,905		18,380	18,380			
8201407887	LAKE WORTH	FL		07/14/2023		5,352		945			945		6,296	6,296			
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023		18,383		3,452			3,452		21,835	21,835			
8195201117	DELRAY BEACH	FL		07/14/2023		9,866		2,521			2,521		12,387	12,387			
8195470636	DORAL	FL		07/14/2023		9,468		2,233			2,233		11,702	11,702			
6602674589	SAN JOSE	CA		04/10/2023		25,941		5,567			5,567		31,508	31,508			
6601730838	SEDONA	AZ		04/10/2023		30,823		5,229			5,229		36,052	36,052			
6600851437	EASTVALE	CA		04/10/2023		12,539		2,053			2,053		14,592	14,592			
6601709485	VAIL	CO		07/14/2023		27,361		5,794			5,794		33,155	33,155			
6602688977	GRANITE BAY	CA		04/10/2023		15,941		2,890			2,890		18,831	18,831			
8202385077	JACKSONVILLE	FL		07/14/2023		3,164		456			456		3,620	3,620			
6602694512	LOS ANGELES	CA		04/10/2023		31,065		5,631			5,631		36,696	36,696			
6601383109	ATLANTIC BEACH	FL		04/10/2023		1,953		1,191			1,191		3,144	3,144			
6602675487	AROMAS	CA		04/10/2023		18,404		2,606			2,606		21,010	21,010			
6601745950	SAN CLEMENTE	CA		04/10/2023		27,843		5,229			5,229		33,072	33,072			
3360569523	Boca Raton	FL		07/14/2023		4,074		876			876		4,951	4,951			
8201245052	HOLLYWOOD	FL		07/14/2023		6,177		1,211			1,211		7,388	7,388			
6601749671	ALBUQUERQUE	NM		04/10/2023		13,126		2,379			2,379		15,505	15,505			
8200672138	PALM SPRINGS	FL		07/14/2023		7,291		1,660			1,660		8,951	8,951			
PEB1596054803	MIAMI	FL		08/14/2017		29,803		(711)			(711)		29,091	29,091			
8199123101	MIAMI GARDENS	FL		07/14/2023		4,220		996			996		5,216	5,216			
8200919509	ESTERO	FL		07/14/2023		8,276		1,761			1,761		10,038	10,038			
6601727586	LAKEWOOD RANCH	FL		04/10/2023		23,062		3,781			3,781		26,843	26,843			
6601685602	MEDFIELD	MA		04/10/2023		9,336		915			915		10,250	10,250			
6601003202	PORTLAND	OR		07/14/2023		13,851		2,774			2,774		16,625	16,625			
8197281692	WEST PALM BEACH	FL		07/14/2023		3,377		839			839		4,216	4,216			
6601478370	SAINT PETERS	MO		04/10/2023		5,905		582			582		6,488	6,488			
112900956	Deerfield Beach	FL		07/14/2023		2,248		396			396		2,644	2,644			
6602701135	BIRMINGHAM	AL		07/14/2023		12,682		2,687			2,687		15,369	15,369			
6600851429	FORT WORTH	TX		07/14/2023		12,968		2,620			2,620		15,588	15,588			
8198833124	LAKE WORTH	FL		07/14/2023		7,822		2,104			2,104		9,926	9,926			
6601687376	PLANDOME	NY		04/10/2023		44,816		3,932			3,932		48,748	48,748			
6601485417	HAYMARKET	VA		04/10/2023		45,141		3,438			3,438		48,579	48,579			
6602687250	SAN JOSE	CA		04/10/2023		21,755		4,375			4,375		26,129	26,129			
6600213232	JACKSONVILLE	FL		04/10/2023		3,328		256			256		3,584	3,584			
EB1351003905	NEW YORK	NY		08/07/2015		13,992		(1)			(1)		13,991	13,991			
PH7131438264	PALMETTO BAY	FL		08/28/2014		13,642		8			8		13,651	13,651			
6600720095	ORLANDO	FL		04/10/2023		39,763		6,595			6,595		46,358	46,358			
6600830878	AVENTURA	FL		04/10/2023		18,684		2,936			2,936		21,621	21,621			
6602680719	COLORADO SPRINGS	CO		07/14/2023		21,582		4,973			4,973		26,555	26,555			
6600935636	SAN JOSE	CA		04/10/2023		16,780		3,260			3,260		20,040	20,040			
6601476788	PONTE VEDRA BEACH	FL		04/10/2023		39,083		3,562			3,562		42,645	42,645			
6601682856	NEW YORK	NY		04/10/2023		7,699		1,438			1,438		9,137	9,137			
0722700	Atlanta	GA		06/29/2016		686,966							686,966	686,966			
6600841271	SNOQUALMIE	WA		07/14/2023		17,857		3,375			3,375		21,232	21,232			
6602674936	CHATHAM	NJ		07/14/2023		18,946		4,489			4,489		23,435	23,435			
6600851155	AUSTIN	TX		07/14/2023		13,658		2,586			2,586		16,244	16,244			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0885000	Culver City	CA		07/11/2019		285,740							285,740	285,740			
6602696269	TOPANGA	CA		04/10/2023		34,009		6,388			6,388		40,397	40,397			
6602694322	OAKLAND	CA		04/10/2023		31,359		5,683			5,683		37,042	37,042			
6601470948	ATLANTIC BEACH	FL		04/10/2023		2,740		1,740			1,740		4,480	4,480			
8199235779	NORTH FORT MYERS	FL		07/14/2023		3,980		1,018			1,018		4,999	4,999			
8201791226	LEHIGH ACRES	FL		07/14/2023		3,059		497			497		3,556	3,556			
6600845025	CEDAR HILL	TX		07/14/2023		42,484		7,568			7,568		50,051	50,051			
6602699099	LITTLETON	CO		07/14/2023		13,367		3,080			3,080		16,448	16,448			
6601679662	NEW YORK	NY		04/10/2023		84,072		3,866			3,866		87,939	87,939			
6601471227	DALLAS	TX		07/14/2023		255,441		24,799			24,799		280,240	280,240			
6602689306	BELLEVUE	WA		07/14/2023		30,012		6,720			6,720		36,732	36,732			
6602696178	RIDGEFIELD	WA		07/14/2023		11,646		2,684			2,684		14,330	14,330			
6601681247	WASHINGTON	DC		04/10/2023		71,064		6,234			6,234		77,298	77,298			
6601817619	WASHINGTON	DC		04/10/2023		14,723		2,763			2,763		17,486	17,486			
6601486282	WHITTIER	CA		04/10/2023		10,871		977			977		11,848	11,848			
6602682376	SEATTLE	WA		07/14/2023		33,711		7,331			7,331		41,042	41,042			
6602695345	PRIOR LAKE	MN		04/10/2023		24,325		4,409			4,409		28,734	28,734			
EB1784004870	SAN RAFAEL	CA		12/16/2016		29,002		150			150		29,151	29,151			
6601224774	JACKSONVILLE	FL		04/10/2023		1,580		972			972		2,551	2,551			
6601684720	GLENCOE	IL		04/10/2023		32,843		2,863			2,863		35,706	35,706			
6600555004	MIAMI BEACH	FL		04/10/2023		8,088		1,406			1,406		9,494	9,494			
6601674093	ENCINITAS	CA		04/10/2023		43,146		3,460			3,460		46,606	46,606			
6602711415	DANA POINT	CA		04/10/2023		16,489		2,705			2,705		19,194	19,194			
6602681733	HUNTINGTON BEACH	CA		04/10/2023		18,382		3,332			3,332		21,713	21,713			
6601704601	NEW YORK	NY		04/10/2023		12,229		2,383			2,383		14,612	14,612			
6602677350	FREMONT	CA		04/10/2023		27,568		5,541			5,541		33,109	33,109			
6600011347	JACKSONVILLE	FL		04/10/2023		1,563		821			821		2,385	2,385			
505306709	CLEARWATER	FL		07/14/2023		4,302		844			844		5,146	5,146			
6602676725	MANHATTAN BEACH	CA		04/10/2023		29,703		6,172			6,172		35,875	35,875			
6601737320	MINNEAPOLIS	MN		04/10/2023		33,307		5,636			5,636		38,942	38,942			
8201189892	GREENACRES	FL		07/14/2023		4,679		971			971		5,651	5,651			
6601384131	ATLANTIC BEACH	FL		04/10/2023		1,927		1,205			1,205		3,132	3,132			
8201009867	JACKSONVILLE	FL		07/14/2023		1,891		381			381		2,272	2,272			
6602682046	SAMMAMISH	WA		07/14/2023		15,894		3,559			3,559		19,453	19,453			
8201513743	TARPON SPRINGS	FL		07/14/2023		3,648		662			662		4,310	4,310			
6600849415	AUSTIN	TX		07/14/2023		41,136		4,661			4,661		45,798	45,798			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		12,684		(32)			(32)		12,653	12,653			
6601733402	EL DORADO HILLS	CA		04/10/2023		18,126		3,284			3,284		21,410	21,410			
6601693408	SAN FRANCISCO	CA		04/10/2023		12,107		1,846			1,846		13,953	13,953			
6600669706	JACKSONVILLE	FL		04/10/2023		3,145		215			215		3,360	3,360			
6602689322	LIVERMORE	CA		04/10/2023		17,287		3,134			3,134		20,421	20,421			
6602695238	HELENA	MT		04/10/2023		9,089		1,593			1,593		10,683	10,683			
PEB1786003594	SUNNYVALE	CA		11/18/2016		32,648		57			57		32,704	32,704			
3358476259	Pinellas Park	FL		07/14/2023		1,242		211			211		1,454	1,454			
EB1171014557	BELLEVUE	WA		08/19/2016		14,649		101			101		14,750	14,750			
6601712075	MIAMI	FL		04/10/2023		11,254		2,113			2,113		13,367	13,367			
6602680909	ANAHEIM	CA		04/10/2023		18,584		3,368			3,368		21,952	21,952			
6601712612	BEACH HAVEN	NJ		07/14/2023		26,068		6,018			6,018		32,086	32,086			
6600842030	BOERNE	TX		07/14/2023		46,998		4,780			4,780		51,779	51,779			
6601384768	PORTLAND	OR		07/14/2023		15,152		3,845			3,845		18,997	18,997			
8197083961	LEHIGH ACRES	FL		07/14/2023		3,797		873			873		4,670	4,670			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600762535	PASADENA	MD		07/14/2023		9,211		1,725			1,725		10,935	10,935			
6602689041	ASHTON	MD		07/14/2023		20,281		4,541			4,541		24,823	24,823			
6602699503	SPOKANE	WA		07/14/2023		25,737		5,945			5,945		31,681	31,681			
6602717339	PAYSON	AZ		04/10/2023		62,537		5,676			5,676		68,213	68,213			
6601471003	ATLANTIC BEACH	FL		04/10/2023		3,091		1,976			1,976		5,067	5,067			
6601737650	NASHVILLE	TN		04/10/2023		16,739		2,936			2,936		19,675	19,675			
6602679505	BEND	OR		07/14/2023		10,430		2,403			2,403		12,834	12,834			
EB1540093368	PLYMOUTH	MN		11/20/2015		37,816		(59)			(59)		37,757	37,757			
6602700137	FAIR OAKS RANCH	TX		07/14/2023		11,571		2,673			2,673		14,243	14,243			
6600429069	BOSTON	MA		04/10/2023		14,557		2,547			2,547		17,103	17,103			
6602711324	DENVER	CO		07/14/2023		12,343		2,476			2,476		14,819	14,819			
6601685685	SHORT HILLS	NJ		07/14/2023		28,782		1,714			1,714		30,496	30,496			
8197002571	BOCA RATON	FL		07/14/2023		5,505		1,299			1,299		6,804	6,804			
6601699934	MERCER ISLAND	WA		07/14/2023		22,139		4,436			4,436		26,575	26,575			
505412400	CAPE CORAL	FL		07/14/2023		4,266		962			962		5,228	5,228			
8195518995	BOYNTON BEACH	FL		07/14/2023		6,179		1,618			1,618		7,797	7,797			
6602699495	CARMEL	CA		04/10/2023		24,199		4,107			4,107		28,306	28,306			
6601037325	SANTA CRUZ	CA		04/10/2023		37,977		4,581			4,581		42,558	42,558			
6602671700	ORANGE	CA		04/10/2023		56,858		5,424			5,424		62,282	62,282			
6601734798	SANTA BARBARA	CA		04/10/2023		24,890		4,222			4,222		29,112	29,112			
6601687335	NEWTON HIGHLANDS	MA		04/10/2023		92,838		7,832			7,832		100,670	100,670			
EB1771000666	SANTA ANA	CA		09/18/2015		17,582		(142)			(142)		17,440	17,440			
6600851080	AUSTIN	TX		07/14/2023		30,989		6,552			6,552		37,541	37,541			
6600039090	ENGLEWOOD	CO		07/14/2023		21,824		4,372			4,372		26,196	26,196			
8201795125	DUNEDIN	FL		07/14/2023		7,165		1,484			1,484		8,649	8,649			
6600840059	PALOS PARK	IL		04/10/2023		31,013		2,306			2,306		33,319	33,319			
6601709246	CLE ELUM	WA		07/14/2023		11,979		2,467			2,467		14,446	14,446			
6602705433	RIVERSIDE	CA		04/10/2023		15,446		2,446			2,446		17,892	17,892			
6602681501	LAKE FOREST	CA		04/10/2023		11,262		1,976			1,976		13,237	13,237			
PEB1786003751	SAN JOSE	CA		11/18/2016		23,358		(128)			(128)		23,230	23,230			
6601490045	PASADENA	CA		04/10/2023		42,907		3,266			3,266		46,173	46,173			
6600678152	JACKSONVILLE	FL		04/10/2023		2,521		1,568			1,568		4,089	4,089			
EB1216003655	COCONUT GROVE	FL		12/16/2016		11,019		(77)			(77)		10,942	10,942			
6602677863	FOX ISLAND	WA		07/14/2023		63,160		16,090			16,090		79,250	79,250			
6602681311	SAN JOSE	CA		04/10/2023		21,901		4,258			4,258		26,159	26,159			
6600850819	PLACIDA	FL		04/10/2023		11,224		1,588			1,588		12,812	12,812			
6601469098	ATLANTIC BEACH	FL		04/10/2023		1,545		984			984		2,529	2,529			
6602690932	EASTON	MD		07/14/2023		55,935		7,531			7,531		63,466	63,466			
6601483834	HOLLADAY	UT		07/14/2023		53,518		5,902			5,902		59,420	59,420			
6601483354	BRENTWOOD	TN		04/10/2023		86,915		7,655			7,655		94,571	94,571			
EB1787002772	NOVATO	CA		07/17/2015		16,117		(90)			(90)		16,027	16,027			
8195495178	FORT MYERS	FL		07/14/2023		5,510		1,444			1,444		6,954	6,954			
6602700608	SAINT AUGUSTINE	FL		04/10/2023		11,509		2,244			2,244		13,754	13,754			
6602695899	RIVER FOREST	IL		04/10/2023		18,690		3,633			3,633		22,324	22,324			
6601712893	MILL VALLEY	CA		04/10/2023		21,713		4,075			4,075		25,789	25,789			
6602698638	INDIANAPOLIS	IN		04/10/2023		11,611		2,258			2,258		13,869	13,869			
6602684091	DRIPPING SPRINGS	TX		07/14/2023		12,219		2,519			2,519		14,737	14,737			
8190308327	FORT LAUDERDALE	FL		07/14/2023		11,584		1,575			1,575		13,158	13,158			
PEB1259003608	BOYDS	MD		11/17/2017		11,320		(45)			(45)		11,275	11,275			
6601752949	CHINO HILLS	CA		04/10/2023		12,981		2,278			2,278		15,259	15,259			
6600068602	REDDICK	FL		04/10/2023		6,016		230			230		6,246	6,246			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601738963	DENVER	CO		07/14/2023		11,087		2,554			2,554		13,641	13,641			
6602705607	DRAPER	UT		07/14/2023		16,914		3,584			3,584		20,498	20,498			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		16,292		(130)			(130)		16,162	16,162			
6602680883	ENCINITAS	CA		04/10/2023		18,951		3,556			3,556		22,508	22,508			
6601686444	PLEASANTVILLE	NY		04/10/2023		65,144		5,168			5,168		70,311	70,311			
6601204545	JACKSONVILLE	FL		04/10/2023		1,523		876			876		2,400	2,400			
6600775933	BROOKLYN	NY		04/10/2023		46,930		5,350			5,350		52,280	52,280			
6602702232	HOUSTON	TX		07/14/2023		11,752		2,786			2,786		14,538	14,538			
6602701994	BONITA SPGS	FL		04/10/2023		22,609		4,548			4,548		27,157	27,157			
6602678481	NASHVILLE	TN		04/10/2023		10,697		1,939			1,939		12,636	12,636			
6601749325	SAN ANTONIO	TX		07/14/2023		42,501		5,466			5,466		47,967	47,967			
6601274266	BRAINTREE	MA		04/10/2023		14,693		3,499			3,499		18,192	18,192			
6600933631	LONGMONT	CO		07/14/2023		40,937		7,990			7,990		48,927	48,927			
6602682806	FREELAND	WA		07/14/2023		12,985		2,824			2,824		15,809	15,809			
6602702570	LAKE FOREST	IL		04/10/2023		11,572		2,251			2,251		13,823	13,823			
PEB1789004833	SAN ANSELMO	CA		11/18/2016		34,465		(163)			(163)		34,302	34,302			
6600676545	JACKSONVILLE	FL		04/10/2023		1,484		924			924		2,407	2,407			
112910351	Cape Coral	FL		07/14/2023		3,811		616			616		4,426	4,426			
6602681097	BOISE	ID		04/10/2023		27,545		4,988			4,988		32,533	32,533			
6602695592	SANTA ROSA	CA		04/10/2023		20,476		3,712			3,712		24,188	24,188			
6601708586	DEL MAR	CA		04/10/2023		10,816		2,174			2,174		12,991	12,991			
8201680263	CORAL SPRINGS	FL		07/14/2023		7,633		1,421			1,421		9,054	9,054			
EB1596053391	BLUFFDALE	UT		08/17/2016		11,338		(134)			(134)		11,204	11,204			
6601020628	NEWPORT BEACH	CA		04/10/2023		54,350		8,565			8,565		62,914	62,914			
6601749473	NOLENSVILLE	TN		04/10/2023		55,418		5,654			5,654		61,072	61,072			
6601716282	FALLS CHURCH	VA		04/10/2023		22,450		4,215			4,215		26,665	26,665			
6601708388	RANCHO CUCAMONGA	CA		04/10/2023		13,595		2,384			2,384		15,979	15,979			
6602695568	WESTON	FL		04/10/2023		23,888		4,486			4,486		28,375	28,375			
6602674373	SEATTLE	WA		07/14/2023		18,233		4,320			4,320		22,553	22,553			
6601693697	BREMERTON	WA		07/14/2023		12,053		2,282			2,282		14,334	14,334			
6600682154	JACKSONVILLE	FL		04/10/2023		1,940		1,232			1,232		3,172	3,172			
6600984196	CHICAGO	IL		04/10/2023		23,156		4,183			4,183		27,340	27,340			
6601685149	EAST NORTHPORT	NY		04/10/2023		17,183		1,666			1,666		18,849	18,849			
6601681684	SEATTLE	WA		07/14/2023		83,415		9,190			9,190		92,605	92,605			
6600678715	JACKSONVILLE	FL		04/10/2023		2,266		1,408			1,408		3,674	3,674			
6600681461	JACKSONVILLE	FL		04/10/2023		3,198		339			339		3,537	3,537			
6600675737	JACKSONVILLE	FL		04/10/2023		1,676		1,039			1,039		2,715	2,715			
6602699230	RENO	NV		04/10/2023		11,887		2,391			2,391		14,278	14,278			
6600849076	KIRKWOOD	MO		04/10/2023		57,554		5,479			5,479		63,033	63,033			
6601679993	FLUSHING	NY		04/10/2023		15,493		1,605			1,605		17,098	17,098			
6601818542	GAINESVILLE	FL		04/10/2023		13,104		2,460			2,460		15,563	15,563			
8201677449	BOCA RATON	FL		07/14/2023		7,036		1,242			1,242		8,278	8,278			
6601809731	PHOENIX	AZ		04/10/2023		12,038		2,259			2,259		14,297	14,297			
6601713461	MARBLE FALLS	TX		07/14/2023		40,719		4,987			4,987		45,706	45,706			
6601708545	GOSHEN	KY		04/10/2023		13,632		2,312			2,312		15,944	15,944			
505392786	NAPLES	FL		07/14/2023		4,163		977			977		5,140	5,140			
6602705201	BEAVERTON	OR		07/14/2023		10,381		1,967			1,967		12,348	12,348			
6601224667	JACKSONVILLE	FL		04/10/2023		1,605		986			986		2,591	2,591			
6602674803	BOSTON	MA		04/10/2023		24,786		5,151			5,151		29,937	29,937			
6601673400	BENICIA	CA		04/10/2023		41,302		3,344			3,344		44,647	44,647			
6601687574	BETHESDA	MD		07/14/2023		68,778		6,813			6,813		75,591	75,591			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8202872864	JACKSONVILLE	FL		07/14/2023		1,816		295			295		2,111	2,111			
6600932161	FOSTER CITY	CA		04/10/2023		26,259		2,366			2,366		28,626	28,626			
6601733931	SAN FRANCISCO	CA		04/10/2023		19,331		3,630			3,630		22,961	22,961			
8195696467	JACKSONVILLE	FL		07/14/2023		3,203		839			839		4,042	4,042			
6602690361	MANITOU SPRINGS	CO		07/14/2023		11,352		2,469			2,469		13,822	13,822			
6601475640	PALM HARBOR	FL		04/10/2023		61,785		5,087			5,087		66,873	66,873			
6602680412	SCOTTSDALE	AZ		04/10/2023		18,522		3,601			3,601		22,123	22,123			
PEB1596055415	CARBONDALE	CO		11/17/2017		19,078		(366)			(366)		18,713	18,713			
6602680982	TIGARD	OR		07/14/2023		11,147		2,496			2,496		13,643	13,643			
6601825299	WEST NEWTON	MA		04/10/2023		15,442		2,798			2,798		18,240	18,240			
6602681816	SAN LUIS OBISPO	CA		04/10/2023		15,037		2,726			2,726		17,763	17,763			
8200922957	BOCA RATON	FL		07/14/2023		2,611		541			541		3,152	3,152			
6602700327	WALNUT CREEK	CA		04/10/2023		21,380		4,014			4,014		25,394	25,394			
PH7118595441	ACTON	MA		12/29/2014		7,787		(40)			(40)		7,748	7,748			
6601818666	OAKLAND	CA		04/10/2023		17,010		3,418			3,418		20,428	20,428			
6601204099	JACKSONVILLE	FL		04/10/2023		1,076		228			228		1,303	1,303			
8197608276	HOMESTEAD	FL		07/14/2023		5,661		1,448			1,448		7,110	7,110			
EB1249003388	NAPLES	FL		12/16/2016		23,779		43			43		23,822	23,822			
505402545	POMPANO BEACH	FL		07/14/2023		3,481		707			707		4,188	4,188			
6602678713	LAKEWOOD RANCH	FL		04/10/2023		20,275		3,674			3,674		23,950	23,950			
6602698166	HOBOKEN	NJ		07/14/2023		21,357		4,645			4,645		26,002	26,002			
6602673417	SCOTTSDALE	AZ		04/10/2023		58,960		5,822			5,822		64,782	64,782			
505362813	DELRAY BEACH	FL		07/14/2023		3,990		924			924		4,914	4,914			
6601736314	PONTE VEDRA BEACH	FL		04/10/2023		11,136		2,239			2,239		13,376	13,376			
6601010611	OXNARD	CA		04/10/2023		12,471		2,186			2,186		14,657	14,657			
6601713149	GOLD CANYON	AZ		04/10/2023		16,320		2,957			2,957		19,277	19,277			
6600680794	JACKSONVILLE	FL		04/10/2023		1,538		967			967		2,505	2,505			
8200892676	WEST PALM BEACH	FL		07/14/2023		5,117		1,089			1,089		6,206	6,206			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		29,556		(100)			(100)		29,456	29,456			
6601744151	CAMARILLO	CA		04/10/2023		20,923		3,790			3,790		24,713	24,713			
6600724568	FERNANDINA BEACH	FL		04/10/2023		8,882		1,350			1,350		10,232	10,232			
6601203240	JACKSONVILLE	FL		04/10/2023		1,414		753			753		2,167	2,167			
505329422	DELRAY BEACH	FL		07/14/2023		2,643		595			595		3,238	3,238			
6600676909	JACKSONVILLE	FL		04/10/2023		16,906		9,774			9,774		26,681	26,681			
6600681263	JACKSONVILLE	FL		04/10/2023		1,899		1,202			1,202		3,101	3,101			
6602698661	MOUNTAIN HOUSE	CA		04/10/2023		12,572		2,279			2,279		14,851	14,851			
6601203729	JACKSONVILLE	FL		04/10/2023		(2,055)		730		30	760		(1,294)	(1,294)			
6601744813	FORT LAUDERDALE	FL		04/10/2023		23,722		4,453			4,453		28,175	28,175			
6601224394	JACKSONVILLE	FL		04/10/2023		1,827		1,090			1,090		2,917	2,917			
6601710822	NEWCASTLE	WA		07/14/2023		26,740		6,690			6,690		33,429	33,429			
6602675404	SCOTTSDALE	AZ		04/10/2023		16,271		2,394			2,394		18,665	18,665			
3367689766	West Palm Beach	FL		07/14/2023		4,449		812			812		5,261	5,261			
6602685262	ELMHURST	IL		04/10/2023		17,477		3,510			3,510		20,987	20,987			
6601733212	BRENTWOOD	TN		04/10/2023		19,857		3,860			3,860		23,718	23,718			
6601686436	WASHINGTON	DC		04/10/2023		47,061		3,944			3,944		51,005	51,005			
505302488	HOMESTEAD	FL		07/14/2023		4,681		840			840		5,521	5,521			
8023328085	CAPE CORAL	FL		07/14/2023		3,087		544			544		3,631	3,631			
6602696640	LAKE FOREST	CA		04/10/2023		17,625		3,195			3,195		20,820	20,820			
6602682202	RENTON	WA		07/14/2023		18,288		4,214			4,214		22,502	22,502			
6601683599	MUTTONTOWN	NY		04/10/2023		96,275		7,634			7,634		103,909	103,909			
6601740100	BROOKLYN	NY		04/10/2023		17,284		3,246			3,246		20,529	20,529			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683747	LOS ANGELES	CA		04/10/2023		18,562		3,486			3,486		22,048	22,048			
6601805507	ARLINGTON	VA		04/10/2023		17,993		3,503			3,503		21,496	21,496			
6602701531	MERCER ISLAND	WA		07/14/2023		25,801		5,946			5,946		31,747	31,747			
EB1791002786	MCLEAN	VA		08/07/2015		22,076		(1)			(1)		22,075	22,075			
6601021246	LAGUNA BEACH	CA		04/10/2023		55,099		9,308			9,308		64,407	64,407			
6601685099	ARMONK	NY		04/10/2023		47,648		4,378			4,378		52,027	52,027			
6602710870	LOS ANGELES	CA		04/10/2023		23,963		4,068			4,068		28,032	28,032			
6602696103	HINSDALE	IL		04/10/2023		25,360		4,158			4,158		29,518	29,518			
0714201	Charlotte	NC		07/10/2017		1,917,983							1,917,983	1,917,983			
8199015305	NORTH LAUDERDALE	FL		07/14/2023		6,131		1,447			1,447		7,577	7,577			
6600680760	JACKSONVILLE	FL		04/10/2023		2,216		1,387			1,387		3,603	3,603			
6602706613	ELMHURST	IL		04/10/2023		35,551		3,434			3,434		38,986	38,986			
PEB1540095842	SPRINGFIELD	VA		01/11/2018		14,503		(86)			(86)		14,418	14,418			
6600132895	KEY BISCAYNE	FL		04/10/2023		6,902		6,682			6,682		13,585	13,585			
8202494610	LEHIGH ACRES	FL		07/14/2023		4,658		845			845		5,503	5,503			
6601473223	PARADISE VLY	AZ		04/10/2023		32,767		2,989			2,989		35,756	35,756			
6602683416	SEATTLE	WA		07/14/2023		26,661		5,970			5,970		32,631	32,631			
6600010455	JACKSONVILLE	FL		04/10/2023		770		214			214		984	984			
6602704378	MEDFORD	NJ		07/14/2023		12,299		2,331			2,331		14,630	14,630			
6601692699	PHOENIX	AZ		04/10/2023		45,095		3,914			3,914		49,009	49,009			
6600935396	AUSTIN	TX		07/14/2023		12,323		2,758			2,758		15,081	15,081			
6601383521	NAPLES	FL		04/10/2023		4,219		388			388		4,606	4,606			
6601686386	WELLESLEY	MA		04/10/2023		55,854		3,989			3,989		59,843	59,843			
8199264082	FORT MYERS	FL		07/14/2023		8,931		2,341			2,341		11,273	11,273			
EB1564001105	DENVER	CO		12/16/2016		30,879		(195)			(195)		30,684	30,684			
8027978657	POMPANO BEACH	FL		07/14/2023		4,841		974			974		5,814	5,814			
6601742049	INLET BEACH	FL		04/10/2023		11,865		2,228			2,228		14,093	14,093			
6600981994	ENGLEWOOD	CO		07/14/2023		6,254		1,313			1,313		7,568	7,568			
8195319217	FORT MYERS	FL		07/14/2023		5,928		1,594			1,594		7,522	7,522			
6601685172	DALLAS	TX		07/14/2023		32,855		3,133			3,133		35,988	35,988			
6602255264	HOLMES BEACH	FL		04/10/2023		134,168		10,637			10,637		144,804	144,804			
6600679408	JACKSONVILLE	FL		04/10/2023		1,398		883			883		2,280	2,280			
8002038912	MARGATE	FL		07/14/2023		204		38			38		242	242			
6601002311	GERMANTOWN	TN		04/10/2023		12,362		2,093			2,093		14,455	14,455			
6602694942	DALLAS	TX		07/14/2023		16,120		3,507			3,507		19,627	19,627			
6601728394	SNOHOMISH	WA		07/14/2023		13,688		3,243			3,243		16,932	16,932			
6601469122	ATLANTIC BEACH	FL		04/10/2023		2,237		1,424			1,424		3,661	3,661			
8200872655	HIALEAH	FL		07/14/2023		5,603		1,098			1,098		6,700	6,700			
6602689090	CHATSWORTH	CA		04/10/2023		25,434		4,775			4,775		30,210	30,210			
6602681857	WOODINVILLE	WA		07/14/2023		14,039		2,974			2,974		17,013	17,013			
6601711242	INLET BEACH	FL		04/10/2023		36,974		6,929			6,929		43,904	43,904			
6600108101	NEW YORK	NY		04/10/2023		24,786		3,758			3,758		28,544	28,544			
6602686633	SCOTTSDALE	AZ		04/10/2023		16,886		3,509			3,509		20,395	20,395			
6602701549	CHICAGO	IL		04/10/2023		4,813		936			936		5,749	5,749			
6601823583	PARK CITY	UT		07/14/2023		36,538		8,416			8,416		44,954	44,954			
6600787128	SANTA MONICA	CA		04/10/2023		15,108		1,832			1,832		16,940	16,940			
6601709931	ALLEN	TX		07/14/2023		11,329		2,610			2,610		13,938	13,938			
6601682963	FALLS CHURCH	VA		04/10/2023		4,006		35			35		4,042	4,042			
8202179462	FLORIDA CITY	FL		07/14/2023		6,886		1,315			1,315		8,202	8,202			
6601679712	STATEN ISLAND	NY		04/10/2023		13,153		893			893		14,045	14,045			
6602694330	CENTENNIAL	CO		07/14/2023		65,764		13,841			13,841		79,605	79,605			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8196718260	SAINT PETERSBURG	FL		07/14/2023		4,666		1,141			1,141		5,806	5,806			
6601680314	STATEN ISLAND	NY		04/10/2023		26,524		1,825			1,825		28,349	28,349			
6602674050	ALBUQUERQUE	NM		04/10/2023		14,404		3,090			3,090		17,494	17,494			
6602684935	DANVILLE	CA		04/10/2023		83,780		8,426			8,426		92,206	92,206			
6601744714	LAGUNA BEACH	CA		04/10/2023		61,866		6,562			6,562		68,428	68,428			
6602674464	LOS ANGELES	CA		04/10/2023		17,195		3,573			3,573		20,768	20,768			
6601820613	NORTH FORT MYERS	FL		04/10/2023		48,738		5,358			5,358		54,095	54,095			
8026880529	CAPE CORAL	FL		07/14/2023		1,951		414			414		2,365	2,365			
6602688613	CHANDLER	AZ		04/10/2023		14,189		2,246			2,246		16,435	16,435			
6601698860	SEATTLE	WA		07/14/2023		16,796		3,554			3,554		20,350	20,350			
6602697382	WEST OLIVE	MI		04/10/2023		47,351		5,232			5,232		52,583	52,583			
EB1222534409	MORRISTOWN	NJ		12/18/2015		7,278		(49)			(49)		7,230	7,230			
8030320592	WEST PALM BEACH	FL		07/14/2023		3,837		772			772		4,609	4,609			
6602717115	BENICIA	CA		04/10/2023		41,733		4,154			4,154		45,887	45,887			
8202097423	MIAMI	FL		07/14/2023		13,544		1,321			1,321		14,865	14,865			
EB1541040778	MALVERN	PA		12/16/2016		14,778		178			178		14,957	14,957			
6602678606	PASADENA	CA		04/10/2023		22,192		4,314			4,314		26,506	26,506			
6602693571	PORT ORCHARD	WA		07/14/2023		47,083		6,060			6,060		53,144	53,144			
8027058234	HIALEAH	FL		07/14/2023		4,941		998			998		5,939	5,939			
6601682708	MONTE SERENO	CA		04/10/2023		53,113		6,597			6,597		59,710	59,710			
6600849845	SOMERVILLE	MA		04/10/2023		14,869		2,605			2,605		17,474	17,474			
6602684463	SEATTLE	WA		07/14/2023		26,255		6,570			6,570		32,825	32,825			
6602671288	SACRAMENTO	CA		04/10/2023		34,611		2,804			2,804		37,415	37,415			
6602696566	FORT COLLINS	CO		07/14/2023		11,335		2,337			2,337		13,671	13,671			
6601753590	LUCAS	TX		07/14/2023		41,539		5,104			5,104		46,643	46,643			
6600025354	JACKSONVILLE	FL		04/10/2023		1,607		638			638		2,245	2,245			
6601225078	JACKSONVILLE	FL		04/10/2023		2,098		1,266			1,266		3,364	3,364			
6602692011	CLERMONT	FL		04/10/2023		7,327		728			728		8,054	8,054			
6600934886	TOPANGA	CA		04/10/2023		21,178		3,590			3,590		24,768	24,768			
6601224923	JACKSONVILLE	FL		04/10/2023		1,555		957			957		2,512	2,512			
6602688308	TENINO	WA		07/14/2023		10,896		2,370			2,370		13,267	13,267			
3365948540	Duval	FL		07/14/2023		2,871		489			489		3,361	3,361			
8200709038	NORTH FORT MYERS	FL		07/14/2023		2,712		608			608		3,321	3,321			
6600935651	SAN CARLOS	CA		04/10/2023		16,038		2,812			2,812		18,849	18,849			
6600028929	JACKSONVILLE	FL		04/10/2023		264		17			17		281	281			
6602674811	SALEM	MA		04/10/2023		16,518		3,432			3,432		19,950	19,950			
6602676550	FOSTER CITY	CA		04/10/2023		24,108		5,010			5,010		29,118	29,118			
6601714329	MENDHAM	NJ		07/14/2023		12,559		2,975			2,975		15,534	15,534			
6602691088	OAKLAND	CA		04/10/2023		48,849		5,404			5,404		54,253	54,253			
6600792755	ALLENHURST	NJ		07/14/2023		20,599		4,125			4,125		24,725	24,725			
6602680016	SCOTTSDALE	AZ		04/10/2023		11,079		1,880			1,880		12,959	12,959			
PEB1541041724	BROOMFIELD	CO		08/14/2017		21,388		(376)			(376)		21,013	21,013			
6600991530	CUTCHOGUE	NY		04/10/2023		34,347		2,631			2,631		36,978	36,978			
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023		16,955		3,073			3,073		20,029	20,029			
6601481598	GLENVIEW	IL		04/10/2023		35,940		2,957			2,957		38,897	38,897			
EB1382002217	SAN DIEGO	CA		12/18/2015		18,203		(120)			(120)		18,083	18,083			
6600677337	JACKSONVILLE	FL		04/10/2023		2,450		1,431			1,431		3,881	3,881			
6602710615	SMYRNA	TN		04/10/2023		15,204		2,146			2,146		17,350	17,350			
6602700814	LIVERMORE	CA		04/10/2023		16,249		3,052			3,052		19,301	19,301			
6602673896	ENCINITAS	CA		04/10/2023		22,265		4,626			4,626		26,891	26,891			
6601483032	LAGUNA BEACH	CA		04/10/2023		68,995		4,443			4,443		73,438	73,438			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1249003192	LAFAYETTE	CA		12/16/2016		31,485		398			398		31,883	31,883			
6601816876	ARGYLE	TX		07/14/2023		18,716		3,963			3,963		22,679	22,679			
6602673979	VENICE	CA		04/10/2023		24,079		5,168			5,168		29,247	29,247			
6600433103	BETHESDA	MD		07/14/2023		11,313		2,267			2,267		13,580	13,580			
8194918200	LARGO	FL		07/14/2023		4,542		1,161			1,161		5,703	5,703			
6602678580	SAN CLEMENTE	CA		04/10/2023		28,970		5,440			5,440		34,410	34,410			
6600180316	ST AUGUSTINE	FL		04/10/2023		5,114		720			720		5,834	5,834			
6602696657	DENVER	CO		07/14/2023		6,080		1,401			1,401		7,481	7,481			
PEB1357001273	SUDBURY	MA		11/18/2016		14,663		(58)			(58)		14,605	14,605			
6602696137	PHOENIX	AZ		04/10/2023		22,143		4,009			4,009		26,153	26,153			
6600681255	JACKSONVILLE	FL		04/10/2023		2,421		1,531			1,531		3,952	3,952			
6600871419	WEST YARMOUTH	MA		04/10/2023		4,772		668			668		5,440	5,440			
6602704527	SCOTTSDALE	AZ		04/10/2023		10,152		1,494			1,494		11,646	11,646			
3386339161	Fort Lauderdale	FL		07/14/2023		(29,342)		594		20	614		(28,727)	(28,727)			
6601743526	FRISCO	TX		07/14/2023		10,449		1,980			1,980		12,429	12,429			
8199512936	JACKSONVILLE	FL		07/14/2023		5,175		1,321			1,321		6,496	6,496			
6601481739	BETHESDA	MD		07/14/2023		47,308		5,360			5,360		52,668	52,668			
6602694025	CUPERTINO	CA		04/10/2023		46,174		5,116			5,116		51,291	51,291			
PEB1541040745	WINNETKA	IL		11/18/2016		35,445		(756)			(756)		34,689	34,689			
6601809400	FORT WORTH	TX		07/14/2023		12,499		2,718			2,718		15,217	15,217			
6602687672	CHICAGO	IL		04/10/2023		11,858		2,227			2,227		14,085	14,085			
6602687318	ALAMO	CA		04/10/2023		140,917		15,161			15,161		156,078	156,078			
6602689686	MCCALL	ID		04/10/2023		17,436		3,157			3,157		20,593	20,593			
6601748483	NASHVILLE	TN		04/10/2023		35,959		3,567			3,567		39,526	39,526			
8201710271	MIAMI	FL		07/14/2023		2,791		466			466		3,258	3,258			
6601688341	WILKINSON	IN		04/10/2023		42,204		2,973			2,973		45,178	45,178			
6601687038	NORWOOD	NJ		07/14/2023		57,910		6,091			6,091		64,000	64,000			
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023		13,487		1,392			1,392		14,879	14,879			
6601204602	JACKSONVILLE	FL		04/10/2023		1,771		1,023			1,023		2,794	2,794			
6601224378	JACKSONVILLE	FL		04/10/2023		1,489		904			904		2,393	2,393			
6600871351	LA PINE	OR		07/14/2023		2,229		382			382		2,612	2,612			
6601683474	KILDEER	IL		04/10/2023		24,054		1,736			1,736		25,790	25,790			
8197551113	LEHIGH ACRES	FL		07/14/2023		4,381		1,089			1,089		5,469	5,469			
6600412974	OMAHA	NE		04/10/2023		8,763		768			768		9,531	9,531			
6601748038	SOUTHLAKE	TX		07/14/2023		15,678		3,144			3,144		18,822	18,822			
6600926809	SAN MARCOS	CA		04/10/2023		13,670		1,125			1,125		14,795	14,795			
6601299172	JACKSONVILLE	FL		04/10/2023		1,843		1,145			1,145		2,988	2,988			
6600794413	VIRGINIA BEACH	VA		04/10/2023		216,376		36,608			36,608		252,985	252,985			
6601680447	FLUSHING	NY		04/10/2023		15,613		2,687			2,687		18,299	18,299			
6601747733	BROOKLYN	NY		04/10/2023		24,577		2,508			2,508		27,085	27,085			
6602675024	KATY	TX		07/14/2023		11,519		2,182			2,182		13,700	13,700			
6601471417	LAKE OSWEGO	OR		07/14/2023		36,987		3,652			3,652		40,639	40,639			
8199516826	NAPLES	FL		07/14/2023		7,070		1,668			1,668		8,738	8,738			
EB1223012170	OAK HILL	VA		12/16/2016		24,134		310			310		24,444	24,444			
6601225284	JACKSONVILLE	FL		04/10/2023		1,922		1,123			1,123		3,045	3,045			
6602681618	OLYMPIA	WA		07/14/2023		18,743		3,862			3,862		22,605	22,605			
6601469239	ATLANTIC BEACH	FL		04/10/2023		1,791		1,142			1,142		2,933	2,933			
6600876426	NEVADA CITY	CA		04/10/2023		1,529		1,452			1,452		2,980	2,980			
6602710441	OLATHE	KS		07/14/2023		2,641		396			396		3,038	3,038			
6602687383	RANCHO PALOS VERDES	CA		04/10/2023		48,803		5,396			5,396		54,199	54,199			
8192151758	HOLLYWOOD	FL		07/14/2023		5,197		1,256			1,256		6,453	6,453			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541039746	DOWNERS GROVE	IL		12/18/2015		17,939		(119)			(119)		17,820	17,820			
6600681313	JACKSONVILLE	FL		04/10/2023		2,046		1,298			1,298		3,344	3,344			
6602679976	MARRIOTTSVL	MD		07/14/2023		12,787		2,863			2,863		15,651	15,651			
6600792656	LAS VEGAS	NV		04/10/2023		43,780		3,601			3,601		47,381	47,381			
6601469130	ATLANTIC BEACH	FL		04/10/2023		1,995		1,262			1,262		3,258	3,258			
6602677210	SUGAR LAND	TX		07/14/2023		19,470		4,613			4,613		24,083	24,083			
6600472101	PORTLAND	OR		07/14/2023		10,350		2,189			2,189		12,539	12,539			
8200426160	LEHIGH ACRES	FL		07/14/2023		3,403		705			705		4,107	4,107			
8027395812	PALM SPRINGS	FL		07/14/2023		3,570		819			819		4,388	4,388			
6601719567	FT LAUDERDALE	FL		04/10/2023		30,978		5,255			5,255		36,233	36,233			
6601006155	SACRAMENTO	CA		04/10/2023		12,835		2,248			2,248		15,083	15,083			
8024132959	WEST PALM BEACH	FL		07/14/2023		3,367		625			625		3,992	3,992			
6601468736	ATLANTIC BEACH	FL		04/10/2023		2,320		1,436			1,436		3,756	3,756			
6602681824	SAINT HELENA	CA		04/10/2023		8,600		1,615			1,615		10,215	10,215			
6601684993	WESTON	MA		04/10/2023		68,936		4,209			4,209		73,145	73,145			
6601699710	COLLEYVILLE	TX		07/14/2023		14,551		2,995			2,995		17,546	17,546			
6602699149	SAN DIEGO	CA		04/10/2023		89,337		17,941			17,941		107,278	107,278			
PEB1789004748	SARATOGA	CA		11/18/2016		37,198		63			63		37,261	37,261			
8198657851	GREEN ACRES	FL		07/14/2023		4,911		1,188			1,188		6,099	6,099			
6600299553	OKLAHOMA CITY	OK		04/10/2023		1,677		112			112		1,789	1,789			
6602682921	DANVILLE	CA		04/10/2023		15,459		2,802			2,802		18,261	18,261			
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023		47,510		6,391			6,391		53,900	53,900			
6601224121	JACKSONVILLE	FL		04/10/2023		1,275		747			747		2,021	2,021			
8204239937	MIAMI	FL		07/14/2023		6,365		721			721		7,086	7,086			
6601729061	PARK CITY	UT		07/14/2023		18,503		4,506			4,506		23,008	23,008			
6602695626	BURBANK	CA		04/10/2023		18,024		3,162			3,162		21,186	21,186			
6601680595	BURR RIDGE	IL		04/10/2023		69,163		4,597			4,597		73,759	73,759			
6601475152	POTOMAC	MD		07/14/2023		45,003		5,204			5,204		50,207	50,207			
8199639970	JACKSONVILLE	FL		07/14/2023		(3,236)		637			637		(2,599)	(2,599)			
6601686782	WASHINGTON	DC		04/10/2023		22,703		4,028			4,028		26,731	26,731			
6601709568	LAKE ARROWHEAD	CA		04/10/2023		25,738		4,514			4,514		30,251	30,251			
3377718414	Miami	FL		07/14/2023		3,581		673			673		4,254	4,254			
6601811455	GLENCOE	IL		04/10/2023		40,014		7,010			7,010		47,025	47,025			
3365067031	Cape Coral	FL		07/14/2023		2,452		457			457		2,909	2,909			
8202364576	FORT LAUDERDALE	FL		07/14/2023		8,689		1,746			1,746		10,435	10,435			
6600935065	SAN RAFAEL	CA		04/10/2023		21,658		3,672			3,672		25,330	25,330			
6600676495	JACKSONVILLE	FL		04/10/2023		1,886		1,175			1,175		3,061	3,061			
6600794983	PASCO	WA		07/14/2023		18,909		3,486			3,486		22,394	22,394			
6601713495	COTO DE CAZA	CA		04/10/2023		54,755		5,730			5,730		60,486	60,486			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		34,242		245			245		34,487	34,487			
6602677665	RAVENSDALE	WA		07/14/2023		17,988		4,501			4,501		22,489	22,489			
6601812149	TUSTIN	CA		04/10/2023		15,779		2,496			2,496		18,275	18,275			
6602700871	NEW BRAUNFELS	TX		07/14/2023		18,348		3,992			3,992		22,339	22,339			
6600935214	CORONA DEL MAR	CA		04/10/2023		99,119		9,218			9,218		108,337	108,337			
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023		11,045		2,220			2,220		13,266	13,266			
6601483057	HOUSTON	TX		07/14/2023		36,971		3,563			3,563		40,534	40,534			
PEB1540094684	SAN FRANCISCO	CA		11/18/2016		20,886		(306)			(306)		20,580	20,580			
8195624957	OLDSMAR	FL		07/14/2023		11,755		3,453			3,453		15,208	15,208			
6602675222	CRESTED BUTTE	CO		07/14/2023		19,777		3,856			3,856		23,633	23,633			
6600990524	GLENDALE	CA		04/10/2023		12,093		1,980			1,980		14,073	14,073			
EB1144000074	NEW YORK	NY		10/09/2015		16,584		(153)			(153)		16,432	16,432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601680850	HINGHAM	MA		04/10/2023		48,985		4,625			4,625		53,610	53,610			
6601709766	SAN JOSE	CA		04/10/2023		20,069		4,034			4,034		24,103	24,103			
6602687003	SAMMAMISH	WA		07/14/2023		24,294		5,440			5,440		29,734	29,734			
6600676222	JACKSONVILLE	FL		04/10/2023		1,689		1,049			1,049		2,737	2,737			
6601711200	BAY HEAD	NJ		07/14/2023		10,098		2,261			2,261		12,358	12,358			
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023		25,429		4,945			4,945		30,374	30,374			
8022499206	PALM SPRINGS	FL		07/14/2023		2,575		677			677		3,252	3,252			
6601825182	TEANECK	NJ		07/14/2023		15,595		3,391			3,391		18,986	18,986			
8195406549	HOMESTEAD	FL		07/14/2023		5,612		1,530			1,530		7,142	7,142			
6601740027	BLACK DIAMOND	WA		07/14/2023		34,984		7,668			7,668		42,652	42,652			
6601821728	COLMA	CA		04/10/2023		11,226		2,185			2,185		13,411	13,411			
8195201255	RIVIERA BEACH	FL		07/14/2023		4,858		1,243			1,243		6,101	6,101			
6601712976	AUSTIN	TX		07/14/2023		24,511		5,330			5,330		29,841	29,841			
6601481937	CHICAGO	IL		04/10/2023		49,527		4,071			4,071		53,598	53,598			
6601679753	NEW YORK	NY		04/10/2023		66,978		4,840			4,840		71,818	71,818			
PEB1784005994	SCOTTSDALE	AZ		11/17/2017		64,849		(410)			(410)		64,439	64,439			
6602683648	RENTON	WA		07/14/2023		15,458		3,562			3,562		19,020	19,020			
6600679010	JACKSONVILLE	FL		04/10/2023		1,931		1,219			1,219		3,150	3,150			
6601809236	DRIPPING SPRINGS	TX		07/14/2023		18,383		3,888			3,888		22,271	22,271			
6602685478	CHANTILLY	VA		04/10/2023		22,645		4,394			4,394		27,039	27,039			
6600934449	SEAL BEACH	CA		04/10/2023		15,366		2,266			2,266		17,632	17,632			
6600152208	TEMECULA	CA		04/10/2023		1,927		282			282		2,209	2,209			
6602679885	BERLIN	MD		07/14/2023		13,859		2,935			2,935		16,794	16,794			
6600676925	JACKSONVILLE	FL		04/10/2023		2,900		1,771			1,771		4,670	4,670			
6602674993	SONOMA	CA		04/10/2023		3,908		513			513		4,422	4,422			
6601471722	CHICAGO	IL		04/10/2023		13,255		2,471			2,471		15,726	15,726			
6602685379	LONE TREE	CO		07/14/2023		15,575		3,298			3,298		18,873	18,873			
6600010463	JACKSONVILLE	FL		04/10/2023		1,361		619			619		1,980	1,980			
505426573	JUPITER	FL		07/14/2023		5,449		1,190			1,190		6,639	6,639			
6601203901	JACKSONVILLE	FL		04/10/2023		197		22			22		219	219			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		20,413		(126)			(126)		20,287	20,287			
8201771098	CUTLER BAY	FL		07/14/2023		3,092		532			532		3,625	3,625			
300000024	NORTH FORT MYERS	FL		07/14/2023		2,361		1,372			1,372		3,733	3,733			
6601685834	SCITUATE	MA		04/10/2023		38,732		2,348			2,348		41,080	41,080			
6601743716	AUSTIN	TX		07/14/2023		11,956		2,601			2,601		14,557	14,557			
6602690809	WASHINGTON	DC		04/10/2023		31,965		5,784			5,784		37,750	37,750			
EB1259002337	PARK CITY	UT		08/19/2016		889		(3)			(3)		886	886			
6601202036	ATLANTIC BEACH	FL		04/10/2023		1,690		974			974		2,664	2,664			
6600026170	JACKSONVILLE	FL		04/10/2023		1,489		638			638		2,127	2,127			
6601039131	LOS GATOS	CA		04/10/2023		31,522		4,951			4,951		36,473	36,473			
6602704964	CAPE MAY	NJ		07/14/2023		13,845		2,854			2,854		16,700	16,700			
8008430157	SAINT PETERSBURG	FL		07/14/2023		2,867		591			591		3,459	3,459			
6601677898	JERICHO	NY		04/10/2023		33,892		3,333			3,333		37,225	37,225			
6602699487	BROOMFIELD	CO		07/14/2023		12,620		2,915			2,915		15,535	15,535			
8196941853	DELRAY BEACH	FL		07/14/2023		6,351		1,498			1,498		7,849	7,849			
0714100	Newton	MA		07/31/2015		2,735,000							2,735,000	2,735,000			
6602676386	PROVINCETOWN	MA		04/10/2023		18,491		3,842			3,842		22,333	22,333			
3379071181	HOLLYWOOD	FL		07/14/2023		2,903		468			468		3,371	3,371			
6601821884	TELLURIDE	CO		07/14/2023		193,239		23,836			23,836		217,075	217,075			
6601678607	VIRGINIA BEACH	VA		04/10/2023		65,533		3,725			3,725		69,258	69,258			
6601725531	GLENVIEW	IL		04/10/2023		13,751		2,582			2,582		16,332	16,332			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8195839526	WEST PALM BEACH	FL		07/14/2023		11,630		2,742			2,742		14,373	14,373			
6600675091	JACKSONVILLE	FL		04/10/2023		1,891		1,166			1,166		3,057	3,057			
PEB1771002679	SAN JUAN CAPISTRANO	CA		01/11/2018		27,317		483			483		27,800	27,800			
6601753871	HOUSTON	TX		07/14/2023		25,753		5,592			5,592		31,345	31,345			
6601819078	SAN CARLOS	CA		04/10/2023		18,315		3,211			3,211		21,526	21,526			
6601678714	CEDAR BROOK	NJ		07/14/2023		5,375		1,216			1,216		6,591	6,591			
6602684596	BROOKLYN	NY		04/10/2023		24,615		4,784			4,784		29,399	29,399			
8198740944	SUNRISE	FL		07/14/2023		7,084		1,633			1,633		8,717	8,717			
6602700590	SANTA MONICA	CA		04/10/2023		19,913		3,495			3,495		23,408	23,408			
6600678913	JACKSONVILLE	FL		04/10/2023		2,251		1,401			1,401		3,652	3,652			
6602672831	FALL CITY	WA		07/14/2023		465,744		73,339			73,339		539,083	539,083			
6602684273	HOLLYWOOD	FL		04/10/2023		13,538		2,454			2,454		15,991	15,991			
PEB1540094659	ALLENTOWN	PA		11/18/2016		47,752		(845)			(845)		46,907	46,907			
6601726885	LAS VEGAS	NV		04/10/2023		12,317		1,949			1,949		14,266	14,266			
8191747727	BOYNTON BEACH	FL		07/14/2023		5,244		1,269			1,269		6,513	6,513			
8191897129	DANIA BEACH	FL		07/14/2023		9,434		2,401			2,401		11,835	11,835			
6601726844	CABIN JOHN	MD		07/14/2023		16,283		3,760			3,760		20,043	20,043			
6602690569	PHOENIX	AZ		04/10/2023		11,844		2,010			2,010		13,854	13,854			
6601680355	WHITESTONE	NY		04/10/2023		14,204		1,348			1,348		15,551	15,551			
6602675131	DALLAS	TX		07/14/2023		13,971		3,219			3,219		17,190	17,190			
6601483594	MENLO PARK	CA		04/10/2023		101,560		8,412			8,412		109,973	109,973			
6601482570	STONEHAM	MA		04/10/2023		33,018		2,850			2,850		35,868	35,868			
8196769184	MIAMI	FL		07/14/2023		2,824		649			649		3,473	3,473			
6600676164	JACKSONVILLE	FL		04/10/2023		868		539			539		1,407	1,407			
6600681024	JACKSONVILLE	FL		04/10/2023		2,289		1,434			1,434		3,724	3,724			
6602695980	LIVERMORE	CA		04/10/2023		23,145		4,196			4,196		27,341	27,341			
6601819227	WALNUT CREEK	CA		04/10/2023		22,300		3,774			3,774		26,074	26,074			
6602686336	ELMHURST	IL		04/10/2023		23,810		2,492			2,492		26,301	26,301			
6601682567	CHICAGO	IL		04/10/2023		13,677		39			39		13,716	13,716			
6600917659	CALABASAS	CA		04/10/2023		23,620		3,723			3,723		27,343	27,343			
6601681916	WHITESTONE	NY		04/10/2023		68,696		5,544			5,544		74,239	74,239			
6602704766	LANTANA	TX		07/14/2023		11,692		2,618			2,618		14,310	14,310			
6600011289	JACKSONVILLE	FL		04/10/2023		1,701		888			888		2,589	2,589			
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023		11,056		2,405			2,405		13,461	13,461			
505326397	BOCA RATON	FL		07/14/2023		4,864		1,095			1,095		5,958	5,958			
6600795568	SURFSIDE	FL		04/10/2023		11,296		1,851			1,851		13,146	13,146			
6601736397	RENO	NV		04/10/2023		17,419		3,503			3,503		20,922	20,922			
6600849571	DALLAS	TX		07/14/2023		14,151		2,912			2,912		17,063	17,063			
6601737999	GLENCOE	IL		04/10/2023		77,180		7,980			7,980		85,160	85,160			
6601699561	SHORELINE	WA		07/14/2023		15,903		3,456			3,456		19,360	19,360			
6600852393	BETHANY BEACH	DE		04/10/2023		23,148		3,792			3,792		26,940	26,940			
6601686907	NEW YORK	NY		04/10/2023		71,250		6,813			6,813		78,063	78,063			
6601383141	ATLANTIC BEACH	FL		04/10/2023		2,079		1,273			1,273		3,353	3,353			
6601740753	NEW YORK	NY		04/10/2023		15,196		3,056			3,056		18,252	18,252			
6601471995	CHICAGO	IL		04/10/2023		54,166		4,055			4,055		58,221	58,221			
6602679430	AUSTIN	TX		07/14/2023		12,901		2,732			2,732		15,633	15,633			
8201805059	DANIA BEACH	FL		07/14/2023		1,415		204			204		1,619	1,619			
6602689918	MESA	AZ		04/10/2023		14,162		2,403			2,403		16,565	16,565			
PH7118865950	SAN MATEO	CA		08/21/2015		23,993		(263)			(263)		23,729	23,729			
6600838608	BROOKLINE	MA		04/10/2023		26,634		2,245			2,245		28,879	28,879			
6600852690	HOUSTON	TX		07/14/2023		14,767		3,126			3,126		17,893	17,893			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602676188	SAN JOSE	CA		04/10/2023		19,406		4,032			4,032		23,439	23,439			
6602705409	BROOKLYN	NY		04/10/2023		14,117		2,396			2,396		16,513	16,513			
6600577800	WOODBRIDGE	NJ		07/14/2023		5,549		1,071			1,071		6,620	6,620			
6602680164	CYPRESS	TX		07/14/2023		11,594		2,595			2,595		14,189	14,189			
8201716602	GREENACRES	FL		07/14/2023		1,842		419			419		2,261	2,261			
PEB1259002479	MOUNTAIN VILLAGE	CO		11/18/2016		22,716		44			44		22,760	22,760			
6601680421	WHITESTONE	NY		04/10/2023		4,901		939			939		5,841	5,841			
6600122961	KIRKLAND	WA		07/14/2023		16,485		3,107			3,107		19,592	19,592			
EB1596053821	ERIE	CO		12/16/2016		13,707		(32)			(32)		13,676	13,676			
6601479907	PHOENIX	AZ		04/10/2023		31,880		2,894			2,894		34,774	34,774			
6601281162	LAS VEGAS	NV		04/10/2023		3,587		463			463		4,050	4,050			
6601804435	BELLE MEAD	NJ		07/14/2023		18,733		4,436			4,436		23,169	23,169			
6602671635	LOS ANGELES	CA		04/10/2023		47,628		3,719			3,719		51,347	51,347			
6600484650	NASHVILLE	TN		04/10/2023		46,574		4,463			4,463		51,037	51,037			
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023		35,307		7,277			7,277		42,584	42,584			
8204209571	DEERFIELD BEACH	FL		07/14/2023		4,244		481			481		4,725	4,725			
6602680644	GOLETA	CA		04/10/2023		18,749		3,398			3,398		22,148	22,148			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		7,199		41			41		7,241	7,241			
PEB1222600811	RIPON	CA		11/18/2016		13,695		(220)			(220)		13,475	13,475			
6601809681	GOLDEN	CO		07/14/2023		17,450		3,794			3,794		21,243	21,243			
8028263410	HOLLYWOOD	FL		07/14/2023		5,631		1,294			1,294		6,925	6,925			
6602676113	LOS ANGELES	CA		04/10/2023		24,234		5,036			5,036		29,270	29,270			
8195113989	MIAMI	FL		07/14/2023		5,091		1,082			1,082		6,173	6,173			
6601715326	SAN DIEGO	CA		04/10/2023		21,565		4,336			4,336		25,901	25,901			
6601697268	ANNAPOLIS	MD		07/14/2023		14,701		3,111			3,111		17,812	17,812			
6602700921	ROSEVILLE	CA		04/10/2023		12,546		2,447			2,447		14,993	14,993			
6601732230	CORONA	CA		04/10/2023		11,796		2,138			2,138		13,934	13,934			
6602705888	HIGHLANDS RANCH	CO		07/14/2023		15,063		3,278			3,278		18,341	18,341			
3363653329	Saint Petersburg	FL		07/14/2023		1,442		284			284		1,726	1,726			
8196685190	BOCA RATON	FL		07/14/2023		8,039		1,896			1,896		9,936	9,936			
6600923020	LOOMIS	CA		04/10/2023		118,621		9,345			9,345		127,966	127,966			
8190132669	MIAMI	FL		07/14/2023		11,199		2,973			2,973		14,172	14,172			
6602689421	WESTFIELD	NJ		07/14/2023		22,400		5,017			5,017		27,417	27,417			
6602704972	SAN DIEGO	CA		04/10/2023		15,426		2,797			2,797		18,223	18,223			
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023		17,529		3,523			3,523		21,052	21,052			
6602683291	HENDERSON	NV		04/10/2023		11,824		2,075			2,075		13,899	13,899			
PH7134522817	ANDOVER	MA		02/12/2016		39,892		85			85		39,977	39,977			
6601726190	DENVER	CO		07/14/2023		11,577		2,452			2,452		14,029	14,029			
8200890955	NORTH LAUDERDALE	FL		07/14/2023		4,111		828			828		4,939	4,939			
6602702356	SCOTTSDALE	AZ		04/10/2023		16,078		2,821			2,821		18,899	18,899			
6602700772	SAN MATEO	CA		04/10/2023		18,183		3,297			3,297		21,480	21,480			
6601490219	BROOKLYN	NY		04/10/2023		7,984		702			702		8,686	8,686			
6602702448	DENVER	CO		07/14/2023		18,006		4,033			4,033		22,038	22,038			
6601484063	SAN MARINO	CA		04/10/2023		67,592		6,012			6,012		73,605	73,605			
6602696046	AUSTIN	TX		07/14/2023		26,189		5,547			5,547		31,737	31,737			
6600520958	ORLANDO	FL		04/10/2023		4,380		1,028			1,028		5,409	5,409			
6602679620	PORTLAND	OR		07/14/2023		12,099		2,493			2,493		14,593	14,593			
6602678267	WOODLAND HILLS	CA		04/10/2023		17,507		3,757			3,757		21,264	21,264			
6602687193	REDMOND	WA		07/14/2023		21,287		4,904			4,904		26,191	26,191			
6601749713	CARMEL	CA		04/10/2023		14,884		2,901			2,901		17,785	17,785			
6601724567	CHEYENNE	WY		04/10/2023		11,945		2,564			2,564		14,508	14,508			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602710672	OAK PARK	IL		04/10/2023		12,414		2,252			2,252		14,666	14,666			
6602679281	LIVERMORE	CA		04/10/2023		15,957		2,799			2,799		18,756	18,756			
6602701598	KEW GARDENS HILLS	NY		04/10/2023		22,263		3,907			3,907		26,170	26,170			
6601698951	ARLINGTON	VA		04/10/2023		17,543		2,972			2,972		20,515	20,515			
8201431326	FORT MYERS	FL		07/14/2023		4,929		894			894		5,823	5,823			
6600852013	LAKE TAPPS	WA		07/14/2023		41,334		8,183			8,183		49,518	49,518			
6601810127	SAN JOSE	CA		04/10/2023		17,014		3,193			3,193		20,208	20,208			
6600605239	LAGUNA BEACH	CA		04/10/2023		28,625		4,825			4,825		33,449	33,449			
6601478982	PARADISE VALLEY	AZ		04/10/2023		63,380		5,567			5,567		68,947	68,947			
6601808832	FRANKLIN	TN		04/10/2023		19,897		3,260			3,260		23,157	23,157			
6601732776	KINGWOOD	TX		07/14/2023		13,698		2,746			2,746		16,444	16,444			
6602696301	ROCKLIN	CA		04/10/2023		14,819		2,686			2,686		17,506	17,506			
6602696780	BROOKLYN	NY		04/10/2023		21,942		3,850			3,850		25,791	25,791			
8195728492	ATLANTIC BEACH	FL		07/14/2023		4,598		1,142			1,142		5,740	5,740			
6601823443	PHOENIX	AZ		04/10/2023		11,502		2,159			2,159		13,661	13,661			
6602698133	MESA	AZ		04/10/2023		14,796		2,877			2,877		17,673	17,673			
6602694900	ATLANTIC BEACH	FL		04/10/2023		12,207		2,071			2,071		14,278	14,278			
6601203190	JACKSONVILLE	FL		04/10/2023		1,551		840			840		2,391	2,391			
6602681428	SEATTLE	WA		07/14/2023		20,102		4,501			4,501		24,603	24,603			
6602684471	KIRKLAND	WA		07/14/2023		18,395		4,603			4,603		22,998	22,998			
6602683374	HIGHLANDS RANCH	CO		07/14/2023		25,357		5,843			5,843		31,200	31,200			
6601719310	SEATTLE	WA		07/14/2023		16,813		3,561			3,561		20,374	20,374			
6602691880	WOODLAND	CA		04/10/2023		9,542		972			972		10,515	10,515			
3391940169	Lake Worth	FL		07/14/2023		3,030		310			310		3,340	3,340			
6600024241	JACKSONVILLE	FL		04/10/2023		1,480		541			541		2,022	2,022			
6602689280	EL DORADO HILLS	CA		04/10/2023		20,307		3,680			3,680		23,987	23,987			
8202784111	HOMESTEAD	FL		07/14/2023		5,734		985			985		6,719	6,719			
6600795683	PALM HARBOR	FL		04/10/2023		16,170		2,648			2,648		18,818	18,818			
8200854922	NORTH MIAMI	FL		07/14/2023		4,694		1,108			1,108		5,802	5,802			
6601224014	JACKSONVILLE	FL		04/10/2023		1,328		775			775		2,103	2,103			
6601682724	FREMONT	CA		04/10/2023		41,566		7,472			7,472		49,038	49,038			
6600852419	FRIENDSWOOD	TX		07/14/2023		13,850		2,853			2,853		16,703	16,703			
6602699297	SANTA CRUZ	CA		04/10/2023		23,212		4,514			4,514		27,725	27,725			
6602691757	ZEPHYRHILLS	FL		04/10/2023		10,076		1,054			1,054		11,130	11,130			
6602695162	MONROVIA	CA		04/10/2023		19,582		3,677			3,677		23,259	23,259			
6602693506	SUGAR LAND	TX		07/14/2023		9,781		1,170			1,170		10,951	10,951			
6600676388	JACKSONVILLE	FL		04/10/2023		2,087		1,290			1,290		3,377	3,377			
6601483206	CAPITOLA	CA		04/10/2023		54,006		4,363			4,363		58,369	58,369			
6602690148	SAINT HELENA	CA		04/10/2023		17,749		3,012			3,012		20,761	20,761			
6602705334	FULLERTON	CA		04/10/2023		19,176		3,603			3,603		22,779	22,779			
6601696476	EVERGREEN	CO		07/14/2023		27,155		5,279			5,279		32,434	32,434			
6600940107	EAST ELMHURST	NY		04/10/2023		16,467		3,047			3,047		19,514	19,514			
0803900	Mountain View	CA		11/21/2016		2,201,927							2,201,927	2,201,927			
6600039991	FRISCO	TX		07/14/2023		9,186		1,997			1,997		11,183	11,183			
6601471409	TUCSON	AZ		04/10/2023		41,752		3,564			3,564		45,316	45,316			
6602682764	CYPRESS	CA		04/10/2023		17,335		3,370			3,370		20,705	20,705			
6601679969	FT LAUDERDALE	FL		04/10/2023		17,760		3,219			3,219		20,979	20,979			
8202134316	DELRAY BEACH	FL		07/14/2023		3,059		497			497		3,556	3,556			
6601725077	WINDERMERE	FL		04/10/2023		13,987		2,453			2,453		16,440	16,440			
6600676396	JACKSONVILLE	FL		04/10/2023		1,497		921			921		2,418	2,418			
6602676907	UNION PIER	MI		04/10/2023		71,365		7,353			7,353		78,718	78,718			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6602695618	SCOTTSDALE	AZ		04/10/2023		22,734		4,121			4,121		26,855	26,855			
8200480768	NORTH FORT MYERS	FL		07/14/2023		4,647		1,069			1,069		5,717	5,717			
6601741322	LOUISVILLE	KY		04/10/2023		10,560		2,059			2,059		12,619	12,619			
6602686815	OAKTON	VA		04/10/2023		16,687		3,355			3,355		20,042	20,042			
6601673434	LONG BEACH	CA		04/10/2023		41,040		3,328			3,328		44,369	44,369			
6600026865	JACKSONVILLE	FL		04/10/2023		1,758		836			836		2,593	2,593			
6600026204	JACKSONVILLE	FL		04/10/2023		1,510		701			701		2,211	2,211			
0880400	Santa Monica	CA		07/11/2019		671,562							671,562	671,562			
6600676644	JACKSONVILLE	FL		04/10/2023		1,894		1,181			1,181		3,075	3,075			
125062210	NAPLES	FL		07/14/2023		2,203		1,317			1,317		3,520	3,520			
0706800	Boston	MA		08/20/2014		2,438,804							2,438,804	2,438,804			
6600847229	BOERNE	TX		07/14/2023		11,519		2,117			2,117		13,637	13,637			
6601710830	BRENTWOOD	TN		04/10/2023		49,401		5,140			5,140		54,541	54,541			
3392996111	Palm Springs	FL		07/14/2023		13,989		1,554			1,554		15,543	15,543			
6602696491	NAPERVILLE	IL		04/10/2023		13,122		2,551			2,551		15,673	15,673			
6602698240	RANCHO PALOS VERDES	CA		04/10/2023		33,365		5,853			5,853		39,218	39,218			
EB1564001065	DENVER	CO		12/16/2016		13,767		133			133		13,900	13,900			
6600930850	LOS ALTOS HILLS	CA		04/10/2023		13,540		2,064			2,064		15,604	15,604			
8202177790	ALVA	FL		07/14/2023		4,276		776			776		5,052	5,052			
PH7134953244	MALVERN	PA		12/11/2015		13,255		(19)			(19)		13,236	13,236			
6601286096	SOUTH BEND	IN		04/10/2023		1,003		151			151		1,153	1,153			
6602678333	GILBERT	AZ		04/10/2023		11,751		2,061			2,061		13,812	13,812			
6601738591	ORLANDO	FL		04/10/2023		13,595		2,464			2,464		16,059	16,059			
6601823195	DALLAS	TX		07/14/2023		33,753		4,232			4,232		37,984	37,984			
6602686658	APTOS	CA		04/10/2023		274,521		27,329			27,329		301,851	301,851			
8024940654	TAMARAC	FL		07/14/2023		2,724		535			535		3,260	3,260			
6602681246	NEW BRAUNFELS	TX		07/14/2023		13,954		3,035			3,035		16,989	16,989			
6602681121	SAN RAFAEL	CA		04/10/2023		23,621		4,907			4,907		28,528	28,528			
6602695543	PHOENIX	AZ		04/10/2023		15,463		2,803			2,803		18,266	18,266			
6602675859	RENO	NV		04/10/2023		36,225		3,691			3,691		39,916	39,916			
6601685156	CHICAGO	IL		04/10/2023		38,073		6,860			6,860		44,932	44,932			
6602701424	BROOKLYN	NY		04/10/2023		38,995		7,843			7,843		46,838	46,838			
EB1351004353	NEW YORK	NY		12/18/2015		31,245		(208)			(208)		31,036	31,036			
6601686162	GREAT FALLS	VA		04/10/2023		44,667		1,948			1,948		46,616	46,616			
6601750596	SAN PEDRO	CA		04/10/2023		15,618		3,140			3,140		18,758	18,758			
PH7133739461	MILLBRAE	CA		07/10/2015		71,534		(72)			(72)		71,462	71,462			
6602681147	BIG SKY	MT		04/10/2023		40,187		6,762			6,762		46,949	46,949			
EB1259002374	WASHINGTON	DC		08/19/2016		12,256		(44)			(44)		12,213	12,213			
6602698521	MISSOULA	MT		04/10/2023		15,787		2,770			2,770		18,557	18,557			
6602674639	SAN FRANCISCO	CA		04/10/2023		22,977		4,774			4,774		27,751	27,751			
6601692590	LAKE OSWEGO	OR		07/14/2023		19,957		4,110			4,110		24,067	24,067			
6600936352	VALLEY STREAM	NY		04/10/2023		3,561		106			106		3,667	3,667			
6601383091	ATLANTIC BEACH	FL		04/10/2023		2,254		1,382			1,382		3,636	3,636			
6602688225	SAN MATEO	CA		04/10/2023		16,118		2,735			2,735		18,853	18,853			
6601827550	GILBERT	AZ		04/10/2023		38,642		3,821			3,821		42,463	42,463			
6602702281	ROANOKE	TX		07/14/2023		12,447		2,869			2,869		15,316	15,316			
6601808410	CAREFREE	AZ		04/10/2023		16,263		2,851			2,851		19,114	19,114			
6601486688	CARMEL	CA		04/10/2023		44,975		3,960			3,960		48,935	48,935			
PEB1541043036	NASHVILLE	TN		03/21/2018		12,141		233			233		12,374	12,374			
6601383695	CAROLINA	PR		04/10/2023		4,932		199			199		5,131	5,131			
6602702703	CYPRESS	TX		07/14/2023		13,070		2,841			2,841		15,911	15,911			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201247596	HIALEAH	FL		07/14/2023		6,876		1,347			1,347		8,224	8,224			
6602702646	SCOTTSDALE	AZ		04/10/2023		18,232		3,546			3,546		21,778	21,778			
3397273192	Lake Worth	FL		07/14/2023		1,464		250			250		1,713	1,713			
6601692467	LAS VEGAS	NV		04/10/2023		31,420		2,081			2,081		33,500	33,500			
6601678342	YONKERS	NY		04/10/2023		52,088		5,000			5,000		57,088	57,088			
8195429164	WELLINGTON	FL		07/14/2023		5,965		1,522			1,522		7,487	7,487			
6602695527	SAN DIEGO	CA		04/10/2023		18,217		3,422			3,422		21,639	21,639			
6601686519	NASHVILLE	TN		04/10/2023		20,560		1,501			1,501		22,062	22,062			
EB1540093300	CANONSBURG	PA		08/07/2015		15,013		37			37		15,050	15,050			
6600676404	JACKSONVILLE	FL		04/10/2023		1,673		1,040			1,040		2,713	2,713			
6601383513	NAPLES	FL		04/10/2023		2,011		204			204		2,214	2,214			
6600011305	JACKSONVILLE	FL		04/10/2023		1,559		813			813		2,373	2,373			
6601808378	FOUNTAIN HILLS	AZ		04/10/2023		18,240		2,689			2,689		20,930	20,930			
8195868084	LEHIGH ACRES	FL		07/14/2023		3,628		877			877		4,505	4,505			
6601707349	MARTINEZ	CA		04/10/2023		20,883		3,784			3,784		24,667	24,667			
6602699156	JACKSONVILLE BEACH	FL		04/10/2023		10,974		1,926			1,926		12,899	12,899			
EB1540093798	GLEN ALLEN	VA		08/19/2016		12,677		(221)			(221)		12,456	12,456			
6600455569	LAKE MARY	FL		04/10/2023		11,061		1,742			1,742		12,803	12,803			
6602700095	RUIDOSO	NM		04/10/2023		19,196		3,740			3,740		22,936	22,936			
6601483719	WASHINGTON	DC		04/10/2023		62,599		5,515			5,515		68,114	68,114			
6602705078	NEWPORT BEACH	CA		04/10/2023		19,873		3,373			3,373		23,247	23,247			
6602711076	AVON	CO		07/14/2023		21,118		4,474			4,474		25,592	25,592			
6600922956	SANTA ROSA VALLEY	CA		04/10/2023		17,650		2,399			2,399		20,049	20,049			
PEB1790003029	OAK HILL	VA		11/18/2016		26,681		(148)			(148)		26,532	26,532			
6601682443	PLAINVIEW	NY		04/10/2023		13,796		982			982		14,777	14,777			
6601823104	NEEDHAM	MA		04/10/2023		25,232		4,424			4,424		29,657	29,657			
6602675156	MIRAMAR BEACH	FL		04/10/2023		17,612		3,089			3,089		20,702	20,702			
6602697739	BELLEVUE	WA		07/14/2023		88,407		11,926			11,926		100,333	100,333			
6601700229	SAINT JOHNS	FL		04/10/2023		21,434		3,510			3,510		24,944	24,944			
8031148591	HOMESTEAD	FL		07/14/2023		4,947		1,051			1,051		5,998	5,998			
6602681287	AUSTIN	TX		07/14/2023		24,456		5,320			5,320		29,775	29,775			
8200328149	HIALEAH	FL		07/14/2023		5,677		1,207			1,207		6,884	6,884			
6600844085	CAPE CORAL	FL		04/10/2023		76,641		5,764			5,764		82,405	82,405			
6602677624	KIRKLAND	WA		07/14/2023		15,625		3,910			3,910		19,535	19,535			
6602704881	PHOENIX	AZ		04/10/2023		643,184		101,855			101,855		745,039	745,039			
6600912742	OAKLAND	CA		04/10/2023		18,533		3,016			3,016		21,548	21,548			
6602248657	NEW BRAUNFELS	TX		07/14/2023		64,098		6,252			6,252		70,349	70,349			
6601680934	MIDDLE VILLAGE	NY		04/10/2023		7,163		573			573		7,736	7,736			
10801905	Fort Myers	FL		07/14/2023		4,073		2,525			2,525		6,599	6,599			
6601718254	JACKSONVILLE	FL		04/10/2023		17,167		3,336			3,336		20,503	20,503			
6601203760	JACKSONVILLE	FL		04/10/2023		920		145			145		1,065	1,065			
6602247311	BALTIMORE	MD		07/14/2023		44,615		5,749			5,749		50,364	50,364			
6601687392	COHASSET	MA		04/10/2023		62,765		3,256			3,256		66,021	66,021			
PH7134254395	WESTMINSTER	CO		12/11/2015		11,837		(31)			(31)		11,806	11,806			
6602685395	HIGHLAND PARK	IL		04/10/2023		13,829		2,780			2,780		16,609	16,609			
6602674647	HIGHLANDS RANCH	CO		07/14/2023		33,475		4,303			4,303		37,778	37,778			
6602681303	SAN JOSE	CA		04/10/2023		30,025		5,823			5,823		35,848	35,848			
8197613976	LEHIGH ACRES	FL		07/14/2023		4,351		1,081			1,081		5,432	5,432			
6602677582	SEATTLE	WA		07/14/2023		16,626		4,049			4,049		20,676	20,676			
6602694934	HOUSTON	TX		07/14/2023		14,784		3,216			3,216		17,999	17,999			
6602676493	COCKEYSVILLE	MD		07/14/2023		16,558		3,920			3,920		20,478	20,478			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602706597	CASTLE PINES	CO		07/14/2023		38,367		4,594			4,594		42,961	42,961			
6601708818	AUSTIN	TX		07/14/2023		17,666		4,069			4,069		21,735	21,735			
6601204222	JACKSONVILLE	FL		04/10/2023		1,795		1,007			1,007		2,802	2,802			
6602699842	MILL CREEK	WA		07/14/2023		14,083		3,253			3,253		17,335	17,335			
6601676619	TARZANA	CA		04/10/2023		36,462		5,749			5,749		42,211	42,211			
6601674028	WILDWOOD	MO		04/10/2023		29,128		2,440			2,440		31,568	31,568			
6601708347	DALLAS	TX		07/14/2023		29,833		6,888			6,888		36,721	36,721			
6601727099	AUSTIN	TX		07/14/2023		35,486		4,134			4,134		39,620	39,620			
6600838269	RANCHO CUCAMONGA	CA		04/10/2023		47,233		3,740			3,740		50,973	50,973			
8200556717	CLEARWATER	FL		07/14/2023		4,277		1,122			1,122		5,399	5,399			
6600832643	AUSTIN	TX		07/14/2023		4,581		769			769		5,350	5,350			
6602674456	SCOTTSDALE	AZ		04/10/2023		12,161		2,527			2,527		14,688	14,688			
6601708446	NEW YORK	NY		04/10/2023		25,666		4,650			4,650		30,316	30,316			
6601724138	CHICAGO	IL		04/10/2023		101,425		10,914			10,914		112,339	112,339			
6601698563	YORKTOWN	VA		04/10/2023		19,262		2,807			2,807		22,069	22,069			
6601481515	GLENDALE	CA		04/10/2023		19,887		4,351			4,351		24,238	24,238			
6600567694	GHENT	NY		04/10/2023		11,231		1,708			1,708		12,939	12,939			
PEB1221067823	FERNANDINA BEACH	FL		11/18/2016		12,294		116			116		12,410	12,410			
8204181717	WESTLAKE	FL		07/14/2023		193,287		25,185			25,185		218,471	218,471			
6602700251	COLLIERVILLE	TN		04/10/2023		11,856		2,312			2,312		14,168	14,168			
6600841214	SCOTTSDALE	AZ		04/10/2023		68,008		5,232			5,232		73,240	73,240			
6600934191	PACIFIC GROVE	CA		04/10/2023		20,205		2,970			2,970		23,176	23,176			
6600922071	AUSTIN	TX		07/14/2023		2,817		435			435		3,252	3,252			
6602698034	NAPLES	FL		04/10/2023		12,814		2,248			2,248		15,062	15,062			
6600492117	HOLLISTER	CA		04/10/2023		8,317		1,458			1,458		9,775	9,775			
6600679267	JACKSONVILLE	FL		04/10/2023		1,725		1,090			1,090		2,815	2,815			
6601688713	NORTH HOLLYWOOD	CA		04/10/2023		12,980		1,825			1,825		14,805	14,805			
0642800	HOUSTON	TX		09/27/2007		1,279,728							1,279,728	1,279,728			
6602701481	SUNRIVER	OR		07/14/2023		11,920		2,825			2,825		14,745	14,745			
6601204073	JACKSONVILLE	FL		04/10/2023		1,804		1,016			1,016		2,821	2,821			
6600059387	SHOREVIEW	MN		04/10/2023		865		168			168		1,033	1,033			
6601204784	JACKSONVILLE	FL		04/10/2023		1,373		796			796		2,169	2,169			
6602686666	THE SEA RANCH	CA		04/10/2023		15,334		2,514			2,514		17,848	17,848			
6601679936	MIDDLE VILLAGE	NY		04/10/2023		13,648		1,316			1,316		14,964	14,964			
6600560491	STATEN ISLAND	NY		04/10/2023		15,405		2,213			2,213		17,618	17,618			
6600934217	NAPLES	FL		04/10/2023		11,999		2,033			2,033		14,032	14,032			
8199505824	JACKSONVILLE	FL		07/14/2023		3,958		934			934		4,892	4,892			
6601751859	NEW SMYRNA BEACH	FL		04/10/2023		15,981		2,621			2,621		18,602	18,602			
6601686105	HINGHAM	MA		04/10/2023		38,076		3,078			3,078		41,155	41,155			
6602701861	TENAFLY	NJ		07/14/2023		14,983		3,089			3,089		18,072	18,072			
6602690874	PORTLAND	OR		07/14/2023		14,439		3,613			3,613		18,052	18,052			
8022280192	OAKLAND PARK	FL		07/14/2023		3,377		470			470		3,847	3,847			
PEB1596054811	BURBANK	CA		08/14/2017		16,341		(410)			(410)		15,931	15,931			
6600922162	DENVER	CO		07/14/2023		26,310		2,499			2,499		28,809	28,809			
6600676008	JACKSONVILLE	FL		04/10/2023		1,646		1,023			1,023		2,670	2,670			
6601695742	PARKLAND	FL		04/10/2023		119,974		8,088			8,088		128,063	128,063			
6602691534	CLARENDON HILLS	IL		04/10/2023		52,135		4,947			4,947		57,083	57,083			
6602686054	SAMMAMISH	WA		07/14/2023		203,762		46,683			46,683		250,445	250,445			
6601827717	NEWPORT BEACH	CA		04/10/2023		67,546		11,426			11,426		78,972	78,972			
6602691633	BROOKLYN	NY		04/10/2023		105,288		11,349			11,349		116,637	116,637			
8197528049	MARGATE	FL		07/14/2023		6,948		1,777			1,777		8,725	8,725			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600243759	MISHAWAKA	IN		04/10/2023		2,327		107			107		2,434	2,434			
505398973	LANTANA	FL		07/14/2023		3,937		902			902		4,839	4,839			
6602686799	LAS VEGAS	NV		04/10/2023		22,595		4,695			4,695		27,290	27,290			
PEB1357001962	MARSHFIELD	MA		03/21/2018		10,541		284			284		10,825	10,825			
8204272682	NORTH FORT MYERS	FL		07/14/2023		4,304		742			742		5,046	5,046			
0473203	FRIENDSWOOD	TX		08/03/2012		2,933,726							2,933,726	2,933,726			
8029941884	JACKSONVILLE	FL		07/14/2023		4,403		986			986		5,389	5,389			
6602673532	EL DORADO HILLS	CA		04/10/2023		18,308		3,804			3,804		22,112	22,112			
6601693218	LA JOLLA	CA		04/10/2023		9,926		1,797			1,797		11,723	11,723			
6602696665	ROSSMOOR	CA		04/10/2023		19,145		3,596			3,596		22,741	22,741			
6602704667	MURFREESBORO	TN		04/10/2023		17,275		3,359			3,359		20,635	20,635			
6601818765	LONGBOAT KEY	FL		04/10/2023		12,295		1,943			1,943		14,238	14,238			
6600851338	PINECREST	FL		04/10/2023		15,609		3,032			3,032		18,641	18,641			
6601699025	BROOKLYN	NY		04/10/2023		23,335		3,300			3,300		26,635	26,635			
6601006726	OAKLAND	CA		04/10/2023		28,463		2,729			2,729		31,191	31,191			
6601727479	DURANGO	CO		07/14/2023		16,373		3,988			3,988		20,360	20,360			
505250223	DANIA	FL		07/14/2023		2,941		405			405		3,347	3,347			
6602690031	FRESNO	CA		04/10/2023		13,754		2,583			2,583		16,337	16,337			
04096901	Moorpark	CA		06/15/2022		14,664							14,664	14,664			
6601683060	SCARSDALE	NY		04/10/2023		85,178		4,242			4,242		89,420	89,420			
6601678698	LYNNFIELD	MA		04/10/2023		37,329		3,069			3,069		40,399	40,399			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		20,070		(45)			(45)		20,025	20,025			
6602681196	SAN FRANCISCO	CA		04/10/2023		18,355		3,940			3,940		22,296	22,296			
PEB1221068090	FERNANDINA BEACH	FL		11/18/2016		27,290		(104)			(104)		27,186	27,186			
6601820605	MEDFIELD	MA		04/10/2023		21,365		4,000			4,000		25,364	25,364			
6601818773	WASHINGTON	DC		04/10/2023		10,491		1,901			1,901		12,391	12,391			
6601736561	BUFFALO GAP	TX		07/14/2023		13,136		2,941			2,941		16,077	16,077			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		19,719		(166)			(166)		19,553	19,553			
6602698182	MOUNT DORA	FL		04/10/2023		11,933		1,889			1,889		13,822	13,822			
6602711134	BRENTWOOD	CA		04/10/2023		12,743		2,164			2,164		14,907	14,907			
6601696518	ENCINITAS	CA		04/10/2023		16,345		2,959			2,959		19,304	19,304			
6602711274	SEATTLE	WA		07/14/2023		15,003		3,010			3,010		18,013	18,013			
6601204362	JACKSONVILLE	FL		04/10/2023		1,858		1,054			1,054		2,913	2,913			
6602695014	BEND	OR		07/14/2023		10,824		2,424			2,424		13,248	13,248			
6601682369	BROOKLYN	NY		04/10/2023		70,449		5,046			5,046		75,496	75,496			
6602678671	OLNEY	MD		07/14/2023		15,761		3,338			3,338		19,099	19,099			
6600448952	HOUSTON	TX		07/14/2023		9,266		1,162			1,162		10,428	10,428			
6601477737	SHIP BOTTOM	NJ		07/14/2023		37,987		4,552			4,552		42,539	42,539			
6601825497	JACKSONVILLE	FL		04/10/2023		11,192		1,898			1,898		13,091	13,091			
6602689827	EAGLE	ID		04/10/2023		25,568		4,971			4,971		30,539	30,539			
6601683912	BELLAIRE	TX		07/14/2023		40,294		4,036			4,036		44,330	44,330			
EB1787003214	WALNUT CREEK	CA		03/24/2016		20,081		(126)			(126)		19,955	19,955			
PEB1794004055	NAGS HEAD	NC		11/17/2017		11,430		(222)			(222)		11,208	11,208			
6601699504	BRENTWOOD	TN		04/10/2023		16,389		2,866			2,866		19,256	19,256			
6602693316	BETHESDA	MD		07/14/2023		17,525		2,362			2,362		19,888	19,888			
6601483727	ENCINITAS	CA		04/10/2023		57,407		5,219			5,219		62,626	62,626			
8199951930	PALM BEACH GARDENS	FL		07/14/2023		2,307		605			605		2,912	2,912			
0722500	Alpharetta	GA		05/20/2016		1,088,026							1,088,026	1,088,026			
6602692177	MEDFORD	MA		04/10/2023		20,158		1,833			1,833		21,991	21,991			
6600839309	CASTRO VALLEY	CA		04/10/2023		12,889		1,567			1,567		14,456	14,456			
6601715813	GOSHEN	KY		04/10/2023		82,395		7,800			7,800		90,196	90,196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1259003732	PARK CITY	UT		11/17/2017		20,712		161			161		20,873	20,873			
6601698407	BROOKLYN	NY		04/10/2023		17,358		2,725			2,725		20,083	20,083			
6601699603	SEATTLE	WA		07/14/2023		14,266		2,938			2,938		17,204	17,204			
6602688530	SCOTTSDALE	AZ		04/10/2023		12,172		2,286			2,286		14,459	14,459			
6600914722	LOS ANGELES	CA		04/10/2023		69,122		5,747			5,747		74,869	74,869			
6602689207	BOZEMAN	MT		04/10/2023		13,540		2,220			2,220		15,760	15,760			
6602689009	CHATTANOOGA	TN		04/10/2023		14,428		2,805			2,805		17,232	17,232			
6600025834	JACKSONVILLE	FL		04/10/2023		1,650		688			688		2,338	2,338			
6601030767	CORTE MADERA	CA		04/10/2023		24,125		4,066			4,066		28,190	28,190			
6602682194	DENVER	CO		07/14/2023		11,990		2,608			2,608		14,598	14,598			
6602681899	OAKLAND	CA		04/10/2023		18,382		3,332			3,332		21,713	21,713			
6602682475	MONUMENT	CO		07/14/2023		12,426		2,782			2,782		15,208	15,208			
0720000	PORTLAND	OR		10/29/2015		3,333,333							3,333,333	3,333,333			
6601045021	SAN JOSE	CA		04/10/2023		23,949		4,469			4,469		28,418	28,418			
6602674290	CUPERTINO	CA		04/10/2023		25,192		5,407			5,407		30,599	30,599			
6601685420	PURCHASE	NY		04/10/2023		109,812		5,904			5,904		115,716	115,716			
6602682384	MISSION VIEJO	CA		04/10/2023		15,514		2,812			2,812		18,326	18,326			
6602689678	PLEASANT HILL	CA		04/10/2023		21,781		3,948			3,948		25,729	25,729			
8200784886	JACKSONVILLE	FL		07/14/2023		5,085		1,024			1,024		6,109	6,109			
6600731860	LAKEWOOD	CO		07/14/2023		6,231		1,283			1,283		7,514	7,514			
6601695932	COEUR D ALENE	ID		04/10/2023		49,391		4,431			4,431		53,822	53,822			
6602696889	DANVILLE	CA		04/10/2023		24,723		4,807			4,807		29,530	29,530			
6600929118	CENTENNIAL	CO		07/14/2023		14,231		2,849			2,849		17,080	17,080			
6602687805	MILL VALLEY	CA		04/10/2023		11,669		2,116			2,116		13,784	13,784			
6602679232	DENVER	CO		07/14/2023		11,615		2,526			2,526		14,141	14,141			
3364997377	Lehigh Acres	FL		07/14/2023		722		129			129		851	851			
8201510485	JACKSONVILLE	FL		07/14/2023		2,428		429			429		2,857	2,857			
PEB1259002817	BRECKENRIDGE	CO		11/18/2016		31,895		(64)			(64)		31,830	31,830			
6602698653	SEDRO WOOLLEY	WA		07/14/2023		10,074		2,388			2,388		12,462	12,462			
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023		11,087		2,010			2,010		13,097	13,097			
6602690015	ASPEN	CO		07/14/2023		8,151		1,878			1,878		10,029	10,029			
8201726321	LAUDERHILL	FL		07/14/2023		2,217		339			339		2,556	2,556			
6602698877	DEL MAR	CA		04/10/2023		27,660		4,536			4,536		32,196	32,196			
6601028134	PORTOLA VALLEY	CA		04/10/2023		41,810		6,330			6,330		48,140	48,140			
6601224196	JACKSONVILLE	FL		04/10/2023		2,026		1,187			1,187		3,213	3,213			
8201927387	PLANTATION	FL		07/14/2023		2,825		499			499		3,324	3,324			
6602681360	LIVERMORE	CA		04/10/2023		23,328		4,381			4,381		27,709	27,709			
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023		22,110		5,094			5,094		27,204	27,204			
6602705037	ARRINGTON	TN		04/10/2023		17,151		2,813			2,813		19,964	19,964			
6600915562	BROOKLYN	NY		04/10/2023		18,335		2,583			2,583		20,918	20,918			
6600768185	BROOKLYN	NY		04/10/2023		15,388		2,319			2,319		17,707	17,707			
6602678150	BRUSH PRAIRIE	WA		07/14/2023		11,600		2,748			2,748		14,349	14,349			
PEB1221067400	PONTE VEDRA BEACH	FL		11/18/2016		14,632		134			134		14,766	14,766			
6601683201	SCARSDALE	NY		04/10/2023		30,605		3,270			3,270		33,875	33,875			
6600011503	JACKSONVILLE	FL		04/10/2023		1,570		818			818		2,389	2,389			
6601685578	BARNSTABLE	MA		04/10/2023		97,685		7,170			7,170		104,855	104,855			
8195488989	SAINT PETERSBURG	FL		07/14/2023		5,843		1,531			1,531		7,374	7,374			
8200875843	MARGATE	FL		07/14/2023		4,164		837			837		5,001	5,001			
6601492207	MOUNTAIN VIEW	CA		04/10/2023		55,568		3,637			3,637		59,205	59,205			
6601685743	CHAPPAQUA	NY		04/10/2023		14,565		1,400			1,400		15,965	15,965			
6602686583	LOS ALAMITOS	CA		04/10/2023		18,877		3,669			3,669		22,546	22,546			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705268	BETHESDA	MD		07/14/2023		17,518		3,812			3,812		21,330	21,330			
6601677773	CHEVY CHASE	MD		07/14/2023		54,321		5,558			5,558		59,879	59,879			
8018711650	FORT MYERS	FL		07/14/2023		665		105			105		770	770			
8198718070	JACKSONVILLE	FL		07/14/2023		2,457		731			731		3,188	3,188			
6602690486	LAS VEGAS	NV		04/10/2023		16,019		3,113			3,113		19,132	19,132			
6601681270	WASHINGTON	DC		04/10/2023		119,706		9,853			9,853		129,559	129,559			
6601204552	JACKSONVILLE	FL		04/10/2023		1,569		903			903		2,472	2,472			
EB1351003327	BROOKLYN	NY		08/07/2015		28,690		(61)			(61)		28,629	28,629			
EB1259002243	ASPEN	CO		08/19/2016		47,577		(369)			(369)		47,208	47,208			
6600544628	DILLON	CO		07/14/2023		59,657		6,768			6,768		66,425	66,425			
6601483602	SAN ANSELMO	CA		04/10/2023		48,293		4,235			4,235		52,528	52,528			
6601733048	SCOTTSDALE	AZ		04/10/2023		17,760		3,459			3,459		21,219	21,219			
6602689231	SEATTLE	WA		07/14/2023		16,393		3,671			3,671		20,064	20,064			
6601678821	SEAFORD	NY		04/10/2023		20,786		1,460			1,460		22,246	22,246			
6601809293	SARASOTA	FL		04/10/2023		13,005		2,527			2,527		15,532	15,532			
6601473017	ANNAPOLIS	MD		07/14/2023		41,761		4,696			4,696		46,457	46,457			
PEB1541041620	ELMHURST	IL		08/14/2017		20,822		(514)			(514)		20,308	20,308			
6601682096	OAKTON	VA		04/10/2023		55,005		3,850			3,850		58,855	58,855			
6602688746	CASTLE PINES	CO		07/14/2023		13,168		2,715			2,715		15,882	15,882			
6602686146	KIRKLAND	WA		07/14/2023		25,465		6,544			6,544		32,009	32,009			
6602685668	CHICAGO	IL		04/10/2023		18,599		3,493			3,493		22,092	22,092			
8197044820	LAKE WORTH BEACH	FL		07/14/2023		183,131		46,844			46,844		229,975	229,975			
6602677376	PARKER	CO		07/14/2023		13,954		3,306			3,306		17,260	17,260			
6602683218	SANTA BARBARA	CA		04/10/2023		17,159		3,336			3,336		20,495	20,495			
6600790403	WOODMERE	NY		04/10/2023		17,085		2,321			2,321		19,406	19,406			
6602699917	EAGLEVILLE	TN		04/10/2023		20,483		3,989			3,989		24,472	24,472			
8027260986	AVE MARIA	FL		07/14/2023		2,926		343			343		3,269	3,269			
6601698415	WESTHAMPTON BEACH	NY		04/10/2023		13,114		1,985			1,985		15,099	15,099			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		16,677		(133)			(133)		16,544	16,544			
6601224204	JACKSONVILLE	FL		04/10/2023		1,399		855			855		2,254	2,254			
6600254418	SAN DIEGO	CA		04/10/2023		14,461		2,340			2,340		16,801	16,801			
6602696749	MELROSE	MA		04/10/2023		23,411		4,552			4,552		27,962	27,962			
6600554585	PLANTATION	FL		04/10/2023		2,092		254			254		2,345	2,345			
2522161753	WEST PALM BEACH	FL		07/14/2023		1,323		844			844		2,167	2,167			
8195574764	CAPE CORAL	FL		07/14/2023		32,213		7,603			7,603		39,816	39,816			
6600793209	MARCO ISLAND	FL		04/10/2023		16,518		2,336			2,336		18,854	18,854			
6601476838	O FALLON	MO		04/10/2023		2,874		436			436		3,310	3,310			
PEB1790004069	WASHINGTON	DC		11/17/2017		12,450		(68)			(68)		12,382	12,382			
6600011339	JACKSONVILLE	FL		04/10/2023		1,838		966			966		2,803	2,803			
0416002	BOSTON	MA		07/23/2014		845,289							845,289	845,289			
6602674910	ELMHURST	IL		04/10/2023		24,029		4,661			4,661		28,690	28,690			
6602695295	PALMETTO	FL		04/10/2023		9,825		1,611			1,611		11,436	11,436			
6602696533	HIGHLAND PARK	IL		04/10/2023		16,465		3,201			3,201		19,666	19,666			
8197524529	WEST PALM BEACH	FL		07/14/2023		4,194		965			965		5,159	5,159			
6600431297	KENSINGTON	MD		07/14/2023		15,326		3,066			3,066		18,392	18,392			
6602695956	SAN FRANCISCO	CA		04/10/2023		24,544		4,610			4,610		29,154	29,154			
6601686337	PARKER	CO		07/14/2023		66,779		6,300			6,300		73,079	73,079			
6600676875	JACKSONVILLE	FL		04/10/2023		954		590			590		1,543	1,543			
6601684530	LINCOLN	MA		04/10/2023		67,378		4,767			4,767		72,145	72,145			
6602675255	ROCKLIN	CA		04/10/2023		12,305		1,810			1,810		14,115	14,115			
6601683417	PLANO	TX		07/14/2023		43,505		4,480			4,480		47,985	47,985			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8197587973	NAPLES	FL		07/14/2023		3,237		783			783		4,020	4,020			
6602695816	HERRIMAN	UT		07/14/2023		12,466		2,570			2,570		15,035	15,035			
8200664462	LAKE WORTH	FL		07/14/2023		9,333		2,363			2,363		11,695	11,695			
EB1171015379	GREENBANK	WA		12/16/2016		14,492		(227)			(227)		14,265	14,265			
6601677419	MIAMI BEACH	FL		04/10/2023		71,522		5,337			5,337		76,860	76,860			
6601811562	FOLSOM	CA		04/10/2023		11,079		1,751			1,751		12,829	12,829			
6600848706	AUSTIN	TX		07/14/2023		15,980		3,113			3,113		19,093	19,093			
6601479402	PARKLAND	FL		04/10/2023		30,621		2,741			2,741		33,361	33,361			
98603921	CLEARWATER	FL		07/14/2023		2,528		506			506		3,034	3,034			
7002228375	PEMBROKE PINES	FL		07/14/2023		3,743		702			702		4,445	4,445			
6601225268	JACKSONVILLE	FL		04/10/2023		1,646		978			978		2,624	2,624			
8202211014	MIAMI	FL		07/14/2023		3,244		482			482		3,726	3,726			
6601682740	WINNETKA	IL		04/10/2023		13,484		1,665			1,665		15,148	15,148			
6602672641	CORONA DEL MAR	CA		04/10/2023		27,550		2,359			2,359		29,908	29,908			
8197345489	DEERFIELD BEACH	FL		07/14/2023		6,741		1,724			1,724		8,465	8,465			
6601687319	WARREN	NJ		07/14/2023		84,542		9,781			9,781		94,324	94,324			
6600852088	LUBBOCK	TX		07/14/2023		46,328		5,389			5,389		51,717	51,717			
6601690156	BULVERDE	TX		07/14/2023		13,914		2,399			2,399		16,313	16,313			
6601811794	CHICAGO	IL		04/10/2023		12,960		2,347			2,347		15,307	15,307			
6601728386	SAN DIEGO	CA		04/10/2023		31,405		5,324			5,324		36,729	36,729			
6602695998	ALAMEDA	CA		04/10/2023		17,032		3,199			3,199		20,232	20,232			
6600477290	NAPLES	FL		04/10/2023		18,019		3,382			3,382		21,401	21,401			
6602678408	REDONDO BEACH	CA		04/10/2023		26,597		4,989			4,989		31,586	31,586			
6602682491	LONG BEACH	CA		04/10/2023		17,696		3,208			3,208		20,903	20,903			
6602685163	SAN DIEGO	CA		04/10/2023		51,716		5,565			5,565		57,281	57,281			
0717800	Mandan	ND		10/08/2015		37,441		(542)			(542)		36,898	36,898			
6602686765	DENVER	CO		07/14/2023		17,861		4,232			4,232		22,092	22,092			
6601678185	BROOKLINE	MA		04/10/2023		41,599		2,824			2,824		44,423	44,423			
6600011388	JACKSONVILLE	FL		04/10/2023		1,565		822			822		2,386	2,386			
6602693399	SAN RAMON	CA		04/10/2023		50,637		5,488			5,488		56,125	56,125			
6601383265	NAPLES	FL		04/10/2023		3,787		663			663		4,450	4,450			
6602695063	EUGENE	OR		07/14/2023		17,263		3,865			3,865		21,128	21,128			
6601735027	DRIFTWOOD	TX		07/14/2023		17,364		3,579			3,579		20,944	20,944			
6601728683	HAYDEN	ID		04/10/2023		15,416		3,204			3,204		18,620	18,620			
6601709279	NEWPORT BEACH	CA		04/10/2023		90,526		9,720			9,720		100,246	100,246			
8025466495	SUNRISE	FL		07/14/2023		3,911		693			693		4,604	4,604			
8200809765	PAHOKEE	FL		07/14/2023		4,663		1,147			1,147		5,811	5,811			
PEB1596053565	MURRIETA	CA		11/18/2016		13,152		328			328		13,480	13,480			
6602680784	MESA	AZ		04/10/2023		10,346		1,815			1,815		12,161	12,161			
6602700954	FRESNO	CA		04/10/2023		62,029		11,554			11,554		73,582	73,582			
6601682518	SEATTLE	WA		07/14/2023		58,638		4,246			4,246		62,884	62,884			
6601695866	DOWNERS GROVE	IL		04/10/2023		36,051		3,245			3,245		39,297	39,297			
6601060889	SAN JOSE	CA		04/10/2023		22,152		4,138			4,138		26,290	26,290			
6601745596	PALM SPRINGS	CA		04/10/2023		11,242		1,972			1,972		13,214	13,214			
8192064831	NORTH PALM BEACH	FL		07/14/2023		6,604		1,730			1,730		8,334	8,334			
6601681734	SOUTHLAKE	TX		07/14/2023		41,019		3,874			3,874		44,893	44,893			
6601482869	NEWCASTLE	WA		07/14/2023		62,638		5,871			5,871		68,509	68,509			
6602711944	CARLSBAD	CA		04/10/2023		20,338		3,222			3,222		23,560	23,560			
6602687938	NEW YORK	NY		04/10/2023		4,847		767			767		5,615	5,615			
8191068253	ST PETERSBURG	FL		07/14/2023		7,786		1,986			1,986		9,773	9,773			
6601717751	NEW YORK	NY		04/10/2023		12,251		2,381			2,381		14,632	14,632			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201206633	HOLLYWOOD	FL		07/14/2023		7,225		1,500			1,500		8,724	8,724			
EB1596053407	SANTA MONICA	CA		08/17/2016		11,849		(176)			(176)		11,673	11,673			
6601686410	NEEDHAM	MA		04/10/2023		41,789		3,436			3,436		45,225	45,225			
6602679802	VANCOUVER	WA		07/14/2023		11,041		2,401			2,401		13,443	13,443			
6600675463	JACKSONVILLE	FL		04/10/2023		954		907			907		1,861	1,861			
6600767146	FLUSHING	NY		04/10/2023		7,311		1,183			1,183		8,493	8,493			
6602682418	DALLAS	TX		07/14/2023		11,546		2,659			2,659		14,205	14,205			
8204268369	JACKSONVILLE	FL		07/14/2023		3,306		462			462		3,768	3,768			
EB1784001925	BELMONT	CA		06/24/2016		21,224		(77)			(77)		21,147	21,147			
6601717652	HADLEY	MA		04/10/2023		1,950		331			331		2,281	2,281			
EB1367014488	SAN DIEGO	CA		08/17/2016		18,492		(86)			(86)		18,406	18,406			
6602678929	OAK PARK	CA		04/10/2023		19,502		3,535			3,535		23,036	23,036			
6602688464	SAN JOSE	CA		04/10/2023		11,699		2,053			2,053		13,751	13,751			
6602699859	GOLETA	CA		04/10/2023		26,469		5,151			5,151		31,620	31,620			
6601730895	ROCKLIN	CA		04/10/2023		13,514		2,215			2,215		15,729	15,729			
PEB1596055669	SAN FRANCISCO	CA		11/17/2017		21,185		14			14		21,199	21,199			
6601477075	WATERLOO	IL		04/10/2023		1,806		294			294		2,100	2,100			
6602712165	SCOTTSDALE	AZ		04/10/2023		125,215		13,778			13,778		138,993	138,993			
0905500	Maitland	FL		12/11/2019		1,193,056							1,193,056	1,193,056			
6600059874	VIRGINIA BEACH	VA		04/10/2023		15,427		2,795			2,795		18,221	18,221			
6601481978	THORNTON	CO		07/14/2023		32,815		2,824			2,824		35,639	35,639			
8198847055	WEST PALM BEACH	FL		07/14/2023		4,600		1,085			1,085		5,685	5,685			
6602686740	ALAMO	CA		04/10/2023		22,247		4,776			4,776		27,023	27,023			
6601729632	ORLANDO	FL		04/10/2023		11,744		2,361			2,361		14,106	14,106			
6601692715	PHOENIX	MD		07/14/2023		9,543		1,806			1,806		11,349	11,349			
8201732041	CAPE CORAL	FL		07/14/2023		7,155		1,228			1,228		8,383	8,383			
6601724252	WINNETKA	IL		04/10/2023		14,710		2,866			2,866		17,576	17,576			
6600844341	WESTMINSTER	CO		07/14/2023		31,421		3,292			3,292		34,713	34,713			
6602686955	CHICAGO	IL		04/10/2023		14,582		3,030			3,030		17,612	17,612			
PEB1596054631	LOS ANGELES	CA		06/13/2017		15,059		(528)			(528)		14,532	14,532			
6601721035	TYLER	TX		07/14/2023		13,274		3,058			3,058		16,331	16,331			
6601677740	LAKE RONKONKOMA	NY		04/10/2023		9,460		862			862		10,321	10,321			
8201145528	HOMESTEAD	FL		07/14/2023		910		189			189		1,099	1,099			
6602680560	IRVINE	CA		04/10/2023		19,023		3,826			3,826		22,848	22,848			
6601680363	RIDGEWOOD	NY		04/10/2023		18,627		1,715			1,715		20,342	20,342			
6602694595	MINNEAPOLIS	MN		04/10/2023		22,275		3,907			3,907		26,182	26,182			
6600026212	JACKSONVILLE	FL		04/10/2023		940		275			275		1,214	1,214			
6601740332	GLEN COVE	NY		04/10/2023		34,544		3,720			3,720		38,264	38,264			
6602687094	SANTA CLARA	CA		04/10/2023		18,444		3,235			3,235		21,679	21,679			
PEB1784004560	SAN FRANCISCO	CA		11/18/2016		24,676		49			49		24,725	24,725			
6602700061	MARINA DEL REY	CA		04/10/2023		38,013		6,893			6,893		44,906	44,906			
8025152731	NORTH MIAMI BEACH	FL		07/14/2023		5,173		1,015			1,015		6,188	6,188			
6601224709	JACKSONVILLE	FL		04/10/2023		1,557		957			957		2,513	2,513			
6600010505	JACKSONVILLE	FL		04/10/2023		1,288		680			680		1,968	1,968			
6601470864	ATLANTIC BEACH	FL		04/10/2023		2,280		1,446			1,446		3,727	3,727			
6602691658	VERO BEACH	FL		04/10/2023		46,597		5,153			5,153		51,749	51,749			
6600794454	RANCHO CUCAMONGA	CA		04/10/2023		34,863		3,234			3,234		38,097	38,097			
6601711796	LOS ANGELES	CA		04/10/2023		14,393		2,607			2,607		17,000	17,000			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		11,827		(84)			(84)		11,744	11,744			
6600677311	JACKSONVILLE	FL		04/10/2023		913		576			576		1,489	1,489			
PEB1353007702	SOUTH ORANGE	NJ		11/17/2017		18,671		7			7		18,678	18,678			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601678268	SEATTLE	WA		07/14/2023		47,995		3,471			3,471		51,466	51,466			
6601011684	VACAVILLE	CA		04/10/2023		13,512		2,715			2,715		16,227	16,227			
6600548181	TELLURIDE	CO		07/14/2023		38,133		3,762			3,762		41,895	41,895			
6600026618	JACKSONVILLE	FL		04/10/2023		1,809		815			815		2,623	2,623			
6601721233	LONG BEACH	CA		04/10/2023		14,575		1,403			1,403		15,978	15,978			
6600676768	JACKSONVILLE	FL		04/10/2023		2,857		1,561			1,561		4,418	4,418			
6602701945	SAN JOSE	CA		04/10/2023		20,274		3,943			3,943		24,216	24,216			
6601224238	JACKSONVILLE	FL		04/10/2023		1,294		1,183			1,183		2,476	2,476			
6602677194	BOYNTON BEACH	FL		04/10/2023		21,841		4,391			4,391		26,232	26,232			
6601678078	BROOKLYN	NY		04/10/2023		59,325		4,597			4,597		63,922	63,922			
8016878912	NORTH MIAMI BEACH	FL		07/14/2023		3,584		580			580		4,164	4,164			
6601470898	ATLANTIC BEACH	FL		04/10/2023		2,350		1,492			1,492		3,842	3,842			
6600680877	JACKSONVILLE	FL		04/10/2023		1,805		1,142			1,142		2,947	2,947			
6602695824	LA JOLLA	CA		04/10/2023		31,260		5,126			5,126		36,386	36,386			
6602680073	AUSTIN	TX		07/14/2023		16,064		3,310			3,310		19,374	19,374			
6602711803	SAN BRUNO	CA		04/10/2023		13,855		2,273			2,273		16,128	16,128			
6601827659	MENLO PARK	CA		04/10/2023		23,907		4,644			4,644		28,551	28,551			
6602676501	DALLAS	TX		07/14/2023		20,105		5,030			5,030		25,135	25,135			
6601202044	ATLANTIC BEACH	FL		04/10/2023		1,731		1,014			1,014		2,745	2,745			
6601731141	LAGUNA BEACH	CA		04/10/2023		29,785		5,225			5,225		35,009	35,009			
6602675792	RANCHO SANTA FE	CA		04/10/2023		34,230		7,106			7,106		41,336	41,336			
6601816728	SEATTLE	WA		07/14/2023		15,679		3,319			3,319		18,999	18,999			
6602683150	BOTHELL	WA		07/14/2023		19,167		4,292			4,292		23,459	23,459			
6600935420	FLAGSTAFF	AZ		04/10/2023		9,796		1,661			1,661		11,457	11,457			
6601734087	ESTES PARK	CO		07/14/2023		36,791		4,618			4,618		41,409	41,409			
6601680439	BROOKLYN	NY		04/10/2023		17,925		1,206			1,206		19,132	19,132			
6601714410	SEATTLE	WA		07/14/2023		24,869		5,254			5,254		30,123	30,123			
8204273111	BONITA SPRINGS	FL		07/14/2023		2,128		367			367		2,495	2,495			
6602679513	OAKLAND	CA		04/10/2023		11,799		2,070			2,070		13,868	13,868			
6600028754	JACKSONVILLE	FL		04/10/2023		1,157		339			339		1,496	1,496			
0837000	Tysons	VA		06/05/2017		3,670,929							3,670,929	3,670,929			
6600843608	BELTON	TX		07/14/2023		17,699		3,157			3,157		20,856	20,856			
8201616110	PLANTATION	FL		07/14/2023		6,690		1,245			1,245		7,935	7,935			
6601731794	FRASER	CO		07/14/2023		10,322		2,378			2,378		12,700	12,700			
6601681908	NEW YORK	NY		04/10/2023		80,332		5,805			5,805		86,137	86,137			
6600934902	VERNON HILLS	IL		04/10/2023		11,027		1,933			1,933		12,960	12,960			
6600011487	JACKSONVILLE	FL		04/10/2023		1,706		896			896		2,602	2,602			
6601697714	TUALATIN	OR		07/14/2023		14,037		2,890			2,890		16,927	16,927			
0693900	Dallas	TX		12/21/2012		1,072,416							1,072,416	1,072,416			
6601722603	SAN JOSE	CA		04/10/2023		25,620		5,150			5,150		30,771	30,771			
3364646662	Wellington	FL		07/14/2023		802		97			97		898	898			
6602689413	BOULDER	CO		07/14/2023		34,650		4,457			4,457		39,107	39,107			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		9,810		(47)			(47)		9,763	9,763			
6601469056	ATLANTIC BEACH	FL		04/10/2023		1,498		955			955		2,453	2,453			
6601684894	BETHESDA	MD		07/14/2023		49,994		5,945			5,945		55,939	55,939			
6601739425	OAKLAND	CA		04/10/2023		29,175		5,867			5,867		35,042	35,042			
6601225128	JACKSONVILLE	FL		04/10/2023		1,715		1,057			1,057		2,772	2,772			
8195722159	DEERFIELD BCH	FL		07/14/2023		10,365		2,650			2,650		13,015	13,015			
6602682483	ARLINGTON	VA		04/10/2023		28,188		5,480			5,480		33,669	33,669			
6601750315	WASHINGTON	DC		04/10/2023		18,835		3,305			3,305		22,140	22,140			
6602688670	GULF BREEZE	FL		04/10/2023		13,859		2,194			2,194		16,053	16,053			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3365922816	Hollywood	FL		07/14/2023		1,391		259			259		1,650	1,650			
6600990458	HAMILTON	NJ		07/14/2023		10,303		2,122			2,122		12,425	12,425			
8023248514	HIALEAH	FL		07/14/2023		5,016		862			862		5,878	5,878			
6601481804	GRANITE BAY	CA		04/10/2023		42,004		3,795			3,795		45,799	45,799			
8197416291	COCONUT CREEK	FL		07/14/2023		2,788		641			641		3,430	3,430			
6602678341	CORTE MADERA	CA		04/10/2023		22,664		4,406			4,406		27,070	27,070			
6602684232	MISSION VIEJO	CA		04/10/2023		19,379		3,639			3,639		23,018	23,018			
6601737189	YARMOUTH PORT	MA		04/10/2023		11,315		2,206			2,206		13,520	13,520			
PEB1259002806	ROCKVILLE	MD		11/18/2016		15,516		284			284		15,801	15,801			
6600847443	AUSTIN	TX		07/14/2023		23,597		4,595			4,595		28,193	28,193			
6600847104	AUSTIN	TX		07/14/2023		10,229		1,936			1,936		12,165	12,165			
6602686476	RENTON	WA		07/14/2023		29,798		6,868			6,868		36,666	36,666			
6601699256	BATAVIA	IL		04/10/2023		12,522		2,051			2,051		14,572	14,572			
6601677765	BROOKLYN	NY		04/10/2023		18,676		1,654			1,654		20,330	20,330			
PEB1540095492	BROOKLYN	NY		11/17/2017		94,714		(1,781)			(1,781)		92,932	92,932			
6601699496	SIMI VALLEY	CA		04/10/2023		18,022		3,158			3,158		21,179	21,179			
8201654904	LARGO	FL		07/14/2023		26,254		4,596			4,596		30,850	30,850			
6602683382	LITTLETON	CO		07/14/2023		12,199		2,653			2,653		14,852	14,852			
8194958378	MARGATE	FL		07/14/2023		7,123		1,817			1,817		8,940	8,940			
6602682772	SANTA CRUZ	CA		04/10/2023		21,100		4,102			4,102		25,202	25,202			
6601224048	JACKSONVILLE	FL		04/10/2023		1,774		1,035			1,035		2,809	2,809			
6601716498	LOS ANGELES	CA		04/10/2023		13,684		2,569			2,569		16,253	16,253			
6601204263	JACKSONVILLE	FL		04/10/2023		871		201			201		1,073	1,073			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		23,801		(124)			(124)		23,677	23,677			
6602694785	FORT MYERS	FL		04/10/2023		12,797		2,320			2,320		15,117	15,117			
6600441346	BRENTWOOD	TN		04/10/2023		17,928		3,482			3,482		21,410	21,410			
505384080	WEST PALM BEACH	FL		07/14/2023		5,190		1,099			1,099		6,289	6,289			
6601677914	FOXBORO	MA		04/10/2023		69,109		5,471			5,471		74,580	74,580			
6602696996	AUSTIN	TX		07/14/2023		17,788		4,099			4,099		21,887	21,887			
6602685452	LOS ANGELES	CA		04/10/2023		28,004		5,074			5,074		33,079	33,079			
6601740985	ALAMO	CA		04/10/2023		22,767		3,994			3,994		26,761	26,761			
505358561	FORT LAUDERDALE	FL		07/14/2023		16,515		2,156			2,156		18,671	18,671			
6602704543	SAN LUIS OBISPO	CA		04/10/2023		14,932		2,449			2,449		17,381	17,381			
6601811810	SNOHOMISH	WA		07/14/2023		8,789		1,965			1,965		10,755	10,755			
6602704568	SALT LAKE CITY	UT		07/14/2023		14,075		3,062			3,062		17,137	17,137			
6602698539	LAS VEGAS	NV		04/10/2023		11,349		2,207			2,207		13,555	13,555			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		40,479		(3)			(3)		40,477	40,477			
6600026097	JACKSONVILLE	FL		04/10/2023		1,365		577			577		1,942	1,942			
6601817817	OAKLAND	CA		04/10/2023		35,543		3,815			3,815		39,357	39,357			
6600927435	JAMAICA PLAIN	MA		04/10/2023		15,590		2,463			2,463		18,053	18,053			
6602675636	MCKINNEY	TX		07/14/2023		82,508		8,105			8,105		90,613	90,613			
6602698364	LAGUNA NIGUEL	CA		04/10/2023		19,707		3,572			3,572		23,279	23,279			
8202336091	FORT MYERS	FL		07/14/2023		3,053		454			454		3,507	3,507			
6602676964	TIBURON	CA		04/10/2023		45,601		9,788			9,788		55,388	55,388			
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023		21,112		3,703			3,703		24,815	24,815			
6601484592	BELLAIRE	TX		07/14/2023		7,584		7,446			7,446		15,030	15,030			
EB1353005303	CRANFORD	NJ		12/18/2015		22,197		(42)			(42)		22,155	22,155			
6602701390	NAPERVILLE	IL		04/10/2023		24,688		4,957			4,957		29,645	29,645			
6601818914	NEW YORK	NY		04/10/2023		18,955		3,434			3,434		22,389	22,389			
6601477703	KENILWORTH	IL		04/10/2023		37,678		3,614			3,614		41,292	41,292			
PH7132517579	SEATTLE	WA		12/29/2014		15,638		(38)			(38)		15,600	15,600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601204800	JACKSONVILLE	FL		04/10/2023		1,606		931			931		2,537	2,537			
6602679406	TUSTIN	CA		04/10/2023		15,533		2,815			2,815		18,348	18,348			
EB1786003623	SAN MATEO	CA		12/16/2016		32,474		314			314		32,788	32,788			
6601720995	SANTA CRUZ	CA		04/10/2023		16,650		3,126			3,126		19,776	19,776			
6600676578	JACKSONVILLE	FL		04/10/2023		1,845		1,146			1,146		2,991	2,991			
6602683465	FRISCO	TX		07/14/2023		18,485		4,139			4,139		22,624	22,624			
6602688282	WILLIS	TX		07/14/2023		18,133		3,945			3,945		22,078	22,078			
6602678754	GILBERT	AZ		04/10/2023		16,792		3,263			3,263		20,055	20,055			
6601483214	DEERFIELD	IL		04/10/2023		6,911		549			549		7,459	7,459			
0450203	CORALVILLE	IA		08/03/2012		4,768,246							4,768,246	4,768,246			
6601819946	ESCONDIDO	CA		04/10/2023		12,149		2,130			2,130		14,279	14,279			
6601685800	NASHVILLE	TN		04/10/2023		4,274		253			253		4,526	4,526			
6600024829	JACKSONVILLE	FL		04/10/2023		1,451		492			492		1,943	1,943			
6602711027	SAN BRUNO	CA		04/10/2023		19,515		3,540			3,540		23,055	23,055			
EB1400003481	CAVE CREEK	AZ		06/24/2016		12,248		3			3		12,251	12,251			
6601687400	WINCHESTER	MA		04/10/2023		76,258		6,550			6,550		82,808	82,808			
6601685040	LAKE FOREST	IL		04/10/2023		35,148		2,709			2,709		37,857	37,857			
8200760998	JACKSONVILLE	FL		07/14/2023		3,278		773			773		4,051	4,051			
6602691963	GRAHAM	WA		07/14/2023		17,841		1,832			1,832		19,674	19,674			
PEB1541042714	NASHVILLE	TN		01/11/2018		71,130		(382)			(382)		70,748	70,748			
6601730010	RENO	NV		04/10/2023		12,321		2,561			2,561		14,882	14,882			
6601483933	ORLANDO	FL		04/10/2023		53,874		4,127			4,127		58,001	58,001			
6602693555	CENTENNIAL	CO		07/14/2023		50,070		6,142			6,142		56,211	56,211			
6602687078	FOUNTAIN HILLS	AZ		04/10/2023		33,478		5,872			5,872		39,351	39,351			
PEB1596055307	DENVER	CO		11/17/2017		14,890		(287)			(287)		14,603	14,603			
EB1222540366	ALBANY	CA		10/12/2016		13,922		(164)			(164)		13,758	13,758			
6600040601	PHOENIX	AZ		04/10/2023		13,434		2,617			2,617		16,051	16,051			
6602684687	STRATHMERE	NJ		07/14/2023		49,762		6,544			6,544		56,306	56,306			
6601680066	BROOKLYN	NY		04/10/2023		7,392		641			641		8,033	8,033			
6601470989	ATLANTIC BEACH	FL		04/10/2023		2,502		1,590			1,590		4,092	4,092			
6601204388	JACKSONVILLE	FL		04/10/2023		2,147		1,223			1,223		3,369	3,369			
98708522	BOYNTON BEACH	FL		07/14/2023		2,897		537			537		3,435	3,435			
8198904529	HOMESTEAD	FL		07/14/2023		7,271		1,759			1,759		9,030	9,030			
6602711159	SAN JOSE	CA		04/10/2023		14,955		2,539			2,539		17,494	17,494			
6600011198	JACKSONVILLE	FL		04/10/2023		147		72			72		219	219			
6602690320	SCOTTSDALE	AZ		04/10/2023		12,505		2,267			2,267		14,772	14,772			
6602688340	DENVER	CO		07/14/2023		17,080		3,618			3,618		20,698	20,698			
PH7131648391	NEEDHAM	MA		09/26/2014		12,641		(81)			(81)		12,560	12,560			
6601747501	SAN MATEO	CA		04/10/2023		23,057		4,330			4,330		27,387	27,387			
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023		38,935		3,698			3,698		42,633	42,633			
EB1541039674	SPICEWOOD	TX		12/18/2015		13,314		(94)			(94)		13,220	13,220			
6601709642	CAMBRIA	CA		04/10/2023		20,041		3,398			3,398		23,439	23,439			
6601490789	WASHINGTON	DC		04/10/2023		106,518		9,628			9,628		116,146	116,146			
6601749069	TAMPA	FL		04/10/2023		16,874		3,057			3,057		19,930	19,930			
6600922774	SANTA BARBARA	CA		04/10/2023		50,032		3,694			3,694		53,726	53,726			
EB1353005122	DENVILLE	NJ		12/18/2015		16,324		(109)			(109)		16,216	16,216			
6601748145	BOERNE	TX		07/14/2023		18,006		3,712			3,712		21,718	21,718			
8201026932	DELRAY BEACH	FL		07/14/2023		9,960		2,522			2,522		12,482	12,482			
98778681	NORTH FORT	FL		07/14/2023		1,379		230			230		1,609	1,609			
6602711936	BIG BEAR LAKE	CA		04/10/2023		16,718		2,648			2,648		19,365	19,365			
6601692103	HUNTINGTON BEACH	CA		04/10/2023		7,029		1,111			1,111		8,140	8,140			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601808683	BROOKLYN	NY		04/10/2023		26,905		4,874			4,874		31,779	31,779			
6600050238	BRIDGEWATER	NJ		07/14/2023		9,331		1,614			1,614		10,945	10,945			
6602677780	CLEARWATER	FL		04/10/2023		16,152		3,248			3,248		19,399	19,399			
6602688373	TEMECULA	CA		04/10/2023		14,293		2,262			2,262		16,555	16,555			
6601681296	NEW YORK	NY		04/10/2023		61,682		7,757			7,757		69,439	69,439			
6601225201	JACKSONVILLE	FL		04/10/2023		2,021		1,246			1,246		3,267	3,267			
6600675034	JACKSONVILLE	FL		04/10/2023		2,666		142			142		2,808	2,808			
6602689942	EVERETT	WA		07/14/2023		20,430		4,327			4,327		24,757	24,757			
6601743385	SILVER SPRING	MD		07/14/2023		16,693		3,631			3,631		20,324	20,324			
6601687251	NEW YORK	NY		04/10/2023		8,208		681			681		8,889	8,889			
EB1540094402	BRADENTON	FL		08/17/2016		25,640		(203)			(203)		25,437	25,437			
6601733998	BRENTWOOD	TN		04/10/2023		19,597		3,680			3,680		23,277	23,277			
6602689561	CARLSBAD	CA		04/10/2023		17,179		3,340			3,340		20,519	20,519			
2522161818	WEST PALM BEACH	FL		07/14/2023		1,345		855			855		2,200	2,200			
6602693845	BOCA RATON	FL		04/10/2023		8,598		926			926		9,524	9,524			
6600677287	JACKSONVILLE	FL		04/10/2023		1,984		1,225			1,225		3,209	3,209			
6601686535	LEXINGTON	MA		04/10/2023		60,364		3,411			3,411		63,775	63,775			
8202449248	JACKSONVILLE	FL		07/14/2023		3,635		540			540		4,176	4,176			
6602678259	SAN FRANCISCO	CA		04/10/2023		21,416		4,306			4,306		25,723	25,723			
8194417198	CAPE CORAL	FL		07/14/2023		4,005		1,077			1,077		5,082	5,082			
6601753053	EVANSTON	IL		04/10/2023		12,432		2,335			2,335		14,767	14,767			
6601484857	JUPITER	FL		04/10/2023		70,437		5,987			5,987		76,424	76,424			
6602675214	SAN JOSE	CA		04/10/2023		14,523		2,379			2,379		16,902	16,902			
8194534500	NAPLES	FL		07/14/2023		4,224		1,107			1,107		5,331	5,331			
PEB1540095567	MAHWAH	NJ		11/17/2017		9,968		(127)			(127)		9,841	9,841			
6602702547	ISSAQUAH	WA		07/14/2023		18,339		4,346			4,346		22,685	22,685			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		24,757		145			145		24,902	24,902			
8201449181	HALLANDALE	FL		07/14/2023		1,263		235			235		1,498	1,498			
6600682584	JACKSONVILLE	FL		04/10/2023		2,340		1,486			1,486		3,826	3,826			
6601692731	CROWNSVILLE	MD		07/14/2023		10,181		1,983			1,983		12,164	12,164			
6602705060	BEND	OR		07/14/2023		23,925		5,204			5,204		29,129	29,129			
6601683722	MUNDELEIN	IL		04/10/2023		43,540		2,364			2,364		45,904	45,904			
6602677137	SAN MATEO	CA		04/10/2023		17,541		3,525			3,525		21,066	21,066			
6601811992	KIRKLAND	WA		07/14/2023		28,382		6,721			6,721		35,103	35,103			
6600011586	JACKSONVILLE	FL		04/10/2023		1,696		895			895		2,590	2,590			
6602688258	SANTA BARBARA	CA		04/10/2023		38,349		6,951			6,951		45,300	45,300			
6601727248	TOOL	TX		07/14/2023		12,461		2,624			2,624		15,086	15,086			
6600058835	UPLAND	CA		04/10/2023		19,846		3,866			3,866		23,712	23,712			
6602696616	ALAMEDA	CA		04/10/2023		18,369		3,572			3,572		21,941	21,941			
6601806398	LAS VEGAS	NV		04/10/2023		25,833		4,677			4,677		30,511	30,511			
6602674068	AUSTIN	TX		07/14/2023		13,575		3,397			3,397		16,972	16,972			
6601686832	FAIRFAX	VA		04/10/2023		51,449		4,112			4,112		55,561	55,561			
6601475764	SAINT LOUIS	MO		04/10/2023		2,009		278			278		2,287	2,287			
6601696096	MINNEAPOLIS	MN		04/10/2023		40,718		3,460			3,460		44,178	44,178			
6601741082	ARRINGTON	TN		04/10/2023		11,792		2,214			2,214		14,006	14,006			
6601811497	PHOENIX	AZ		04/10/2023		24,591		4,308			4,308		28,898	28,898			
6601699348	PALM BEACH GARDENS	FL		04/10/2023		13,427		2,197			2,197		15,624	15,624			
6601686634	MANHASSET	NY		04/10/2023		16,350		2,905			2,905		19,255	19,255			
6601722421	SCOTTSDALE	AZ		04/10/2023		13,126		2,638			2,638		15,764	15,764			
6602677384	HOUSTON	TX		07/14/2023		15,789		4,058			4,058		19,847	19,847			
8195962111	ST PETERSBURG	FL		07/14/2023		4,719		1,112			1,112		5,831	5,831			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600026980	JACKSONVILLE	FL		04/10/2023		1,632		768			768		2,399	2,399			
6600024605	JACKSONVILLE	FL		04/10/2023		526		76			76		602	602			
6602681907	SAN RAMON	CA		04/10/2023		21,611		4,202			4,202		25,813	25,813			
6600681594	JACKSONVILLE	FL		04/10/2023		1,957		1,241			1,241		3,197	3,197			
6600794652	VIRGINIA BEACH	VA		04/10/2023		35,788		3,232			3,232		39,020	39,020			
8204218155	BOCA RATON	FL		07/14/2023		2,959		413			413		3,372	3,372			
8194910974	MIAMI	FL		07/14/2023		6,769		1,774			1,774		8,543	8,543			
6602680313	HOUSTON	TX		07/14/2023		26,841		6,011			6,011		32,851	32,851			
8201638607	FORT MYERS	FL		07/14/2023		3,208		536			536		3,744	3,744			
8202730833	LEHIGH ACRES	FL		07/14/2023		4,171		718			718		4,890	4,890			
6601683771	EVANSTON	IL		04/10/2023		54,261		3,899			3,899		58,160	58,160			
6601068601	WOODBRIDGE	VA		04/10/2023		6,991		554			554		7,545	7,545			
EB1222546556	GLENDALE	CA		10/12/2016		24,325		(56)			(56)		24,268	24,268			
6601809855	HALF MOON BAY	CA		04/10/2023		21,692		3,678			3,678		25,371	25,371			
6601825232	SCOTTSDALE	AZ		04/10/2023		97,008		9,882			9,882		106,890	106,890			
8201459795	GULFPORT	FL		07/14/2023		3,472		630			630		4,102	4,102			
6600680992	JACKSONVILLE	FL		04/10/2023		2,215		1,387			1,387		3,602	3,602			
6602694249	BOULDER	CO		07/14/2023		37,915		4,767			4,767		42,682	42,682			
6600677261	JACKSONVILLE	FL		04/10/2023		1,646		1,032			1,032		2,679	2,679			
EB1222546150	CARLSBAD	CA		08/17/2016		16,243		(76)			(76)		16,167	16,167			
6602694694	SAN DIEGO	CA		04/10/2023		19,652		3,562			3,562		23,214	23,214			
6600435207	PARKER	CO		07/14/2023		10,616		1,296			1,296		11,912	11,912			
6601097220	BOCA RATON	FL		04/10/2023		47,460		4,270			4,270		51,730	51,730			
6602696012	WILMETTE	IL		04/10/2023		24,694		4,796			4,796		29,490	29,490			
6602673763	SUNNYVALE	CA		04/10/2023		20,207		4,337			4,337		24,544	24,544			
6600845116	SARASOTA	FL		04/10/2023		20,263		2,985			2,985		23,248	23,248			
FR125695028	KENSINGTON	CA		09/23/2016		26,200		86			86		26,286	26,286			
8027688516	WELLINGTON	FL		07/14/2023		4,785		962			962		5,747	5,747			
6602706738	BELLEVUE	WA		07/14/2023		73,782		9,502			9,502		83,284	83,284			
8194950944	MIAMI	FL		07/14/2023		7,148		1,828			1,828		8,976	8,976			
6602686617	SAN FRANCISCO	CA		04/10/2023		27,885		5,796			5,796		33,681	33,681			
6601224246	JACKSONVILLE	FL		04/10/2023		1,503		922			922		2,425	2,425			
6601470781	ATLANTIC BEACH	FL		04/10/2023		1,982		1,256			1,256		3,238	3,238			
6602673672	SAN JOSE	CA		04/10/2023		19,121		3,973			3,973		23,094	23,094			
6602686559	DEL MAR	CA		04/10/2023		17,021		3,771			3,771		20,792	20,792			
6601709345	SAN MATEO	CA		04/10/2023		16,155		3,033			3,033		19,187	19,187			
6601825604	ALBANY	CA		04/10/2023		53,428		10,698			10,698		64,126	64,126			
6601705442	PHOENIX	AZ		04/10/2023		1,118		225			225		1,343	1,343			
6602688084	DALLAS	TX		07/14/2023		4,815		939			939		5,754	5,754			
6602680008	SAN JOSE	CA		04/10/2023		14,107		2,475			2,475		16,581	16,581			
6601678532	HAUPPAUGE	NY		04/10/2023		27,978		3,696			3,696		31,675	31,675			
6601681528	AUSTIN	TX		07/14/2023		44,742		4,413			4,413		49,155	49,155			
6600593351	CORTLANDT MANOR	NY		04/10/2023		11,097		10,803			10,803		21,900	21,900			
0803300	Sarasota	FL		10/24/2016		5,670,395							5,670,395	5,670,395			
6602675016	ROCKLIN	CA		04/10/2023		12,125		1,987			1,987		14,112	14,112			
6602696418	MONROVIA	CA		04/10/2023		20,192		3,660			3,660		23,853	23,853			
6601751040	THE WOODLANDS	TX		07/14/2023		11,942		2,595			2,595		14,537	14,537			
8201882631	FORT LAUDERDALE	FL		07/14/2023		8,647		1,990			1,990		10,637	10,637			
6600676511	JACKSONVILLE	FL		04/10/2023		1,961		1,224			1,224		3,184	3,184			
6601680157	WESTHAMPTON BEACH	NY		04/10/2023		10,625		671			671		11,297	11,297			
8194976163	BOCA RATON	FL		07/14/2023		7,115		1,864			1,864		8,979	8,979			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695212	PLANO	TX		07/14/2023		14,266		3,287			3,287		17,554	17,554			
6601481721	NEPONSIT	NY		04/10/2023		46,461		4,107			4,107		50,568	50,568			
6602677970	MERCER ISLAND	WA		07/14/2023		15,615		3,803			3,803		19,418	19,418			
6600676834	JACKSONVILLE	FL		04/10/2023		2,567		1,491			1,491		4,059	4,059			
6602701051	DENVER	CO		07/14/2023		18,060		4,162			4,162		22,223	22,223			
6600060062	DAVIS	CA		04/10/2023		15,514		3,118			3,118		18,632	18,632			
6602675784	ARLINGTON	VA		04/10/2023		20,888		4,339			4,339		25,227	25,227			
6602700616	PEORIA	AZ		04/10/2023		14,107		2,650			2,650		16,758	16,758			
6601720003	PARKLAND	FL		04/10/2023		12,223		2,455			2,455		14,678	14,678			
3371732983	SAINT PETERSBURG	FL		07/14/2023		2,947		279			279		3,227	3,227			
6602687524	GLENVIEW	IL		04/10/2023		17,501		3,518			3,518		21,019	21,019			
6601682161	SUFFERN	NY		04/10/2023		14,814		1,006			1,006		15,820	15,820			
6601486803	PHOENIX	AZ		04/10/2023		84,988		7,176			7,176		92,164	92,164			
6601485011	SHORT HILLS	NJ		07/14/2023		55,737		6,157			6,157		61,894	61,894			
6602685429	LAS VEGAS	NV		04/10/2023		41,586		3,888			3,888		45,474	45,474			
6600680976	JACKSONVILLE	FL		04/10/2023		1,932		1,224			1,224		3,156	3,156			
6602692102	UPTON	MA		04/10/2023		13,224		1,133			1,133		14,357	14,357			
6602673599	CUPERTINO	CA		04/10/2023		35,722		7,416			7,416		43,138	43,138			
PEB1367015596	LA JOLLA	CA		06/13/2017		24,377		(246)			(246)		24,131	24,131			
6601681676	HOUSTON	TX		07/14/2023		16,234		1,701			1,701		17,936	17,936			
6601728006	KIRKWOOD	CA		04/10/2023		12,629		1,081			1,081		13,711	13,711			
6601805093	RENTON	WA		07/14/2023		9,081		1,820			1,820		10,901	10,901			
6602678549	SAN MATEO	CA		04/10/2023		18,425		3,460			3,460		21,884	21,884			
6602683796	SAN DIEGO	CA		04/10/2023		14,035		2,544			2,544		16,579	16,579			
6602695584	SEATTLE	WA		07/14/2023		19,356		4,210			4,210		23,566	23,566			
6602673847	SAN DIEGO	CA		04/10/2023		13,777		2,863			2,863		16,639	16,639			
6601680199	BROOKLYN	NY		04/10/2023		7,680		672			672		8,353	8,353			
6601476994	CHICAGO	IL		04/10/2023		39,767		3,802			3,802		43,568	43,568			
6601677526	LAS VEGAS	NV		04/10/2023		8,093		642			642		8,735	8,735			
6601696294	GEYSERVILLE	CA		04/10/2023		43,531		3,812			3,812		47,343	47,343			
PH7132365243	WESTFIELD	NJ		08/21/2015		25,935		(87)			(87)		25,848	25,848			
6602684083	PLANO	TX		07/14/2023		10,887		2,305			2,305		13,192	13,192			
EB1540093370	SPANISH FORT	AL		08/07/2015		11,070		(1)			(1)		11,070	11,070			
6600011636	JACKSONVILLE	FL		04/10/2023		1,378		726			726		2,105	2,105			
505318766	WELLINGTON	FL		07/14/2023		3,645		739			739		4,384	4,384			
6602694652	DENVER	CO		07/14/2023		12,396		2,555			2,555		14,952	14,952			
6601673293	PALM BEACH GARDENS	FL		04/10/2023		29,963		2,578			2,578		32,542	32,542			
8191976643	OAKLAND PARK	FL		07/14/2023		4,614		1,179			1,179		5,793	5,793			
3386826567	Tamarac	FL		07/14/2023		2,407		377			377		2,784	2,784			
6601686683	VIENNA	VA		04/10/2023		56,066		4,367			4,367		60,432	60,432			
6601673731	ALPINE	CA		04/10/2023		86,024		5,460			5,460		91,484	91,484			
8016798677	LAKE WORTH	FL		07/14/2023		5,119		827			827		5,945	5,945			
8199327446	NAPLES	FL		07/14/2023		8,952		2,408			2,408		11,360	11,360			
EB1541040509	FAIRVIEW	TN		08/19/2016		12,952		(46)			(46)		12,906	12,906			
6602691716	BRIGHTON	MI		04/10/2023		40,058		4,316			4,316		44,374	44,374			
8194889936	SAINT PETERSBURG	FL		07/14/2023		29,326		4,051			4,051		33,377	33,377			
6602675495	WOODSTOCK	NY		04/10/2023		18,488		3,713			3,713		22,201	22,201			
6601204016	JACKSONVILLE	FL		04/10/2023		2,981		3,821			3,821		6,802	6,802			
6600793019	PORT WASHINGTON	NY		04/10/2023		17,320		2,933			2,933		20,254	20,254			
6602679745	BURLINGAME	CA		04/10/2023		19,595		3,437			3,437		23,032	23,032			
6600842329	SACRAMENTO	CA		04/10/2023		14,939		2,102			2,102		17,040	17,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602689082	DENVER	CO		07/14/2023		14,922		3,341			3,341		18,263	18,263			
8027565156	HIALEAH	FL		07/14/2023		7,531		1,579			1,579		9,110	9,110			
6600026188	JACKSONVILLE	FL		04/10/2023		1,436		681			681		2,118	2,118			
8204273471	LEHIGH ACRES	FL		07/14/2023		2,773		576			576		3,349	3,349			
6600026584	JACKSONVILLE	FL		04/10/2023		1,935		866			866		2,800	2,800			
6600676354	JACKSONVILLE	FL		04/10/2023		1,595		991			991		2,586	2,586			
6600847187	PARK CITY	UT		07/14/2023		13,821		2,616			2,616		16,437	16,437			
6602704469	BROOKLYN	NY		04/10/2023		14,801		2,598			2,598		17,399	17,399			
6602683655	HUNTSVILLE	UT		07/14/2023		1,261		267			267		1,528	1,528			
8200720414	ROYAL PLM BCH	FL		07/14/2023		5,824		1,340			1,340		7,164	7,164			
8018192424	ST PETERSBURG	FL		07/14/2023		1,937		305			305		2,242	2,242			
8194392631	MIAMI	FL		07/14/2023		9,009		2,360			2,360		11,369	11,369			
6602701838	AUSTIN	TX		07/14/2023		17,297		3,986			3,986		21,282	21,282			
EB1259001548	EAGLE	CO		12/18/2015		10,743		(21)			(21)		10,722	10,722			
6601225060	JACKSONVILLE	FL		04/10/2023		1,593		982			982		2,575	2,575			
6601734988	MANHATTAN BEACH	CA		04/10/2023		15,459		2,711			2,711		18,170	18,170			
8001629055	NORTH MIAMI	FL		07/14/2023		22,802		4,043			4,043		26,845	26,845			
6602688597	SANTA CRUZ	CA		04/10/2023		16,624		2,820			2,820		19,445	19,445			
6601712091	FRANKLIN	TN		04/10/2023		13,491		2,444			2,444		15,935	15,935			
6602686781	WESTON	FL		04/10/2023		34,621		7,668			7,668		42,288	42,288			
6600681339	JACKSONVILLE	FL		04/10/2023		4,340		2,698			2,698		7,038	7,038			
6600025503	JACKSONVILLE	FL		04/10/2023		240		112			112		352	352			
6601716530	SOUTHLAKE	TX		07/14/2023		21,141		4,733			4,733		25,874	25,874			
6601203414	JACKSONVILLE	FL		04/10/2023		1,707		937			937		2,644	2,644			
PH7133303037	NAPERVILLE	IL		08/21/2015		12,770		50			50		12,820	12,820			
6600851239	PARAMUS	NJ		07/14/2023		16,195		3,246			3,246		19,441	19,441			
8201453005	WEST PALM BEACH	FL		07/14/2023		1,474		140			140		1,613	1,613			
6600851460	MINNETRISTA	MN		04/10/2023		41,001		7,181			7,181		48,182	48,182			
6602671189	SAN DIEGO	CA		04/10/2023		45,065		4,235			4,235		49,300	49,300			
6600921081	SAN FRANCISCO	CA		04/10/2023		16,562		2,013			2,013		18,575	18,575			
6600921818	LOS ANGELES	CA		04/10/2023		14,732		1,074			1,074		15,806	15,806			
6600845413	DALLAS	TX		07/14/2023		11,805		2,430			2,430		14,236	14,236			
6601487066	GREAT FALLS	VA		04/10/2023		130,322		9,325			9,325		139,647	139,647			
6600682360	JACKSONVILLE	FL		04/10/2023		2,264		1,439			1,439		3,703	3,703			
6602681279	MIAMI BEACH	FL		04/10/2023		18,014		3,265			3,265		21,279	21,279			
6601698738	HUNTLEY	IL		04/10/2023		180,650		12,255			12,255		192,904	192,904			
6600545302	BOULDER	CO		07/14/2023		14,076		2,729			2,729		16,805	16,805			
6602688563	SPRING	TX		07/14/2023		20,769		4,281			4,281		25,050	25,050			
6602705482	DRAPER	UT		07/14/2023		14,003		2,887			2,887		16,890	16,890			
6602696145	GOLETA	CA		04/10/2023		20,222		3,932			3,932		24,154	24,154			
6601698274	NEW YORK	NY		04/10/2023		19,334		2,936			2,936		22,269	22,269			
6601699272	ELLICOTT CITY	MD		07/14/2023		10,857		2,175			2,175		13,032	13,032			
6602712918	CHATHAM	MA		04/10/2023		51,039		4,789			4,789		55,827	55,827			
6600844994	TULSA	OK		04/10/2023		10,950		1,669			1,669		12,619	12,619			
3360307580	Tamarac	FL		07/14/2023		1,487		286			286		1,773	1,773			
6602711670	CHICAGO	IL		04/10/2023		11,714		1,790			1,790		13,504	13,504			
6601686048	EDGEWATER	MD		07/14/2023		50,160		4,688			4,688		54,848	54,848			
8198869092	HIALEAH	FL		07/14/2023		6,206		1,501			1,501		7,707	7,707			
6602689785	WOODLAND HILLS	CA		04/10/2023		20,079		3,179			3,179		23,259	23,259			
6602689165	BEND	OR		07/14/2023		36,511		4,585			4,585		41,096	41,096			
6602682079	WADDELL	AZ		04/10/2023		13,519		2,372			2,372		15,891	15,891			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601753723	CHARLOTTESVILLE	VA		04/10/2023		13,009		2,282			2,282		15,291	15,291			
6602683127	LUCAS	TX		07/14/2023		16,342		3,553			3,553		19,895	19,895			
6602686682	LAFAYETTE	CA		04/10/2023		20,049		4,029			4,029		24,079	24,079			
6601685701	BROOKLINE	MA		04/10/2023		79,204		6,992			6,992		86,195	86,195			
6602680255	PLEASANTON	CA		04/10/2023		26,642		5,537			5,537		32,179	32,179			
6601709444	GIG HARBOR	WA		07/14/2023		65,327		8,195			8,195		73,522	73,522			
6601809178	WASHINGTON	DC		04/10/2023		18,310		3,317			3,317		21,627	21,627			
6600852476	PARADISE VALLEY	AZ		04/10/2023		21,572		3,532			3,532		25,105	25,105			
6600851486	MESA	AZ		04/10/2023		10,258		1,798			1,798		12,056	12,056			
6602699628	PHOENIX	AZ		04/10/2023		13,816		2,694			2,694		16,510	16,510			
6600031311	SOUTHLAKE	TX		07/14/2023		10,649		1,889			1,889		12,538	12,538			
6601820688	CORONADO	CA		04/10/2023		23,663		4,149			4,149		27,812	27,812			
PEB1221071980	PALM BEACH GARDENS	FL		11/17/2017		4,792		(29)			(29)		4,763	4,763			
6601722876	LONE TREE	CO		07/14/2023		14,307		3,203			3,203		17,510	17,510			
6601479543	GLENVIEW	IL		04/10/2023		26,308		2,524			2,524		28,832	28,832			
EB1540093224	FALLS CHURCH	VA		08/07/2015		16,616		(1)			(1)		16,614	16,614			
6601753145	NEW YORK	NY		04/10/2023		18,217		3,422			3,422		21,639	21,639			
8201018214	MIAMI GARDENS	FL		07/14/2023		3,257		712			712		3,969	3,969			
6600676826	JACKSONVILLE	FL		04/10/2023		2,281		1,398			1,398		3,679	3,679			
6600675281	JACKSONVILLE	FL		04/10/2023		1,582		979			979		2,561	2,561			
EB1369003121	SARASOTA	FL		08/19/2016		12,119		76			76		12,195	12,195			
6600675968	JACKSONVILLE	FL		04/10/2023		2,340		1,449			1,449		3,789	3,789			
6602711043	REDDING	CA		04/10/2023		20,331		2,879			2,879		23,211	23,211			
8200867459	HIALEAH	FL		07/14/2023		4,333		1,109			1,109		5,442	5,442			
6602702695	SHORELINE	WA		07/14/2023		18,711		4,312			4,312		23,023	23,023			
EB1351002957	BROOKLYN	NY		10/09/2015		14,755		(45)			(45)		14,710	14,710			
6601679241	BOULDER	CO		07/14/2023		96,841		10,115			10,115		106,956	106,956			
6601487702	BROOKLYN	NY		04/10/2023		43,948		3,881			3,881		47,830	47,830			
6601714030	ARLINGTON	VA		04/10/2023		9,914		1,739			1,739		11,653	11,653			
6602673177	SAN CARLOS	CA		04/10/2023		55,361		5,789			5,789		61,150	61,150			
8201326969	FORT LAUDERDALE	FL		07/14/2023		(610)		251			251		(359)	(359)			
6602690080	WELLESLEY	MA		04/10/2023		9,910		1,927			1,927		11,837	11,837			
6601825836	ORLANDO	FL		04/10/2023		13,766		2,494			2,494		16,260	16,260			
6602689934	MAIDENS	VA		04/10/2023		11,692		2,051			2,051		13,743	13,743			
6602678051	LOS ANGELES	CA		04/10/2023		17,679		3,319			3,319		20,999	20,999			
6602687425	ARLINGTON	VA		04/10/2023		17,620		3,425			3,425		21,045	21,045			
6601733980	SAN JOSE	CA		04/10/2023		14,316		2,783			2,783		17,099	17,099			
PEB1541041266	SPICEWOOD	TX		06/13/2017		12,024		(366)			(366)		11,658	11,658			
8202204340	POMPANO BEACH	FL		07/14/2023		121,148		18,004			18,004		139,152	139,152			
8195542853	HOLLYWOOD	FL		07/14/2023		4,889		1,281			1,281		6,170	6,170			
6600922063	CAVE CREEK	AZ		04/10/2023		10,923		1,537			1,537		12,460	12,460			
6602675248	BELLEVUE	WA		07/14/2023		24,477		5,323			5,323		29,800	29,800			
6600468901	GARDEN RIDGE	TX		07/14/2023		37,471		3,601			3,601		41,072	41,072			
PEB1541042102	TAHLEQUAH	OK		11/17/2017		15,248		(650)			(650)		14,597	14,597			
PEB1784004165	SAN ANSELMO	CA		11/18/2016		16,196		(148)			(148)		16,049	16,049			
6602696335	AUSTIN	TX		07/14/2023		15,875		3,555			3,555		19,430	19,430			
6602696293	RANCHO CUCAMONGA	CA		04/10/2023		14,333		2,598			2,598		16,932	16,932			
6601698902	LOS ANGELES	CA		04/10/2023		15,490		2,714			2,714		18,204	18,204			
8030774695	HIALEAH	FL		07/14/2023		2,934		657			657		3,591	3,591			
6601708354	VERO BEACH	FL		04/10/2023		11,691		2,050			2,050		13,741	13,741			
6601807305	ARLINGTON	VA		04/10/2023		28,536		5,544			5,544		34,080	34,080			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602701341	SAN JOSE	CA		04/10/2023		15,594		3,032			3,032		18,627	18,627			
6601682146	NEW YORK	NY		04/10/2023		98,454		7,151			7,151		105,605	105,605			
6601384081	ATLANTIC BEACH	FL		04/10/2023		1,834		1,130			1,130		2,964	2,964			
505325356	WEST PALM BEACH	FL		07/14/2023		4,531		1,022			1,022		5,553	5,553			
6602682293	PORTLAND	OR		07/14/2023		10,707		2,397			2,397		13,104	13,104			
6601752725	SAN CARLOS	CA		04/10/2023		23,316		4,379			4,379		27,695	27,695			
6602685742	SAN DIEGO	CA		04/10/2023		20,513		3,853			3,853		24,366	24,366			
6602697713	SAN FRANCISCO	CA		04/10/2023		73,809		8,134			8,134		81,944	81,944			
6601819805	GRANITE BAY	CA		04/10/2023		40,468		3,773			3,773		44,241	44,241			
6602694355	MOUNTAIN BRK	AL		07/14/2023		13,677		2,897			2,897		16,573	16,573			
6602705649	SOUTH JORDAN	UT		07/14/2023		13,853		2,779			2,779		16,632	16,632			
6600925058	FORT LAUDERDALE	FL		04/10/2023		12,604		1,593			1,593		14,197	14,197			
6601677781	NEW HYDE PARK	NY		04/10/2023		23,921		2,335			2,335		26,256	26,256			
FR225706346	WATER MILL	NY		10/21/2016		49,391		175			175		49,566	49,566			
6601699702	GALLATIN	TN		04/10/2023		11,828		1,994			1,994		13,822	13,822			
6601483305	WILMETTE	IL		04/10/2023		43,658		3,675			3,675		47,333	47,333			
6602679984	BOISE	ID		04/10/2023		13,702		2,403			2,403		16,106	16,106			
6600680968	JACKSONVILLE	FL		04/10/2023		3,188		1,951			1,951		5,139	5,139			
2522161737	WEST PALM BEACH	FL		07/14/2023		2,035		1,301			1,301		3,336	3,336			
6602681469	REDMOND	WA		07/14/2023		21,215		4,888			4,888		26,102	26,102			
6601727370	CAMARILLO	CA		04/10/2023		19,204		3,860			3,860		23,064	23,064			
6600935156	AUSTIN	TX		07/14/2023		13,011		2,681			2,681		15,692	15,692			
8201126650	JACKSONVILLE	FL		07/14/2023		1,512		322			322		1,834	1,834			
6602692516	WILDWOOD CREST	NJ		07/14/2023		19,500		2,567			2,567		22,068	22,068			
6600847278	PROSPECT	KY		04/10/2023		11,326		1,668			1,668		12,994	12,994			
6600991191	DALLAS	TX		07/14/2023		14,589		3,085			3,085		17,674	17,674			
6602685890	WESTWOOD	MA		04/10/2023		16,501		3,317			3,317		19,818	19,818			
6602677541	NORMANDY PARK	WA		07/14/2023		18,896		4,477			4,477		23,372	23,372			
6602680834	SNOQUALMIE	WA		07/14/2023		19,287		4,087			4,087		23,373	23,373			
6601744821	NEW MARKET	MD		07/14/2023		11,778		2,714			2,714		14,491	14,491			
6601748475	WOODINVILLE	WA		07/14/2023		18,573		4,159			4,159		22,731	22,731			
6602701010	SAN JOSE	CA		04/10/2023		30,499		6,135			6,135		36,634	36,634			
504874830	PEMBROKE PINES	FL		07/14/2023		5,665		831			831		6,497	6,497			
6600682212	JACKSONVILLE	FL		04/10/2023		2,012		1,278			1,278		3,290	3,290			
6602684174	SANTA BARBARA	CA		04/10/2023		18,092		3,174			3,174		21,266	21,266			
6601471425	NORTHFIELD	MN		04/10/2023		38,972		3,153			3,153		42,125	42,125			
6600711268	MIAMI	FL		04/10/2023		15,324		858			858		16,183	16,183			
6601679118	SEATTLE	WA		07/14/2023		20,837		2,320			2,320		23,157	23,157			
EB1540093178	MARS	PA		09/25/2015		16,985		(68)			(68)		16,917	16,917			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		18,157		(114)			(114)		18,043	18,043			
6601678938	HICKSVILLE	NY		04/10/2023		14,947		2,498			2,498		17,445	17,445			
6600851056	RIVIERA BEACH	FL		04/10/2023		25,677		4,061			4,061		29,739	29,739			
6602701788	PALM SPRINGS	CA		04/10/2023		29,475		5,929			5,929		35,403	35,403			
6601745216	ROCKVILLE CENTRE	NY		04/10/2023		27,536		5,536			5,536		33,072	33,072			
6601715003	BROOKLYN	NY		04/10/2023		18,530		3,303			3,303		21,833	21,833			
6602702307	NAPLES	FL		04/10/2023		12,686		2,552			2,552		15,239	15,239			
6602698232	ONTARIO	CA		04/10/2023		15,701		3,053			3,053		18,754	18,754			
6601737452	CLERMONT	FL		04/10/2023		26,549		4,653			4,653		31,202	31,202			
7002809343	HOMESTEAD	FL		07/14/2023		2,913		446			446		3,359	3,359			
6602682699	COVINGTON	KY		04/10/2023		36,746		5,808			5,808		42,555	42,555			
6602690221	SEATTLE	WA		07/14/2023		22,691		5,378			5,378		28,069	28,069			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600560764	NEW YORK	NY		04/10/2023		24,869		3,759			3,759		28,627	28,627			
6600826207	LONG GROVE	IL		04/10/2023		6,739		1,436			1,436		8,175	8,175			
6602699388	LOS ANGELES	CA		04/10/2023		52,812		10,291			10,291		63,103	63,103			
6602699701	IRVINE	CA		04/10/2023		25,894		4,544			4,544		30,438	30,438			
6601693598	SAN FRANCISCO	CA		04/10/2023		16,943		2,871			2,871		19,814	19,814			
6601805994	SAN FRANCISCO	CA		04/10/2023		18,612		3,263			3,263		21,875	21,875			
PEB1352005445	CUTCHOGUE	NY		11/17/2017		10,861		94			94		10,955	10,955			
6601478941	CHESTERFIELD	MO		04/10/2023		105,760		10,059			10,059		115,819	115,819			
6600793043	SHORELINE	WA		07/14/2023		18,711		3,540			3,540		22,251	22,251			
6600934662	CARDIFF BY THE SEA	CA		04/10/2023		16,679		2,732			2,732		19,411	19,411			
6601729483	NORTH BELLMORE	NY		04/10/2023		14,177		2,850			2,850		17,027	17,027			
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023		12,073		2,117			2,117		14,190	14,190			
6601473447	SANTA ROSA BEACH	FL		04/10/2023		88,850		7,468			7,468		96,318	96,318			
6602710425	SAN JOSE	CA		04/10/2023		12,992		1,985			1,985		14,977	14,977			
6602705292	SEDONA	AZ		04/10/2023		16,462		2,323			2,323		18,785	18,785			
6601823310	MESA	AZ		04/10/2023		21,930		4,116			4,116		26,046	26,046			
6600527086	DELRAY BEACH	FL		04/10/2023		17,283		2,102			2,102		19,384	19,384			
6601482273	HOUSTON	TX		07/14/2023		37,608		4,294			4,294		41,901	41,901			
6600789181	NORTH HOLLYWOOD	CA		04/10/2023		18,866		2,765			2,765		21,632	21,632			
8201348985	DELRAY BEACH	FL		07/14/2023		4,035		859			859		4,894	4,894			
6602679752	ALPINE	UT		07/14/2023		41,104		8,009			8,009		49,113	49,113			
EB1259001254	VAIL	CO		09/25/2015		31,934		(128)			(128)		31,806	31,806			
PEB1790003255	CAMPBELL	CA		11/18/2016		42,855		192			192		43,047	43,047			
6602678184	BLOOMFLD HLS	MI		04/10/2023		17,463		3,165			3,165		20,628	20,628			
505407799	HIALEAH	FL		07/14/2023		5,992		1,352			1,352		7,344	7,344			
6601811943	AUSTIN	TX		07/14/2023		14,569		3,450			3,450		18,019	18,019			
6601690313	BLOOMFIELD HILLS	MI		04/10/2023		21,106		2,365			2,365		23,471	23,471			
6601722595	DESERT HILLS	AZ		04/10/2023		10,660		1,932			1,932		12,592	12,592			
6600011883	JACKSONVILLE	FL		04/10/2023		1,555		832			832		2,387	2,387			
6601698696	ELBURN	IL		04/10/2023		43,624		3,893			3,893		47,517	47,517			
6600669797	JACKSONVILLE	FL		04/10/2023		1,940		96			96		2,036	2,036			
6601224998	JACKSONVILLE	FL		04/10/2023		1,875		1,114			1,114		2,989	2,989			
6601823401	ARVADA	CO		07/14/2023		11,730		2,417			2,417		14,147	14,147			
6600996331	NEW YORK	NY		04/10/2023		6,479		939			939		7,418	7,418			
6602705532	LOS ANGELES	CA		04/10/2023		17,286		3,248			3,248		20,534	20,534			
6601224758	JACKSONVILLE	FL		04/10/2023		1,483		912			912		2,394	2,394			
6601483644	SEATTLE	WA		07/14/2023		71,910		7,912			7,912		79,821	79,821			
6602676162	EL MACERO	CA		04/10/2023		13,571		2,820			2,820		16,391	16,391			
6601827709	LOS ALTOS	CA		04/10/2023		18,564		3,608			3,608		22,172	22,172			
6602694660	LEHI	UT		07/14/2023		12,022		2,770			2,770		14,792	14,792			
0716600	Frisco	TX		08/10/2015		960,148							960,148	960,148			
6600850397	DALLAS	TX		07/14/2023		14,506		2,581			2,581		17,087	17,087			
6602673870	PLEASANTON	CA		04/10/2023		19,531		4,058			4,058		23,589	23,589			
6602691039	ENCINO	CA		04/10/2023		50,279		5,561			5,561		55,841	55,841			
6602701499	BOISE	ID		04/10/2023		14,174		2,324			2,324		16,498	16,498			
6602701473	PIEDMONT	CA		04/10/2023		17,233		3,467			3,467		20,700	20,700			
6601818997	OAKLAND	CA		04/10/2023		22,667		4,416			4,416		27,083	27,083			
6601682385	SCARSDALE	NY		04/10/2023		76,218		5,344			5,344		81,562	81,562			
6601679589	NEW YORK	NY		04/10/2023		48,272		4,233			4,233		52,505	52,505			
6602711662	BROOKLINE	MA		04/10/2023		16,182		2,563			2,563		18,745	18,745			
6602685031	FRASER	CO		07/14/2023		39,222		5,277			5,277		44,499	44,499			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3359007629	Jacksonville	FL		07/14/2023		1,539		302			302		1,841	1,841			
EB1596053911	BOTHELL	WA		12/16/2016		18,446		438			438		18,883	18,883			
6602689850	BEND	OR		07/14/2023		17,636		4,178			4,178		21,815	21,815			
6602704733	BROOKLYN	NY		04/10/2023		20,333		3,449			3,449		23,783	23,783			
6601820043	MOUNTAIN VIEW	CA		04/10/2023		58,417		6,114			6,114		64,531	64,531			
PH7132441713	RYE BROOK	NY		12/12/2014		19,939		(70)			(70)		19,869	19,869			
6601383158	ATLANTIC BEACH	FL		04/10/2023		1,994		1,222			1,222		3,216	3,216			
EB1541040861	THE WOODLANDS	TX		12/16/2016		17,014		(181)			(181)		16,833	16,833			
6601675983	ALPINE	WY		04/10/2023		25,405		3,447			3,447		28,852	28,852			
6602702315	DUBLIN	CA		04/10/2023		23,509		4,572			4,572		28,081	28,081			
6601677963	STATEN ISLAND	NY		04/10/2023		101,735		8,313			8,313		110,048	110,048			
108646878	MIAMI	FL		07/14/2023		5,727		1,062			1,062		6,788	6,788			
6601711853	HENDERSONVILLE	TN		04/10/2023		13,736		2,489			2,489		16,225	16,225			
6602683937	CHICAGO	IL		04/10/2023		14,226		2,579			2,579		16,804	16,804			
504706606	TAMARAC	FL		07/14/2023		1,005		167			167		1,172	1,172			
6601698027	NEW YORK	NY		04/10/2023		19,211		3,027			3,027		22,238	22,238			
6602698281	LINCOLN	AL		07/14/2023		14,054		3,307			3,307		17,362	17,362			
6602673987	KELLER	TX		07/14/2023		37,421		4,916			4,916		42,336	42,336			
6601686121	WAYLAND	MA		04/10/2023		56,427		4,210			4,210		60,638	60,638			
8196646146	HIALEAH	FL		07/14/2023		1,279		335			335		1,614	1,614			
6601681668	NEW YORK	NY		04/10/2023		39,068		1,771			1,771		40,839	40,839			
8201790093	HALLANDALE BEACH	FL		07/14/2023		5,293		811			811		6,104	6,104			
6602702471	CHANHASSEN	MN		04/10/2023		18,417		3,460			3,460		21,877	21,877			
6602700376	GREENWOOD VILLAGE	CO		07/14/2023		24,838		5,733			5,733		30,571	30,571			
6602679315	GILBERT	AZ		04/10/2023		15,011		2,633			2,633		17,644	17,644			
PEB1784005838	SAN FRANCISCO	CA		11/17/2017		20,258		41			41		20,299	20,299			
6601681593	BROOKLYN	NY		04/10/2023		109,902		8,514			8,514		118,417	118,417			
8199546051	HOMESTEAD	FL		07/14/2023		7,573		1,882			1,882		9,455	9,455			
6602674308	LOS ANGELES	CA		04/10/2023		47,942		9,926			9,926		57,868	57,868			
6600735432	DELRAY BEACH	FL		04/10/2023		2,901		358			358		3,259	3,259			
6600850306	PARADISE VALLEY	AZ		04/10/2023		18,222		2,686			2,686		20,908	20,908			
EB1247003086	DAVIE	FL		12/18/2015		12,375		(141)			(141)		12,234	12,234			
6600929985	SAN ANSELMO	CA		04/10/2023		16,093		2,453			2,453		18,546	18,546			
6601716118	BOULDER	CO		07/14/2023		15,368		3,641			3,641		19,009	19,009			
6601697201	BARRINGTON HILLS	IL		04/10/2023		12,321		2,231			2,231		14,551	14,551			
6600848672	SOUTH BOSTON	MA		04/10/2023		11,427		1,003			1,003		12,430	12,430			
6601728261	PENSACOLA BEACH	FL		04/10/2023		29,821		5,385			5,385		35,207	35,207			
0703600	New York	NY		03/12/2014		1,296,160							1,296,160	1,296,160			
6602700939	SAMMAMISH	WA		07/14/2023		32,034		6,784			6,784		38,818	38,818			
6601699611	PALM SPRINGS	CA		04/10/2023		22,616		3,183			3,183		25,799	25,799			
6601473132	WENATCHEE	WA		07/14/2023		33,975		3,508			3,508		37,483	37,483			
6601468835	ATLANTIC BEACH	FL		04/10/2023		1,603		1,011			1,011		2,613	2,613			
8023559025	HALLANDALE BEACH	FL		07/14/2023		2,101		411			411		2,511	2,511			
6601699124	NEWPORT BEACH	CA		04/10/2023		27,085		4,344			4,344		31,429	31,429			
6602682228	PRAIRIE VIEW	IL		04/10/2023		11,200		2,103			2,103		13,303	13,303			
505304533	HOLLYWOOD	FL		07/14/2023		4,213		897			897		5,110	5,110			
6601203927	JACKSONVILLE	FL		04/10/2023		563		96			96		659	659			
6600935529	DENVER	CO		07/14/2023		25,380		5,676			5,676		31,056	31,056			
6600850033	CAPE CORAL	FL		04/10/2023		10,399		1,528			1,528		11,927	11,927			
6602679075	OAKLAND	MI		04/10/2023		15,563		3,025			3,025		18,588	18,588			
8202012877	PEMBROKE PINES	FL		07/14/2023		2,325		345			345		2,670	2,670			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1786003297	LOS ALTOS	CA		10/07/2016		22,491		(209)			(209)		22,282	22,282			
6602705615	CHICAGO	IL		04/10/2023		38,969		5,697			5,697		44,666	44,666			
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023		21,696		3,678			3,678		25,374	25,374			
EB1540094353	NEW YORK	NY		08/19/2016		22,461		(256)			(256)		22,204	22,204			
6601692905	PORT TOWNSEND	WA		07/14/2023		19,153		3,932			3,932		23,085	23,085			
7002808605	HIALEAH	FL		07/14/2023		2,793		560			560		3,353	3,353			
6601750935	COLORADO SPRINGS	CO		07/14/2023		12,777		2,779			2,779		15,556	15,556			
6601483743	MERCER ISLAND	WA		07/14/2023		79,106		8,956			8,956		88,062	88,062			
6600676115	JACKSONVILLE	FL		04/10/2023		1,615		1,003			1,003		2,618	2,618			
8024420431	MIAMI	FL		07/14/2023		4,281		794			794		5,074	5,074			
6602686112	LEANDER	TX		07/14/2023		25,780		6,108			6,108		31,888	31,888			
6601700112	SAN CARLOS	CA		04/10/2023		20,747		3,162			3,162		23,909	23,909			
PH7133128608	NATICK	MA		05/08/2015		14,084		(53)			(53)		14,031	14,031			
6602681220	BRUSH PRAIRIE	WA		07/14/2023		12,161		2,645			2,645		14,806	14,806			
6601697359	LOS GATOS	CA		04/10/2023		16,601		2,813			2,813		19,414	19,414			
6600762501	NEW PORT RICHEY	FL		04/10/2023		5,777		826			826		6,603	6,603			
6601819995	EAGLE	CO		07/14/2023		18,116		4,055			4,055		22,171	22,171			
6601715045	WASHINGTON	DC		04/10/2023		12,808		1,378			1,378		14,187	14,187			
6602692490	LOS ANGELES	CA		04/10/2023		22,431		2,225			2,225		24,656	24,656			
3381629170	St Petersburg	FL		07/14/2023		766		123			123		889	889			
6600026469	JACKSONVILLE	FL		04/10/2023		1,510		678			678		2,188	2,188			
6601679795	BALLWIN	MO		04/10/2023		47,164		4,750			4,750		51,914	51,914			
0866800	Delray Beach	FL		09/27/2018		1,010,225							1,010,225	1,010,225			
6601746677	FRANKLIN LAKES	NJ		07/14/2023		19,360		4,461			4,461		23,821	23,821			
PEB1789005436	SUNNYVALE	CA		11/17/2017		19,913		(111)			(111)		19,802	19,802			
6601726802	AUSTIN	TX		07/14/2023		11,547		2,511			2,511		14,058	14,058			
6601693630	SAN JOSE	CA		04/10/2023		15,866		2,780			2,780		18,646	18,646			
8191700638	MIRAMAR	FL		07/14/2023		9,219		2,479			2,479		11,698	11,698			
6601734376	ALEXANDRIA	VA		04/10/2023		20,128		3,648			3,648		23,775	23,775			
6601735480	INCLINE VILLAGE	NV		04/10/2023		25,533		5,134			5,134		30,667	30,667			
6602684000	PETALUMA	CA		04/10/2023		14,152		2,483			2,483		16,634	16,634			
108578477	Cape Coral	FL		07/14/2023		3,654		661			661		4,315	4,315			
6600638156	SAN DIEGO	CA		04/10/2023		21,278		3,350			3,350		24,627	24,627			
6601678508	BELMONT	MA		04/10/2023		53,089		4,671			4,671		57,759	57,759			
PEB1353007262	MORRISTOWN	NJ		11/17/2017		12,434		(50)			(50)		12,384	12,384			
6601202408	ATLANTIC BEACH	FL		04/10/2023		1,969		1,187			1,187		3,156	3,156			
6601692368	COLLEGE GROVE	TN		04/10/2023		77,123		5,714			5,714		82,837	82,837			
8199466588	JACKSONVILLE	FL		07/14/2023		6,873		980			980		7,853	7,853			
6601219071	SEWARD	AK		04/10/2023		5,717		920			920		6,637	6,637			
6602689264	NORTHBROOK	IL		04/10/2023		38,529		4,128			4,128		42,657	42,657			
6602690239	WESTLAKE VILLAGE	CA		04/10/2023		16,679		3,355			3,355		20,033	20,033			
6602671130	CHULA VISTA	CA		04/10/2023		40,602		3,815			3,815		44,417	44,417			
6601204578	JACKSONVILLE	FL		04/10/2023		352		319			319		671	671			
6600024704	JACKSONVILLE	FL		04/10/2023		1,508		557			557		2,065	2,065			
6602695667	CORTE MADERA	CA		04/10/2023		25,732		4,515			4,515		30,247	30,247			
PEB1596055141	LOS ANGELES	CA		11/17/2017		22,878		184			184		23,062	23,062			
6602670918	SAMMAMISH	WA		07/14/2023		7,590		1,606			1,606		9,197	9,197			
3384357266	Saint Petersburg	FL		07/14/2023		1,456		262			262		1,717	1,717			
6602702349	LOOMIS	CA		04/10/2023		15,169		3,052			3,052		18,221	18,221			
6602701275	HINSDALE	IL		04/10/2023		18,703		3,637			3,637		22,340	22,340			
6600722901	SHOREVIEW	MN		04/10/2023		35,759		3,530			3,530		39,289	39,289			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600849977	LARGO	FL		04/10/2023		18,280		2,788			2,788		21,069	21,069			
6602706027	BRENTWOOD	TN		04/10/2023		18,875		3,796			3,796		22,671	22,671			
6601811885	OAK PARK	IL		04/10/2023		16,464		3,089			3,089		19,553	19,553			
EB1351004817	STATEN ISLAND	NY		08/19/2016		20,031		(225)			(225)		19,806	19,806			
6601031971	SAN FRANCISCO	CA		04/10/2023		17,351		3,352			3,352		20,704	20,704			
6602699784	LOS ANGELES	CA		04/10/2023		22,977		4,480			4,480		27,456	27,456			
6601725648	MURRIETA	CA		04/10/2023		11,345		2,130			2,130		13,475	13,475			
6601684373	BRIARCLIFF MANOR	NY		04/10/2023		54,934		4,777			4,777		59,711	59,711			
6601748632	SAINT AUGUSTINE	FL		04/10/2023		4,281		776			776		5,056	5,056			
6602679125	GREENACRES	WA		07/14/2023		16,139		3,327			3,327		19,465	19,465			
6601202341	JACKSONVILLE	FL		04/10/2023		1,874		1,126			1,126		3,000	3,000			
6602696848	VACAVILLE	CA		04/10/2023		16,145		3,139			3,139		19,284	19,284			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		25,019		(209)			(209)		24,810	24,810			
6600134743	MIRAMAR	FL		04/10/2023		583		567			567		1,150	1,150			
PEB1389003764	FLOURTOWN	PA		11/18/2016		5,735		(26)			(26)		5,709	5,709			
6601203109	JACKSONVILLE	FL		04/10/2023		1,718		920			920		2,639	2,639			
6601678193	EVERETT	WA		07/14/2023		37,806		4,025			4,025		41,831	41,831			
6600940628	SOUTHFIELDS	NY		04/10/2023		4,637		791			791		5,429	5,429			
6602677632	STUART	FL		04/10/2023		19,845		4,259			4,259		24,105	24,105			
6602687565	PORTLAND	OR		07/14/2023		12,497		2,718			2,718		15,215	15,215			
6602683028	IRVINE	CA		04/10/2023		34,519		6,477			6,477		40,996	40,996			
PEB1382003151	PASO ROBLES	CA		11/18/2016		18,642		(143)			(143)		18,499	18,499			
6602689892	MISSOULA	MT		04/10/2023		65,737		11,520			11,520		77,257	77,257			
6602689793	REDWOOD CITY	CA		04/10/2023		23,339		4,536			4,536		27,875	27,875			
6602677251	AUSTIN	TX		07/14/2023		13,303		3,418			3,418		16,721	16,721			
6602680347	ALTADENA	CA		04/10/2023		16,562		3,002			3,002		19,564	19,564			
6602675305	TRUCKEE	CA		04/10/2023		18,467		2,818			2,818		21,285	21,285			
6601686618	BROOKLYN	NY		04/10/2023		4,260		92			92		4,352	4,352			
6600400995	ORLAND PARK	IL		04/10/2023		7,700		711			711		8,411	8,411			
6600993148	AUSTIN	TX		07/14/2023		47,073		5,341			5,341		52,413	52,413			
6600681776	JACKSONVILLE	FL		04/10/2023		1,968		1,248			1,248		3,216	3,216			
6601702670	OYSTER BAY	NY		04/10/2023		46,148		4,293			4,293		50,441	50,441			
6601224584	JACKSONVILLE	FL		04/10/2023		2,219		1,363			1,363		3,582	3,582			
6602680818	FRISCO	TX		07/14/2023		20,825		4,663			4,663		25,487	25,487			
10801749	Fort Myers	FL		07/14/2023		4,864		2,963			2,963		7,828	7,828			
6601383851	MILLIS	MA		04/10/2023		11,299		531			531		11,830	11,830			
6602688324	PACIFICA	CA		04/10/2023		17,320		3,039			3,039		20,358	20,358			
PEB1787004442	DUBLIN	CA		08/14/2017		14,384		(213)			(213)		14,171	14,171			
6601750158	SCOTTSDALE	AZ		04/10/2023		53,822		5,799			5,799		59,621	59,621			
6601480020	MIAMI	FL		04/10/2023		31,123		2,826			2,826		33,949	33,949			
6602675164	BERKELEY	CA		04/10/2023		18,811		3,532			3,532		22,343	22,343			
6602688126	DENVER	CO		07/14/2023		10,957		2,137			2,137		13,093	13,093			
6600931213	MURRIETA	CA		04/10/2023		14,417		2,198			2,198		16,615	16,615			
6600795436	ORLANDO	FL		04/10/2023		27,183		4,299			4,299		31,483	31,483			
6602711845	DANVILLE	CA		04/10/2023		14,532		2,220			2,220		16,752	16,752			
6601224683	JACKSONVILLE	FL		04/10/2023		272		168			168		440	440			
505341985	NAPLES	FL		07/14/2023		4,837		1,119			1,119		5,956	5,956			
6601224030	JACKSONVILLE	FL		04/10/2023		1,610		935			935		2,545	2,545			
6601480079	GROSSE POINTE FARMS	MI		04/10/2023		29,318		2,495			2,495		31,812	31,812			
6601681650	HINSDALE	IL		04/10/2023		36,481		2,855			2,855		39,336	39,336			
6601723080	CORONADO	CA		04/10/2023		16,976		3,528			3,528		20,504	20,504			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601225102	JACKSONVILLE	FL		04/10/2023		2,231		1,306			1,306		3,538	3,538			
6601702704	LAGRANGEVILLE	NY		04/10/2023		61,828		5,377			5,377		67,205	67,205			
6602711209	CHICAGO	IL		04/10/2023		6,589		970			970		7,559	7,559			
101935567	BOCA RATON	FL		07/14/2023		2,219		444			444		2,662	2,662			
6600680323	JACKSONVILLE	FL		04/10/2023		2,280		1,426			1,426		3,706	3,706			
6602695196	LITHIA	FL		04/10/2023		12,803		2,321			2,321		15,124	15,124			
6602690247	HOUSTON	TX		07/14/2023		20,828		4,936			4,936		25,764	25,764			
6601686824	POQUOSON	VA		04/10/2023		57,606		4,893			4,893		62,500	62,500			
6600250614	SANTA MARIA	CA		04/10/2023		2,808		387			387		3,196	3,196			
6600928607	MILLERSVILLE	MD		07/14/2023		67,368		6,435			6,435		73,803	73,803			
6601744201	LAKE HAVASU CITY	AZ		04/10/2023		16,013		2,716			2,716		18,729	18,729			
6601817791	SEATTLE	WA		07/14/2023		25,262		5,983			5,983		31,245	31,245			
6601820902	PORTLAND	OR		07/14/2023		11,966		2,533			2,533		14,500	14,500			
6600984501	PORTLAND	OR		07/14/2023		11,948		2,674			2,674		14,622	14,622			
6601681445	WINCHESTER	MA		04/10/2023		48,701		3,956			3,956		52,658	52,658			
6602705771	DUBLIN	CA		04/10/2023		15,006		2,461			2,461		17,466	17,466			
8195441501	SAINT PETERSBURG	FL		07/14/2023		7,968		1,879			1,879		9,847	9,847			
6602674761	SOUTH PASADENA	CA		04/10/2023		21,460		4,315			4,315		25,775	25,775			
8197117497	ROYAL PALM BEACH	FL		07/14/2023		5,679		1,340			1,340		7,019	7,019			
8197153349	RIVIERA BEACH	FL		07/14/2023		13,462		2,997			2,997		16,459	16,459			
6602693811	GLENVIEW	IL		04/10/2023		12,845		2,583			2,583		15,428	15,428			
6601743500	INDIAN WELLS	CA		04/10/2023		17,127		3,103			3,103		20,230	20,230			
6600040916	ORLANDO	FL		04/10/2023		9,362		1,374			1,374		10,736	10,736			
6602680131	JUPITER	FL		04/10/2023		16,329		2,865			2,865		19,194	19,194			
6601723270	HUNTINGTON BEACH	CA		04/10/2023		21,786		4,380			4,380		26,166	26,166			
8197425183	SAINT PETERSBURG	FL		07/14/2023		3,790		916			916		4,707	4,707			
6600135765	CAPE CORAL	FL		04/10/2023		3,454		544			544		3,998	3,998			
8195202815	BOCA RATON	FL		07/14/2023		4,755		1,312			1,312		6,067	6,067			
6601480624	MERCER ISLAND	WA		07/14/2023		18,265		3,753			3,753		22,018	22,018			
6601751404	LAS VEGAS	NV		04/10/2023		40,837		3,937			3,937		44,775	44,775			
105831614	Lake Worth	FL		07/14/2023		2,465		446			446		2,910	2,910			
6602687797	POTOMAC	MD		07/14/2023		14,408		2,809			2,809		17,217	17,217			
6600852963	LA GRANGE	IL		04/10/2023		2,735		380			380		3,115	3,115			
6600795105	PROVINCETOWN	MA		04/10/2023		13,242		1,947			1,947		15,188	15,188			
8024095076	DAVIE	FL		07/14/2023		6,368		1,205			1,205		7,573	7,573			
6600850702	CHARLESTOWN	MA		04/10/2023		20,425		2,879			2,879		23,304	23,304			
3378340509	WEST PALM BEACH	FL		07/14/2023		1,128		199			199		1,326	1,326			
6601685677	WAYLAND	MA		04/10/2023		90,596		8,024			8,024		98,620	98,620			
PH7133305354	SEATTLE	WA		05/08/2015		22,340		87			87		22,427	22,427			
6601203331	JACKSONVILLE	FL		04/10/2023		1,815		995			995		2,809	2,809			
6601225037	JACKSONVILLE	FL		04/10/2023		1,666		1,027			1,027		2,693	2,693			
6601708115	DANVILLE	CA		04/10/2023		14,800		3,075			3,075		17,874	17,874			
6601718338	HOUSTON	TX		07/14/2023		17,702		3,963			3,963		21,665	21,665			
6601224170	JACKSONVILLE	FL		04/10/2023		1,515		928			928		2,443	2,443			
3352652014	Clearwater	FL		07/14/2023		5,952		546			546		6,498	6,498			
6601751537	FOUNTAIN HILLS	AZ		04/10/2023		18,282		3,314			3,314		21,596	21,596			
6602676303	SAN JOSE	CA		04/10/2023		44,974		9,651			9,651		54,625	54,625			
6602677988	LIVERMORE	CA		04/10/2023		23,478		5,038			5,038		28,516	28,516			
505328340	CAPE CORAL	FL		07/14/2023		3,057		566			566		3,624	3,624			
6601679878	NEW YORK	NY		04/10/2023		21,706		1,968			1,968		23,674	23,674			
6601807016	ENGLEWOOD	CO		07/14/2023		10,811		2,289			2,289		13,100	13,100			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8195126056	WEST PALM BEACH	FL		07/14/2023		11,836		1,539			1,539		13,375	13,375			
6601202291	JACKSONVILLE	FL		04/10/2023		1,891		1,133			1,133		3,024	3,024			
EB1789004521	BURLINGAME	CA		08/17/2016		29,975		(126)			(126)		29,849	29,849			
8195783627	HIALEAH	FL		07/14/2023		7,842		2,012			2,012		9,854	9,854			
6601727826	PARKER	CO		07/14/2023		12,064		2,858			2,858		14,923	14,923			
6601707828	BROOKLYN	NY		04/10/2023		18,055		3,630			3,630		21,684	21,684			
6601202143	ATLANTIC BEACH	FL		04/10/2023		1,777		1,053			1,053		2,830	2,830			
6601749606	PESCADERO	CA		04/10/2023		14,484		2,913			2,913		17,397	17,397			
6602700335	HOUSTON	TX		07/14/2023		23,810		5,498			5,498		29,308	29,308			
6601745711	ORO VALLEY	AZ		04/10/2023		29,954		4,741			4,741		34,694	34,694			
3359312082	West Palm Beach	FL		07/14/2023		4,603		914			914		5,516	5,516			
6600681818	JACKSONVILLE	FL		04/10/2023		2,480		1,573			1,573		4,053	4,053			
8201740404	CAPE CORAL	FL		07/14/2023		4,526		963			963		5,489	5,489			
6602704907	BEND	OR		07/14/2023		15,502		3,109			3,109		18,612	18,612			
6601696260	EDMOND	OK		04/10/2023		33,725		2,947			2,947		36,672	36,672			
8201271671	JACKSONVILLE	FL		07/14/2023		3,671		738			738		4,409	4,409			
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023		12,565		2,516			2,516		15,080	15,080			
6602673961	ELKHORN	NE		04/10/2023		50,256		5,262			5,262		55,518	55,518			
6602696947	SCOTTSDALE	AZ		04/10/2023		22,465		4,346			4,346		26,811	26,811			
EB1706505057	BEVERLY	MA		12/18/2015		12,004		(138)			(138)		11,866	11,866			
3369417157	Broward	FL		07/14/2023		691		114			114		805	805			
6601687418	ANNAPOLIS	MD		07/14/2023		103,410		10,876			10,876		114,286	114,286			
8197386746	WEST PALM BEACH	FL		07/14/2023		6,062		1,673			1,673		7,735	7,735			
6601678482	NEW ROCHELLE	NY		04/10/2023		37,400		1,923			1,923		39,323	39,323			
6601740050	ALAMEDA	CA		04/10/2023		8,635		1,367			1,367		10,002	10,002			
6601488783	CORAL GABLES	FL		04/10/2023		12,974		990			990		13,965	13,965			
0884500	Windermere	FL		08/01/2019		927,540							927,540	927,540			
6601699959	DRIPPING SPRINGS	TX		07/14/2023		12,729		2,620			2,620		15,349	15,349			
EB1171010943	SEATTLE	WA		07/17/2015		21,822		88			88		21,910	21,910			
0708400	Manteca	CA		08/19/2014		119,277							119,277	119,277			
6601486704	BLOOMFIELD HILLS	MI		04/10/2023		64,969		6,069			6,069		71,037	71,037			
8201127991	FORT MYERS	FL		07/14/2023		7,385		1,946			1,946		9,331	9,331			
8202365223	FLORIDA CITY	FL		07/14/2023		5,258		954			954		6,212	6,212			
6602699289	HUNTINGTON BEACH	CA		04/10/2023		19,398		3,772			3,772		23,170	23,170			
6601274365	BLAINE	MN		04/10/2023		1,521		292			292		1,813	1,813			
6602691682	MONTAUK	NY		04/10/2023		62,976		6,783			6,783		69,759	69,759			
6602693761	NEW YORK	NY		04/10/2023		78,005		8,626			8,626		86,631	86,631			
6602702463	GALLATIN GATEWAY	MT		04/10/2023		13,958		2,369			2,369		16,327	16,327			
6601747675	NOVATO	CA		04/10/2023		11,002		1,930			1,930		12,932	12,932			
6601698571	NEW YORK	NY		04/10/2023		15,095		2,289			2,289		17,384	17,384			
6601739573	OCEAN CITY	NJ		07/14/2023		33,886		7,370			7,370		41,256	41,256			
6600026436	JACKSONVILLE	FL		04/10/2023		1,474		644			644		2,118	2,118			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		22,042		82			82		22,124	22,124			
EB1351005144	NEW YORK	NY		08/19/2016		47,828		(171)			(171)		47,657	47,657			
EB1784004245	TIBURON	CA		12/16/2016		18,375		53			53		18,428	18,428			
6601825901	CAMARILLO AREA	CA		04/10/2023		17,432		3,057			3,057		20,489	20,489			
6601678524	BROOKLYN	NY		04/10/2023		72,311		5,281			5,281		77,593	77,593			
PEB1216003564	CORAL GABLES	FL		11/18/2016		14,908		(191)			(191)		14,717	14,717			
6601809285	SANTA FE	NM		04/10/2023		14,797		2,509			2,509		17,306	17,306			
6602680206	LAKE BLUFF	IL		04/10/2023		92,859		19,297			19,297		112,156	112,156			
6601479519	LONGMEADOW	MA		04/10/2023		29,214		2,805			2,805		32,019	32,019			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601678789	VIRGINIA BEACH	VA		04/10/2023		11,768		840			840		12,608	12,608			
6601693499	ALBUQUERQUE	NM		04/10/2023		21,003		2,856			2,856		23,859	23,859			
6602704360	SEBASTOPOL	CA		04/10/2023		12,604		1,996			1,996		14,600	14,600			
6602698216	MIDLAND	TX		07/14/2023		12,015		2,477			2,477		14,492	14,492			
6601204560	JACKSONVILLE	FL		04/10/2023		1,506		871			871		2,376	2,376			
6602700285	RANCHO PALOS VERDES	CA		04/10/2023		20,014		3,903			3,903		23,917	23,917			
6602674597	MENLO PARK	CA		04/10/2023		23,264		4,834			4,834		28,099	28,099			
6602694827	ERIE	CO		07/14/2023		11,598		2,523			2,523		14,120	14,120			
6602678986	MORENO VALLEY	CA		04/10/2023		15,947		2,705			2,705		18,652	18,652			
6601692277	CLOVIS	CA		04/10/2023		95,491		8,568			8,568		104,059	104,059			
6601681536	HOUSTON	TX		07/14/2023		46,831		4,607			4,607		51,438	51,438			
6602688290	VIENNA	VA		04/10/2023		17,140		2,811			2,811		19,951	19,951			
6601470955	ATLANTIC BEACH	FL		04/10/2023		2,778		1,764			1,764		4,542	4,542			
6602685676	WINCHESTER	MA		04/10/2023		22,257		4,035			4,035		26,292	26,292			
6601723999	CARLSBAD	CA		04/10/2023		21,999		3,732			3,732		25,731	25,731			
PEB1352005237	BROOKLYN	NY		11/17/2017		35,075		(657)			(657)		34,418	34,418			
6601678383	LEXINGTON	MA		04/10/2023		44,704		3,888			3,888		48,592	48,592			
EB1357001084	BROOKLINE	MA		08/19/2016		18,273		20			20		18,293	18,293			
6601696526	FRESNO	CA		04/10/2023		16,602		2,813			2,813		19,415	19,415			
6602673276	HAYWARD	CA		04/10/2023		65,950		7,280			7,280		73,230	73,230			
8196971117	HOLLYWOOD	FL		07/14/2023		8,665		2,044			2,044		10,710	10,710			
PEB1354016668	POUND RIDGE	NY		08/14/2017		15,405		(115)			(115)		15,291	15,291			
6602696194	SAN RAFAEL	CA		04/10/2023		24,472		4,758			4,758		29,230	29,230			
6601717058	ENCINITAS	CA		04/10/2023		24,176		4,860			4,860		29,036	29,036			
6601700187	WHITE PLAINS	NY		04/10/2023		15,062		2,639			2,639		17,701	17,701			
6601203372	JACKSONVILLE	FL		04/10/2023		1,604		800			800		2,404	2,404			
6601203711	JACKSONVILLE	FL		04/10/2023		514		71			71		585	585			
6600921354	ORANGE	CA		04/10/2023		7,955		821			821		8,775	8,775			
8195681879	FT LAUDERDALE	FL		07/14/2023		10,231		2,609			2,609		12,840	12,840			
6601818963	NAPLES	FL		04/10/2023		14,142		2,654			2,654		16,796	16,796			
6602687375	AUSTIN	TX		07/14/2023		31,125		4,192			4,192		35,316	35,316			
6602676816	BROOKLYN	NY		04/10/2023		22,353		4,645			4,645		26,998	26,998			
6602674555	TEANECK	NJ		07/14/2023		21,655		5,274			5,274		26,928	26,928			
6601468975	ATLANTIC BEACH	FL		04/10/2023		767		479			479		1,246	1,246			
8202161638	ST PETERSBURG	FL		07/14/2023		4,778		710			710		5,488	5,488			
6601682997	SCARSDALE	NY		04/10/2023		94,526		8,170			8,170		102,695	102,695			
8191724883	ESTERO	FL		07/14/2023		8,317		2,129			2,129		10,446	10,446			
6602683978	WALNUT CREEK	CA		04/10/2023		20,611		3,736			3,736		24,346	24,346			
6601728709	RANCHO CUCAMONGA	CA		04/10/2023		13,019		2,359			2,359		15,378	15,378			
8199539843	NAPLES	FL		07/14/2023		5,598		1,468			1,468		7,065	7,065			
EB1785004180	FREMONT	CA		06/24/2016		20,828		15			15		20,843	20,843			
6600011974	JACKSONVILLE	FL		04/10/2023		1,552		839			839		2,391	2,391			
6602683598	MC GREGOR	TX		07/14/2023		16,407		3,381			3,381		19,788	19,788			
8195317708	LAUDERHILL	FL		07/14/2023		3,905		997			997		4,901	4,901			
6601018168	LITTLE SILVER	NJ		07/14/2023		10,286		1,940			1,940		12,226	12,226			
6602682848	DANVILLE	CA		04/10/2023		22,254		4,326			4,326		26,580	26,580			
6601712224	NASHVILLE	TN		04/10/2023		41,929		4,270			4,270		46,199	46,199			
6602694819	KENSINGTON	CA		04/10/2023		17,394		3,497			3,497		20,892	20,892			
6602678838	CHINO HILLS	CA		04/10/2023		12,035		1,973			1,973		14,008	14,008			
6602693431	FAIRFAX	VA		04/10/2023		59,681		6,430			6,430		66,111	66,111			
8200781187	HOLLYWOOD	FL		07/14/2023		10,642		2,716			2,716		13,359	13,359			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1027602715	PONTE VEDRA BEACH	FL		11/17/2017		14,754		(71)			(71)		14,683	14,683			
8202291519	BONITA SPRINGS	FL		07/14/2023		5,319		1,224			1,224		6,544	6,544			
8201365322	BOYNTON BEACH	FL		07/14/2023		4,494		815			815		5,310	5,310			
8197290915	MIAMI	FL		07/14/2023		4,629		1,092			1,092		5,721	5,721			
6602690312	RENO	NV		04/10/2023		16,455		2,983			2,983		19,438	19,438			
6601717413	CENTENNIAL	CO		07/14/2023		40,252		8,490			8,490		48,742	48,742			
6601224501	JACKSONVILLE	FL		04/10/2023		1,898		1,113			1,113		3,011	3,011			
6601726968	PARKER	CO		07/14/2023		11,191		2,506			2,506		13,697	13,697			
6602699073	NEVADA CITY	CA		04/10/2023		16,667		2,924			2,924		19,591	19,591			
8202393288	WEST PALM BCH	FL		07/14/2023		1,628		242			242		1,869	1,869			
6602680321	SAVAGE	MN		04/10/2023		16,001		2,801			2,801		18,802	18,802			
6601476226	EDINA	MN		04/10/2023		34,034		2,888			2,888		36,922	36,922			
6600851627	DETROIT	MI		04/10/2023		9,567		1,567			1,567		11,135	11,135			
6600742750	GERMANTOWN	MD		07/14/2023		4,718		699			699		5,417	5,417			
6601685230	LARCHMONT	NY		04/10/2023		57,175		3,278			3,278		60,453	60,453			
EB1357001173	BROOKLINE	MA		12/16/2016		16,387		176			176		16,564	16,564			
6601715698	ALDIE	VA		04/10/2023		16,349		2,962			2,962		19,311	19,311			
6601720706	NASHVILLE	TN		04/10/2023		27,741		5,208			5,208		32,950	32,950			
6601470930	ATLANTIC BEACH	FL		04/10/2023		2,336		1,483			1,483		3,819	3,819			
8201219723	DELRAY BEACH	FL		07/14/2023		3,129		801			801		3,930	3,930			
6602673631	SUNNYVALE	CA		04/10/2023		24,414		5,240			5,240		29,653	29,653			
6601224790	JACKSONVILLE	FL		04/10/2023		1,726		1,018			1,018		2,745	2,745			
6602672120	CARMEL	IN		04/10/2023		30,272		2,580			2,580		32,852	32,852			
6600681602	JACKSONVILLE	FL		04/10/2023		2,318		1,454			1,454		3,772	3,772			
6601699769	FRISCO	TX		07/14/2023		21,791		4,870			4,870		26,661	26,661			
6600792664	NAMPA	ID		04/10/2023		86,411		6,528			6,528		92,939	92,939			
6600562091	MONTAUK	NY		04/10/2023		23,656		4,410			4,410		28,066	28,066			
6600927112	SANTA CRUZ	CA		04/10/2023		11,302		1,723			1,723		13,025	13,025			
8027223338	WEST PALM BCH	FL		07/14/2023		4,348		875			875		5,223	5,223			
EB1541039644	LAKE FOREST	IL		12/18/2015		17,752		(125)			(125)		17,627	17,627			
6601224576	JACKSONVILLE	FL		04/10/2023		1,264		741			741		2,004	2,004			
6602684752	CHICAGO	IL		04/10/2023		33,876		3,078			3,078		36,954	36,954			
6601692657	FREMONT	CA		04/10/2023		13,322		2,257			2,257		15,579	15,579			
6601682526	LAKE BLUFF	IL		04/10/2023		66,491		8,770			8,770		75,261	75,261			
6601805192	MILLBRAE	CA		04/10/2023		18,248		3,546			3,546		21,794	21,794			
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023		33,732		6,782			6,782		40,514	40,514			
6602705136	PHOENIX	AZ		04/10/2023		20,344		3,571			3,571		23,914	23,914			
6601703223	HAYWARD	CA		04/10/2023		24,860		4,665			4,665		29,525	29,525			
6601809426	SCOTTSDALE	AZ		04/10/2023		22,876		3,875			3,875		26,751	26,751			
6602689587	LOS ALAMITOS	CA		04/10/2023		19,512		3,794			3,794		23,306	23,306			
8204008790	WEST PALM BEACH	FL		07/14/2023		3,184		361			361		3,545	3,545			
6602694363	CARLSBAD	CA		04/10/2023		18,143		3,183			3,183		21,326	21,326			
6601809616	LAKE TAPPS	WA		07/14/2023		15,535		3,679			3,679		19,214	19,214			
8195381674	POMPANO BEACH	FL		07/14/2023		5,161		1,217			1,217		6,378	6,378			
6600680471	JACKSONVILLE	FL		04/10/2023		2,137		1,336			1,336		3,473	3,473			
6601483537	BAINBRIDGE ISLAND	WA		07/14/2023		43,543		4,389			4,389		47,932	47,932			
EB1247002767	BOCA RATON	FL		11/20/2015		25,948		(95)			(95)		25,853	25,853			
6602680651	ALAMO HEIGHTS	TX		07/14/2023		12,650		2,998			2,998		15,647	15,647			
PEB1352004738	EASTPORT	NY		08/14/2017		10,559		(6)			(6)		10,553	10,553			
8201250826	CAPE CORAL	FL		07/14/2023		3,395		682			682		4,077	4,077			
6602676212	BEAVERTON	OR		07/14/2023		18,636		4,663			4,663		23,299	23,299			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601711861	ERIE	CO		07/14/2023		13,939		2,952			2,952		16,891	16,891			
6602674779	MERCER ISLAND	WA		07/14/2023		25,273		6,154			6,154		31,427	31,427			
6601822478	ORLANDO	FL		04/10/2023		12,677		2,463			2,463		15,140	15,140			
6601809095	NEW BRAUNFELS	TX		07/14/2023		22,821		4,832			4,832		27,653	27,653			
6602691070	SANTA FE	NM		04/10/2023		63,255		6,608			6,608		69,863	69,863			
8199449863	GREENACRES	FL		07/14/2023		4,550		1,164			1,164		5,714	5,714			
6601738302	NEW YORK	NY		04/10/2023		11,315		2,125			2,125		13,440	13,440			
6600844044	EAGAN	MN		04/10/2023		11,903		1,746			1,746		13,649	13,649			
8201246677	JACKSONVILLE	FL		07/14/2023		2,815		552			552		3,366	3,366			
6601202259	JACKSONVILLE	FL		04/10/2023		1,953		1,167			1,167		3,120	3,120			
6601483990	MALIBU	CA		04/10/2023		121,245		11,058			11,058		132,303	132,303			
6601684381	ROSLYN ESTATES	NY		04/10/2023		67,643		5,293			5,293		72,936	72,936			
6600025933	JACKSONVILLE	FL		04/10/2023		1,491		631			631		2,122	2,122			
8202131225	FORT MYERS	FL		07/14/2023		5,728		877			877		6,605	6,605			
6601491480	NEW YORK	NY		04/10/2023		1,834		151			151		1,985	1,985			
6602699081	LOOMIS	CA		04/10/2023		16,210		3,260			3,260		19,470	19,470			
8023710632	BOCA RATON	FL		07/14/2023		2,885		536			536		3,421	3,421			
6600840240	FORT WORTH	TX		07/14/2023		35,807		3,398			3,398		39,205	39,205			
PEB1596053769	NOVATO	CA		11/18/2016		22,777		(301)			(301)		22,476	22,476			
8201221248	FT LAUDERDALE	FL		07/14/2023		3,746		755			755		4,501	4,501			
6600993932	SKILLMAN	NJ		07/14/2023		10,383		1,914			1,914		12,297	12,297			
PEB1541040715	GREAT FALLS	VA		11/18/2016		20,875		462			462		21,337	21,337			
6601753673	AUSTIN	TX		07/14/2023		13,362		2,831			2,831		16,193	16,193			
EB1351003265	NEW YORK	NY		10/09/2015		21,093		167			167		21,260	21,260			
6600681636	JACKSONVILLE	FL		04/10/2023		1,853		1,175			1,175		3,028	3,028			
8195724666	WEST PALM BEACH	FL		07/14/2023		6,541		1,669			1,669		8,210	8,210			
6601678565	HOPKINTON	MA		04/10/2023		50,561		3,375			3,375		53,936	53,936			
6601699074	DALLAS	TX		07/14/2023		11,406		2,222			2,222		13,628	13,628			
505416313	WEST PALM BEACH	FL		07/14/2023		3,235		657			657		3,891	3,891			
6602677608	PHOENIX	AZ		04/10/2023		16,345		3,286			3,286		19,632	19,632			
6600067992	WACO	TX		07/14/2023		2,950		522			522		3,472	3,472			
6602705631	MELVILLE	NY		04/10/2023		20,179		2,969			2,969		23,148	23,148			
6601743807	SAN DIEGO	CA		04/10/2023		15,882		2,879			2,879		18,760	18,760			
505390952	CORAL SPRINGS	FL		07/14/2023		5,796		1,206			1,206		7,003	7,003			
6602701366	STUDIO CITY	CA		04/10/2023		28,064		5,645			5,645		33,710	33,710			
6602701986	VONORE	TN		04/10/2023		13,596		2,735			2,735		16,331	16,331			
6601202424	JACKSONVILLE	FL		04/10/2023		1,310		680			680		1,989	1,989			
0852000	Houston	TX		02/16/2018		841,559							841,559	841,559			
6601819821	LONG BEACH	CA		04/10/2023		20,094		3,640			3,640		23,735	23,735			
6600675075	JACKSONVILLE	FL		04/10/2023		(6,998)		1,107			1,107		(5,891)	(5,891)			
6602677848	ANCHORAGE	AK		04/10/2023		26,147		5,607			5,607		31,754	31,754			
8195518506	BOCA RATON	FL		07/14/2023		6,829		1,746			1,746		8,575	8,575			
6601225300	JACKSONVILLE	FL		04/10/2023		1,664		991			991		2,655	2,655			
PEB1351006203	NEW YORK	NY		08/14/2017		13,325		10			10		13,335	13,335			
8199107430	ST PETERSBURG	FL		07/14/2023		5,454		1,356			1,356		6,810	6,810			
6602700962	PORTLAND	OR		07/14/2023		18,175		3,921			3,921		22,095	22,095			
6602694801	MOUNTAIN HOUSE	CA		04/10/2023		16,056		2,910			2,910		18,966	18,966			
FR125718747	SAN JOSE	CA		12/02/2016		38,853		135			135		38,987	38,987			
EB1785003407	SAN JOSE	CA		07/17/2015		20,428		(17)			(17)		20,411	20,411			
6602699875	SAINT PETERSBURG	FL		04/10/2023		19,201		3,744			3,744		22,945	22,945			
6601812008	WOODLAND HILLS	CA		04/10/2023		22,583		4,237			4,237		26,819	26,819			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1596053902	CORNELIUS	NC		11/18/2016		13,847		(176)			(176)		13,671	13,671			
6602683267	CASTLE ROCK	CO		07/14/2023		21,163		4,872			4,872		26,036	26,036			
6600991050	SEATTLE	WA		07/14/2023		12,098		2,423			2,423		14,522	14,522			
8199387829	SAINT PETERSBURG	FL		07/14/2023		6,505		1,535			1,535		8,040	8,040			
PEB1351007129	BROOKLYN	NY		01/11/2018		28,852		(148)			(148)		28,705	28,705			
6600122995	BOZEMAN	MT		04/10/2023		12,071		1,829			1,829		13,901	13,901			
6601700542	OLD FORT	TN		04/10/2023		7,500		632			632		8,132	8,132			
6602700012	LAS VEGAS	NV		04/10/2023		10,969		1,925			1,925		12,894	12,894			
6601710335	DENVER	CO		07/14/2023		11,457		2,426			2,426		13,883	13,883			
6601473512	GENEVA	IL		04/10/2023		52,000		3,491			3,491		55,491	55,491			
6601732669	DEL MAR	CA		04/10/2023		36,263		7,049			7,049		43,312	43,312			
EB1354012258	RIVERSIDE	CT		11/20/2015		15,483		(131)			(131)		15,352	15,352			
6600679317	JACKSONVILLE	FL		04/10/2023		1,840		1,162			1,162		3,001	3,001			
505343609	HOMESTEAD	FL		07/14/2023		6,108		1,301			1,301		7,409	7,409			
6601473736	AUSTIN	TX		07/14/2023		45,587		5,091			5,091		50,678	50,678			
6602690189	SAN RAMON	CA		04/10/2023		37,990		7,387			7,387		45,377	45,377			
6600025719	JACKSONVILLE	FL		04/10/2023		1,852		715			715		2,567	2,567			
8202638559	NAPLES	FL		07/14/2023		5,425		932			932		6,357	6,357			
6600676156	JACKSONVILLE	FL		04/10/2023		1,857		1,131			1,131		2,988	2,988			
6602684679	WOODLAND	CA		04/10/2023		36,718		4,053			4,053		40,771	40,771			
6601713412	OAK HARBOR	WA		07/14/2023		17,792		3,983			3,983		21,776	21,776			
PEB1357001137	NEEDHAM	MA		11/18/2016		29,006		165			165		29,171	29,171			
6601482851	FORT COLLINS	CO		07/14/2023		3,888		377			377		4,264	4,264			
6601805259	NOVATO	CA		04/10/2023		13,006		2,356			2,356		15,363	15,363			
6600871559	UNION BEACH	NJ		07/14/2023		5,764		1,122			1,122		6,886	6,886			
PEB1216004178	BOYNTON BEACH	FL		03/21/2018		12,555		336			336		12,891	12,891			
6602701978	DURANGO	CO		07/14/2023		12,082		2,784			2,784		14,866	14,866			
6601825257	SANTA FE	NM		04/10/2023		21,524		3,774			3,774		25,298	25,298			
A881619	NORMAN	OK		04/18/1997		8,495							8,495	8,495			
6602681063	LOS ANGELES	CA		04/10/2023		24,494		4,297			4,297		28,790	28,790			
505307858	FORT LAUDERDALE	FL		07/14/2023		8,533		1,867			1,867		10,400	10,400			
6602689744	WINDERMERE	FL		04/10/2023		3,231		607			607		3,838	3,838			
0719800	Glendale	AZ		01/06/2016		2,506,830							2,506,830	2,506,830			
6601489872	NEW YORK	NY		04/10/2023		36,636		2,432			2,432		39,069	39,069			
6600852856	ROCHESTER HILLS	MI		04/10/2023		13,692		2,935			2,935		16,627	16,627			
6601727800	CONIFER	CO		07/14/2023		13,806		3,003			3,003		16,808	16,808			
6602678614	SANTA BARBARA	CA		04/10/2023		14,009		2,630			2,630		16,639	16,639			
6602672633	VOLENTE	TX		07/14/2023		37,716		4,405			4,405		42,122	42,122			
6600010497	JACKSONVILLE	FL		04/10/2023		1,294		674			674		1,968	1,968			
6602682186	ARGYLE	TX		07/14/2023		17,412		4,009			4,009		21,422	21,422			
0702500	WARWICK	RI		01/13/2014		412,012							412,012	412,012			
6601204040	JACKSONVILLE	FL		04/10/2023		813		160			160		973	973			
8024351918	CAPE CORAL	FL		07/14/2023		2,944		547			547		3,491	3,491			
6602688217	MURRIETA	CA		04/10/2023		23,959		4,204			4,204		28,162	28,162			
6602677475	AUSTIN	TX		07/14/2023		13,349		3,243			3,243		16,591	16,591			
6600920356	BEVERLY HILLS	CA		04/10/2023		40,376		5,095			5,095		45,471	45,471			
6602682533	DALLAS	TX		07/14/2023		13,720		3,072			3,072		16,792	16,792			
6600994328	SEATTLE	WA		07/14/2023		9,026		1,860			1,860		10,885	10,885			
6600436650	JERSEY CITY	NJ		07/14/2023		4,410		931			931		5,341	5,341			
6602702216	SARASOTA	FL		04/10/2023		13,557		2,636			2,636		16,193	16,193			
6601680868	NEW YORK	NY		04/10/2023		61,635		5,477			5,477		67,112	67,112			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201374169	MIAMI GARDENS	FL		07/14/2023		4,441		805			805		5,246	5,246			
6601807883	SAN FRANCISCO	CA		04/10/2023		24,981		4,856			4,856		29,838	29,838			
8201795672	JACKSONVILLE	FL		07/14/2023		3,805		672			672		4,477	4,477			
6601820332	OAKLAND	CA		04/10/2023		18,855		3,539			3,539		22,395	22,395			
6600550773	LAKEWOOD	CO		07/14/2023		4,262		619			619		4,881	4,881			
6601685875	WESTON	MA		04/10/2023		80,037		7,096			7,096		87,132	87,132			
8200533465	CAPE CORAL	FL		07/14/2023		4,867		1,120			1,120		5,987	5,987			
6601808428	ENGLEWOOD	CO		07/14/2023		22,761		5,391			5,391		28,152	28,152			
6601482901	MIDLOTHIAN	VA		04/10/2023		38,652		3,351			3,351		42,003	42,003			
6602695303	ERIE	CO		07/14/2023		12,526		2,805			2,805		15,331	15,331			
6601740282	SAINT PAUL	MN		04/10/2023		10,869		2,186			2,186		13,055	13,055			
6600012105	JACKSONVILLE	FL		04/10/2023		761		410			410		1,171	1,171			
PEB1596054999	SANTA CLARA	CA		08/14/2017		20,839		(443)			(443)		20,396	20,396			
6600793282	CAPE CORAL	FL		04/10/2023		31,736		4,837			4,837		36,573	36,573			
6602684026	SEATTLE	WA		07/14/2023		27,751		6,945			6,945		34,696	34,696			
6600487331	JUPITER	FL		04/10/2023		11,198		1,963			1,963		13,160	13,160			
6601692673	MELBOURNE BEACH	FL		04/10/2023		46,792		3,966			3,966		50,757	50,757			
EB1222531773	WESTPORT	CT		08/07/2015		16,490		126			126		16,616	16,616			
6602685833	LUTZ	FL		04/10/2023		12,895		2,338			2,338		15,233	15,233			
6601032490	SAN FRANCISCO	CA		04/10/2023		11,253		1,898			1,898		13,151	13,151			
6601808568	LOS ANGELES	CA		04/10/2023		36,141		6,128			6,128		42,269	42,269			
6602674746	WASHINGTON	DC		04/10/2023		18,648		4,131			4,131		22,779	22,779			
6600792813	CHEVY CHASE	MD		07/14/2023		17,743		3,357			3,357		21,100	21,100			
6601212498	ANDERSON	CA		04/10/2023		3,740		434			434		4,174	4,174			
6602689553	MCKINNEY	TX		07/14/2023		9,239		2,010			2,010		11,249	11,249			
6600921875	GIG HARBOR	WA		07/14/2023		26,237		4,171			4,171		30,407	30,407			
6602676154	FOSTER CITY	CA		04/10/2023		39,226		8,420			8,420		47,646	47,646			
6600675174	JACKSONVILLE	FL		04/10/2023		1,496		926			926		2,422	2,422			
6602692151	MONTGOMERY	AL		07/14/2023		15,758		1,869			1,869		17,628	17,628			
6602698927	ANGEL FIRE	NM		04/10/2023		14,328		2,598			2,598		16,926	16,926			
6602674985	BEND	OR		07/14/2023		21,170		5,584			5,584		26,754	26,754			
6601469361	ATLANTIC BEACH	FL		04/10/2023		2,588		1,636			1,636		4,224	4,224			
6601478487	MASCOUTAH	IL		04/10/2023		1,396		196			196		1,592	1,592			
6602685866	HOUSTON	TX		07/14/2023		11,455		2,789			2,789		14,243	14,243			
6602684059	NEWCASTLE	WA		07/14/2023		17,851		3,781			3,781		21,632	21,632			
6601383935	PASO ROBLES	CA		04/10/2023		7,312		469			469		7,781	7,781			
6602681089	THOUSAND OAKS	CA		04/10/2023		16,329		2,865			2,865		19,194	19,194			
6602682244	SANTA BARBARA	CA		04/10/2023		14,705		2,665			2,665		17,371	17,371			
8202989174	JACKSONVILLE	FL		07/14/2023		4,564		741			741		5,306	5,306			
6601686014	EAST HAMPTON	NY		04/10/2023		13,849		2,301			2,301		16,150	16,150			
6601383471	NAPLES	FL		04/10/2023		2,373		240			240		2,613	2,613			
8202192635	JACKSONVILLE	FL		07/14/2023		7,479		1,502			1,502		8,981	8,981			
6601743864	SARASOTA	FL		04/10/2023		13,496		2,534			2,534		16,030	16,030			
6600927807	DUBLIN	CA		04/10/2023		27,811		4,222			4,222		32,032	32,032			
PEB1596053725	BRENTWOOD	TN		11/18/2016		32,392		(792)			(792)		31,601	31,601			
6600011560	JACKSONVILLE	FL		04/10/2023		1,700		895			895		2,594	2,594			
6601691899	PRINCETON JUNCTION	NJ		07/14/2023		27,521		2,962			2,962		30,483	30,483			
6601710251	LOS GATOS	CA		04/10/2023		19,207		3,861			3,861		23,068	23,068			
6601681932	BETHESDA	MD		07/14/2023		72,242		6,814			6,814		79,056	79,056			
6602711886	NEW BRAUNFELS	TX		07/14/2023		15,326		2,989			2,989		18,315	18,315			
6601699538	RANCHO PALOS VERDES	CA		04/10/2023		22,462		3,936			3,936		26,397	26,397			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700178	CHICAGO	IL		04/10/2023		15,056		2,936			2,936		17,993	17,993			
6602679836	AUSTIN	TX		07/14/2023		9,809		2,133			2,133		11,942	11,942			
6600848730	DENVER	CO		07/14/2023		33,638		3,812			3,812		37,449	37,449			
6600789652	AUSTIN	TX		07/14/2023		26,704		4,234			4,234		30,937	30,937			
6600037409	THE WOODLANDS	TX		07/14/2023		9,955		2,106			2,106		12,061	12,061			
6602676204	ORINDA	CA		04/10/2023		22,384		4,500			4,500		26,884	26,884			
6600844952	SANTA BARBARA	CA		04/10/2023		25,937		4,032			4,032		29,969	29,969			
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023		18,522		4,511			4,511		23,033	23,033			
6601224600	JACKSONVILLE	FL		04/10/2023		1,845		1,086			1,086		2,930	2,930			
6602693019	MIAMI	FL		04/10/2023		37,897		4,191			4,191		42,087	42,087			
6600676453	JACKSONVILLE	FL		04/10/2023		2,106		1,313			1,313		3,420	3,420			
8196890173	PALM SPRINGS	FL		07/14/2023		5,888		1,354			1,354		7,242	7,242			
8201815228	CLEARWATER	FL		07/14/2023		3,175		501			501		3,676	3,676			
6601468777	ATLANTIC BEACH	FL		04/10/2023		1,798		1,132			1,132		2,930	2,930			
PEB1541040620	FRISCO	TX		11/18/2016		20,268		(390)			(390)		19,878	19,878			
8023219950	POMPANO BEACH	FL		07/14/2023		9,504		1,673			1,673		11,178	11,178			
6602671346	HOUSTON	TX		07/14/2023		21,755		2,794			2,794		24,550	24,550			
6600566977	BROOKLYN	NY		04/10/2023		16,618		2,712			2,712		19,330	19,330			
6601468785	ATLANTIC BEACH	FL		04/10/2023		2,159		1,372			1,372		3,530	3,530			
8201218044	GREENACRES	FL		07/14/2023		3,473		739			739		4,213	4,213			
8195546132	HOLLYWOOD	FL		07/14/2023		4,512		1,182			1,182		5,693	5,693			
6601476598	LITTLETON	CO		07/14/2023		34,964		4,178			4,178		39,141	39,141			
PEB1785004451	SAN JOSE	CA		11/18/2016		21,171		44			44		21,215	21,215			
6600675083	JACKSONVILLE	FL		04/10/2023		2,200		1,347			1,347		3,547	3,547			
6600683798	SOUTH OZONE PARK	NY		04/10/2023		4,273		490			490		4,763	4,763			
505311478	DAVIE	FL		07/14/2023		8,970		1,908			1,908		10,877	10,877			
8199625703	PALM HARBOR	FL		07/14/2023		7,615		1,842			1,842		9,458	9,458			
6601245498	GLENDALE	AZ		04/10/2023		5,887		689			689		6,576	6,576			
6601203117	JACKSONVILLE	FL		04/10/2023		1,605		870			870		2,475	2,475			
PH7133701495	ACTON	MA		09/18/2015		16,377		(27)			(27)		16,349	16,349			
6600935347	HAYWARD	CA		04/10/2023		15,303		2,683			2,683		17,986	17,986			
3392559547	Naples	FL		07/14/2023		12,093		1,105			1,105		13,197	13,197			
6602695766	BOISE	ID		04/10/2023		15,294		2,772			2,772		18,066	18,066			
6602678739	GLENVIEW	IL		04/10/2023		11,135		1,953			1,953		13,088	13,088			
6602674852	LAKE FOREST	IL		04/10/2023		12,953		2,197			2,197		15,151	15,151			
6602686906	DENVER	CO		07/14/2023		13,730		3,253			3,253		16,983	16,983			
6601818443	MIRAMAR BEACH	FL		04/10/2023		15,222		2,855			2,855		18,077	18,077			
112934518	Sunrise	FL		07/14/2023		1,253		199			199		1,452	1,452			
105393185	PEMBROKE PINES	FL		07/14/2023		1,247		231			231		1,479	1,479			
6602673565	OAKLAND	CA		04/10/2023		43,384		8,975			8,975		52,359	52,359			
8195167895	WEST PALM BEACH	FL		07/14/2023		3,315		762			762		4,077	4,077			
8196145133	MIAMI	FL		07/14/2023		6,271		1,442			1,442		7,713	7,713			
6602698919	RANCHO CUCAMONGA	CA		04/10/2023		15,191		2,666			2,666		17,856	17,856			
6602689512	DIX HILLS	NY		04/10/2023		20,100		3,909			3,909		24,009	24,009			
6600838046	MAMARONECK	NY		04/10/2023		156,687		10,960			10,960		167,646	167,646			
6601708776	NEW BRAUNFELS	TX		07/14/2023		34,680		4,142			4,142		38,823	38,823			
EB1365004217	LUCAS	TX		09/18/2015		19,435		(158)			(158)		19,278	19,278			
6602686534	BOULDER	CO		07/14/2023		47,495		6,389			6,389		53,885	53,885			
6602677517	GILBERT	AZ		04/10/2023		13,580		2,822			2,822		16,403	16,403			
6602711647	DALY CITY	CA		04/10/2023		16,300		2,400			2,400		18,701	18,701			
6601483248	DALLAS	TX		07/14/2023		56,312		6,222			6,222		62,534	62,534			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601679308	FLORAL PARK	NY		04/10/2023		20,240		2,822			2,822		23,062	23,062			
6602698026	PEORIA	AZ		04/10/2023		18,161		2,874			2,874		21,036	21,036			
6601699892	QUEEN CREEK	AZ		04/10/2023		18,641		2,843			2,843		21,484	21,484			
EB1541040501	SARASOTA	FL		08/17/2016		19,942		(341)			(341)		19,600	19,600			
6601057984	REDWOOD CITY	CA		04/10/2023		29,174		4,415			4,415		33,589	33,589			
6601718221	WESTON	MA		04/10/2023		25,614		4,642			4,642		30,256	30,256			
8027930319	FORT MYERS	FL		07/14/2023		3,974		890			890		4,863	4,863			
6601680900	WATCHUNG	NJ		07/14/2023		43,311		5,111			5,111		48,422	48,422			
6601491365	BROOKLINE	MA		04/10/2023		19,780		2,087			2,087		21,866	21,866			
0499002	LEXINGTON	KY		04/26/2011		4,311,600							4,311,600	4,311,600			
6602676832	BELMONT	CA		04/10/2023		16,615		3,453			3,453		20,067	20,067			
8194974685	MIAMI	FL		07/14/2023		3,880		892			892		4,772	4,772			
3365122408	Royal Palm Beach	FL		07/14/2023		2,766		515			515		3,281	3,281			
6601717827	LOS ANGELES	CA		04/10/2023		29,913		5,420			5,420		35,333	35,333			
8195686843	MARGATE	FL		07/14/2023		15,508		4,008			4,008		19,516	19,516			
6601482810	BEVERLY HILLS	CA		04/10/2023		17,106		1,371			1,371		18,477	18,477			
6601250209	KISSIMMEE	FL		04/10/2023		15,957		3,397			3,397		19,354	19,354			
6602700152	SANTA BARBARA	CA		04/10/2023		16,597		3,236			3,236		19,834	19,834			
FR125686555	SAN RAFAEL	CA		09/09/2016		24,956		17			17		24,974	24,974			
0837900	Austin	TX		05/11/2017		2,179,410							2,179,410	2,179,410			
6600425570	PETALUMA	CA		04/10/2023		12,635		1,717			1,717		14,353	14,353			
6602686088	BIRMINGHAM	AL		07/14/2023		12,978		2,905			2,905		15,883	15,883			
8200555167	RIVIERA BEACH	FL		07/14/2023		4,436		921			921		5,357	5,357			
6601702779	EUGENE	OR		07/14/2023		93,520		10,143			10,143		103,663	103,663			
6601201665	ATLANTIC BEACH	FL		04/10/2023		1,577		859			859		2,436	2,436			
6602695485	LONG LAKE	MN		04/10/2023		12,034		2,260			2,260		14,294	14,294			
6602691773	CHATTANOOGA	TN		04/10/2023		7,033		736			736		7,769	7,769			
6602697846	TRUCKEE	CA		04/10/2023		40,542		4,144			4,144		44,686	44,686			
6601678920	RENTON	WA		07/14/2023		32,107		4,127			4,127		36,234	36,234			
6600830746	NAPA	CA		04/10/2023		6,650		932			932		7,582	7,582			
PEB1541040485	SAN FRANCISCO	CA		11/18/2016		24,211		(207)			(207)		24,004	24,004			
505310826	FORT MYERS	FL		07/14/2023		1,807		395			395		2,202	2,202			
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023		4,263		498			498		4,761	4,761			
6601225383	JACKSONVILLE	FL		04/10/2023		1,979		1,221			1,221		3,200	3,200			
PEB1222608127	CHESTNUT HILL	MA		11/17/2017		23,023		44			44		23,067	23,067			
6602700624	ARROYO GRANDE	CA		04/10/2023		15,286		2,772			2,772		18,058	18,058			
6601722249	CONROE	TX		07/14/2023		10,990		2,259			2,259		13,248	13,248			
6602691112	BOISE	ID		04/10/2023		35,713		3,851			3,851		39,564	39,564			
6601811661	MESA	AZ		04/10/2023		20,218		3,791			3,791		24,009	24,009			
6601725143	PARADISE VALLEY	AZ		04/10/2023		29,452		5,720			5,720		35,173	35,173			
6601686493	WASHINGTON	DC		04/10/2023		69,258		5,514			5,514		74,772	74,772			
6601805978	DENVER	CO		07/14/2023		10,369		2,195			2,195		12,564	12,564			
6601818930	SEATTLE	WA		07/14/2023		14,305		3,201			3,201		17,506	17,506			
6600039769	SCOTTSDALE	AZ		04/10/2023		16,772		2,939			2,939		19,710	19,710			
6602674860	NEWBURYPORT	MA		04/10/2023		14,010		2,457			2,457		16,467	16,467			
6602678978	SANTA FE	NM		04/10/2023		10,766		2,022			2,022		12,788	12,788			
6602680271	MOORESTOWN	NJ		07/14/2023		12,997		2,827			2,827		15,824	15,824			
8191614748	ESTERO	FL		07/14/2023		7,285		1,850			1,850		9,134	9,134			
PEB1353006108	FRANKLIN LAKES	NJ		11/18/2016		22,933		197			197		23,129	23,129			
8195021193	NAPLES	FL		07/14/2023		7,399		1,990			1,990		9,388	9,388			
6602695832	PALM SPRINGS	CA		04/10/2023		15,084		2,734			2,734		17,818	17,818			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600850975	WAYZATA	MN		04/10/2023		27,153		4,448			4,448		31,602	31,602			
6602681808	SAN ANSELMO	CA		04/10/2023		15,819		2,971			2,971		18,790	18,790			
PEB1596055132	LAFAYETTE	CO		11/17/2017		17,675		(233)			(233)		17,442	17,442			
6602711233	SANTA CLARA	CA		04/10/2023		15,501		2,543			2,543		18,045	18,045			
6601724724	PORTER RANCH	CA		04/10/2023		15,387		2,999			2,999		18,386	18,386			
6601692152	GOLETA	CA		04/10/2023		14,853		2,515			2,515		17,368	17,368			
6601679324	BROOKLYN	NY		04/10/2023		8,795		536			536		9,331	9,331			
6601225359	JACKSONVILLE	FL		04/10/2023		2,051		1,265			1,265		3,316	3,316			
6601680926	VALLEY STREAM	NY		04/10/2023		11,271		1,050			1,050		12,321	12,321			
6602683390	PROSPER	TX		07/14/2023		12,886		2,969			2,969		15,855	15,855			
6601686311	EAST SETAUKET	NY		04/10/2023		16,869		2,098			2,098		18,967	18,967			
0715100	Austin	TX		06/09/2015		439,397							439,397	439,397			
PH7134107569	WEST CHESTER	PA		09/18/2015		11,589		3			3		11,593	11,593			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		17,451		(148)			(148)		17,303	17,303			
8204181701	LEHIGH ACRES	FL		07/14/2023		5,759		886			886		6,645	6,645			
6602677509	FREMONT	CA		04/10/2023		22,478		4,490			4,490		26,968	26,968			
EB1222535958	NEW ORLEANS	LA		12/18/2015		16,288		(23)			(23)		16,265	16,265			
6601686279	WASHINGTON	DC		04/10/2023		103,199		6,272			6,272		109,471	109,471			
8197266468	JACKSONVILLE BEACH	FL		07/14/2023		5,344		1,328			1,328		6,673	6,673			
505374271	BOYNTON BEACH	FL		07/14/2023		3,757		758			758		4,515	4,515			
6600795535	VENICE	FL		04/10/2023		18,276		3,099			3,099		21,375	21,375			
6601683177	ENGLEWOOD	NJ		07/14/2023		99,476		9,330			9,330		108,806	108,806			
6600921172	MAPLETON	UT		07/14/2023		14,327		2,211			2,211		16,538	16,538			
6602679653	SEAL BEACH	CA		04/10/2023		22,575		4,388			4,388		26,962	26,962			
6600935719	SAN JOSE	CA		04/10/2023		18,395		3,574			3,574		21,969	21,969			
6601732487	SEATTLE	WA		07/14/2023		18,295		3,976			3,976		22,272	22,272			
6602684976	CARBONDALE	CO		07/14/2023		58,475		7,334			7,334		65,810	65,810			
6601823344	SANTA ROSA BEACH	FL		04/10/2023		19,317		3,382			3,382		22,699	22,699			
10801869	Fort Myers	FL		07/14/2023		2,677		1,676			1,676		4,352	4,352			
8195256316	JACKSONVILLE	FL		07/14/2023		7,545		1,758			1,758		9,304	9,304			
6600849258	DOUBLE OAK	TX		07/14/2023		13,797		2,919			2,919		16,716	16,716			
6602672195	DANVILLE	CA		04/10/2023		28,115		2,454			2,454		30,569	30,569			
EB1789004486	ALCOA	TN		08/19/2016		13,334		14			14		13,349	13,349			
6602699909	ALISO VIEJO	CA		04/10/2023		25,582		4,489			4,489		30,071	30,071			
6601018259	PALM SPRINGS	CA		04/10/2023		19,409		2,926			2,926		22,335	22,335			
PEB1596053924	LOS ANGELES	CA		11/18/2016		28,247		(395)			(395)		27,852	27,852			
6601736983	BELLEVUE	WA		07/14/2023		33,612		7,742			7,742		41,354	41,354			
6602686443	DENVER	CO		07/14/2023		35,499		4,781			4,781		40,280	40,280			
6601822247	NEWTON CENTER	MA		04/10/2023		16,236		3,255			3,255		19,492	19,492			
8190287496	DELRAY BEACH	FL		07/14/2023		18,868		2,507			2,507		21,376	21,376			
6600840232	AUSTIN	TX		07/14/2023		36,125		3,859			3,859		39,984	39,984			
6602673904	SARATOGA	CA		04/10/2023		38,884		8,335			8,335		47,219	47,219			
EB1216002733	TAVERNIER	FL		12/18/2015		32,077		(222)			(222)		31,856	31,856			
6600849597	WASHINGTON	DC		04/10/2023		49,140		4,574			4,574		53,714	53,714			
6601827535	DALLAS	TX		07/14/2023		12,458		2,951			2,951		15,409	15,409			
6602689611	SANTA CLARA	CA		04/10/2023		17,132		3,218			3,218		20,350	20,350			
6601698811	REHOBOTH BEACH	DE		04/10/2023		32,308		2,828			2,828		35,136	35,136			
6601085084	RED BANK	NJ		07/14/2023		1,242		228			228		1,470	1,470			
8201294420	MIAMI GARDENS	FL		07/14/2023		4,258		772			772		5,030	5,030			
6602681477	CAVE CREEK	AZ		04/10/2023		12,655		2,377			2,377		15,032	15,032			
6602705987	FREMONT	CA		04/10/2023		12,897		2,264			2,264		15,161	15,161			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602689355	GOLETA	CA		04/10/2023		14,482		2,625			2,625		17,107	17,107			
6602699354	SANTA BARBARA	CA		04/10/2023		20,640		4,024			4,024		24,664	24,664			
6602677236	DALLAS	TX		07/14/2023		12,159		2,880			2,880		15,039	15,039			
6601823252	WASHINGTON	DC		04/10/2023		17,496		3,170			3,170		20,666	20,666			
6602678085	SAMMAMISH	WA		07/14/2023		15,293		3,239			3,239		18,533	18,533			
0697600	New York	NY		08/01/2013		572,461							572,461	572,461			
6601203885	JACKSONVILLE	FL		04/10/2023		528		61			61		589	589			
8024297774	MIAMI GARDENS	FL		07/14/2023		10,172		1,789			1,789		11,961	11,961			
6602711050	SAN JOSE	CA		04/10/2023		12,874		2,186			2,186		15,059	15,059			
0847400	Middletown	NJ		11/15/2017		619,439							619,439	619,439			
6602705011	SEATTLE	WA		07/14/2023		18,485		3,403			3,403		21,888	21,888			
6602678762	HOUSTON	TX		07/14/2023		15,112		3,286			3,286		18,398	18,398			
6602682087	BRUSH PRAIRIE	WA		07/14/2023		12,623		3,158			3,158		15,781	15,781			
6600675893	JACKSONVILLE	FL		04/10/2023		2,532		2,411			2,411		4,944	4,944			
8201850052	HIALEAH	FL		07/14/2023		3,439		607			607		4,047	4,047			
6601698936	MOUNTAIN BROOK	AL		07/14/2023		25,468		4,961			4,961		30,429	30,429			
6601678656	NISSEQUOGUE	NY		04/10/2023		41,538		3,754			3,754		45,292	45,292			
6602687128	SAN JOSE	CA		04/10/2023		17,612		3,089			3,089		20,702	20,702			
6602674704	SAN FRANCISCO	CA		04/10/2023		16,967		3,526			3,526		20,493	20,493			
6600011768	JACKSONVILLE	FL		04/10/2023		1,724		903			903		2,626	2,626			
EB1795000799	WESTFIELD	NJ		09/18/2015		15,819		(128)			(128)		15,690	15,690			
6601673517	DANVILLE	CA		04/10/2023		49,669		4,158			4,158		53,827	53,827			
6600011909	JACKSONVILLE	FL		04/10/2023		1,852		990			990		2,841	2,841			
6602683705	HOUSTON	TX		07/14/2023		10,428		2,471			2,471		12,899	12,899			
6601731810	AUSTIN	TX		07/14/2023		13,272		2,811			2,811		16,082	16,082			
6601715714	MARATHON	FL		04/10/2023		14,312		2,687			2,687		16,999	16,999			
6601482950	DALLAS	TX		07/14/2023		71,063		7,391			7,391		78,455	78,455			
6601204230	JACKSONVILLE	FL		04/10/2023		1,846		1,046			1,046		2,893	2,893			
8202132684	OAKLAND PARK	FL		07/14/2023		6,631		1,016			1,016		7,647	7,647			
6600025651	JACKSONVILLE	FL		04/10/2023		1,495		616			616		2,111	2,111			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		27,657		(76)			(76)		27,582	27,582			
6601692293	MORRIS	IL		04/10/2023		77,381		6,022			6,022		83,403	83,403			
6601709170	SUNRIVER	OR		07/14/2023		16,328		3,458			3,458		19,786	19,786			
6602698828	BURIEN	WA		07/14/2023		18,447		4,013			4,013		22,460	22,460			
6601825240	AUSTIN	TX		07/14/2023		11,253		2,256			2,256		13,509	13,509			
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023		17,074		4,044			4,044		21,118	21,118			
EB1564000993	DENVER	CO		08/19/2016		14,553		91			91		14,644	14,644			
8201240435	CAPE CORAL	FL		07/14/2023		3,318		669			669		3,987	3,987			
8201216085	SEMINOLE	FL		07/14/2023		2,508		491			491		2,999	2,999			
6601698084	NEW YORK	NY		04/10/2023		16,920		2,570			2,570		19,490	19,490			
505334150	LAKE WORTH	FL		07/14/2023		25,171		3,321			3,321		28,493	28,493			
EB1541040688	SARASOTA	FL		12/16/2016		13,612		(112)			(112)		13,500	13,500			
6602679935	BOULDER	CO		07/14/2023		33,357		7,386			7,386		40,743	40,743			
6601731455	CHATHAM	NJ		07/14/2023		17,560		3,719			3,719		21,279	21,279			
6602684711	ALEXANDRIA	VA		04/10/2023		45,734		4,531			4,531		50,265	50,265			
6601751768	PARADISE VALLEY	AZ		04/10/2023		58,547		5,966			5,966		64,513	64,513			
6602676170	FREMONT	CA		04/10/2023		18,340		3,811			3,811		22,151	22,151			
6601804336	GARDEN CITY	NY		04/10/2023		46,482		8,972			8,972		55,454	55,454			
EB1596053825	LONG BEACH	CA		12/16/2016		27,890		(213)			(213)		27,677	27,677			
6602684554	PORTLAND	OR		07/14/2023		23,133		5,568			5,568		28,701	28,701			
8204147737	MIRAMAR	FL		07/14/2023		4,040		493			493		4,533	4,533			

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6600119579	SANDY	OR		07/14/2023		34,948		6,392			6,392		41,339	41,339			
8195259545	LARGO	FL		07/14/2023		4,929		1,261			1,261		6,189	6,189			
8199229400	FORT MYERS	FL		07/14/2023		5,769		1,476			1,476		7,245	7,245			
6601750703	SANTA BARBARA	CA		04/10/2023		14,126		2,653			2,653		16,779	16,779			
6601684563	HOLMDEL	NJ		07/14/2023		59,915		6,039			6,039		65,954	65,954			
108663253	Hialeah	FL		07/14/2023		7,608		1,294			1,294		8,902	8,902			
6601819110	TRABUCO CANYON	CA		04/10/2023		14,983		2,541			2,541		17,524	17,524			
6601037739	ALAMO	CA		04/10/2023		23,947		5,253			5,253		29,199	29,199			
6600676198	JACKSONVILLE	FL		04/10/2023		1,936		1,209			1,209		3,146	3,146			
6602675461	HOUSTON	TX		07/14/2023		15,637		3,049			3,049		18,685	18,685			
6601224808	JACKSONVILLE	FL		04/10/2023		1,514		930			930		2,445	2,445			
6602683135	SEATTLE	WA		07/14/2023		20,968		4,695			4,695		25,664	25,664			
6602686708	CORONA	CA		04/10/2023		12,377		2,572			2,572		14,949	14,949			
6601681775	DUXBURY	MA		04/10/2023		45,322		3,111			3,111		48,433	48,433			
PEB1369003319	NAPLES	FL		11/18/2016		11,203		(97)			(97)		11,106	11,106			
6601472985	SCOTTSDALE	AZ		04/10/2023		57,036		4,787			4,787		61,822	61,822			
6600851528	DALLAS	TX		07/14/2023		13,871		2,780			2,780		16,651	16,651			
6602699669	BURBANK	CA		04/10/2023		18,933		3,557			3,557		22,489	22,489			
8201850094	HOLLYWOOD	FL		07/14/2023		3,324		528			528		3,852	3,852			
6602694769	MOUNTAIN HOUSE	CA		04/10/2023		14,263		2,773			2,773		17,037	17,037			
EB1541037934	MONTGOMERY	TX		09/18/2015		23,099		(177)			(177)		22,922	22,922			
3375353900	LEHIGH ACRES	FL		07/14/2023		1,094		166			166		1,261	1,261			
8202200356	CAPE CORAL	FL		07/14/2023		5,449		988			988		6,438	6,438			
6601677955	SEAFORD	NY		04/10/2023		12,724		863			863		13,587	13,587			
6601692608	SEATTLE	WA		07/14/2023		16,500		3,033			3,033		19,533	19,533			
PEB1540095427	WASHINGTON	DC		08/14/2017		15,571		(128)			(128)		15,443	15,443			
6601740068	BARNEGAT LIGHT	NJ		07/14/2023		19,903		4,329			4,329		24,232	24,232			
6602695022	MORGAN HILL	CA		04/10/2023		23,136		4,497			4,497		27,634	27,634			
6601695726	RENO	NV		04/10/2023		84,116		6,896			6,896		91,012	91,012			
6602696871	PLACERVILLE	CA		04/10/2023		21,475		3,725			3,725		25,200	25,200			
6601679787	BROOKLYN	NY		04/10/2023		36,115		6,399			6,399		42,515	42,515			
6602678275	SANTA BARBARA	CA		04/10/2023		16,194		3,366			3,366		19,560	19,560			
6602710995	MANSFIELD	TX		07/14/2023		13,787		2,464			2,464		16,250	16,250			
6601719823	DANA POINT	CA		04/10/2023		10,270		1,928			1,928		12,199	12,199			
6600841743	NAPLES	FL		04/10/2023		26,411		3,590			3,590		30,001	30,001			
6601383885	CLIFTON	VA		04/10/2023		23,961		1,061			1,061		25,023	25,023			
6602696863	BEVERLY HILLS	CA		04/10/2023		24,656		4,794			4,794		29,450	29,450			
6601680272	EVERGREEN	CO		07/14/2023		38,739		4,112			4,112		42,851	42,851			
6602680305	LA CENTER	WA		07/14/2023		17,717		3,967			3,967		21,684	21,684			
6601482422	PALO ALTO	CA		04/10/2023		68,004		5,878			5,878		73,882	73,882			
6601470997	ATLANTIC BEACH	FL		04/10/2023		2,582		1,641			1,641		4,223	4,223			
8202777329	JACKSONVILLE	FL		07/14/2023		4,111		649			649		4,760	4,760			
6602690262	SAN RAFAEL	CA		04/10/2023		17,708		3,326			3,326		21,034	21,034			
6600025776	JACKSONVILLE	FL		04/10/2023		1,507		623			623		2,129	2,129			
6600441130	BELLEVUE	WA		07/14/2023		18,278		4,091			4,091		22,369	22,369			
6602673938	FULLERTON	CA		04/10/2023		19,432		4,038			4,038		23,469	23,469			
EB1171010551	BELLEVUE	WA		10/09/2015		15,355		29			29		15,384	15,384			
6602687680	NASHVILLE	TN		04/10/2023		4,548		884			884		5,432	5,432			
6601682179	BETHPAGE	NY		04/10/2023		7,130		587			587		7,717	7,717			
6602681626	DRIFTWOOD	TX		07/14/2023		24,508		5,806			5,806		30,315	30,315			
6600852583	ROSEMOUNT	MN		04/10/2023		93,741		9,007			9,007		102,748	102,748			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1706611082	AUSTIN	TX		01/11/2018		14,300		128			128		14,428	14,428			
6602684356	BERKELEY	CA		04/10/2023		17,634		3,312			3,312		20,946	20,946			
2522161788	WEST PALM BEACH	FL		07/14/2023		1,222		778			778		2,000	2,000			
6601703447	ENCINITAS	CA		04/10/2023		9,144		1,716			1,716		10,860	10,860			
6601703900	WASHINGTON	DC		04/10/2023		9,909		1,926			1,926		11,834	11,834			
8194260934	POMPANO BEACH	FL		07/14/2023		3,859		910			910		4,769	4,769			
8030831996	POMPANO BEACH	FL		07/14/2023		4,996		1,061			1,061		6,057	6,057			
6601740670	LITTLETON	CO		07/14/2023		18,818		3,986			3,986		22,804	22,804			
PH7134065601	DAVIE	FL		08/21/2015		18,165		(28)			(28)		18,137	18,137			
6602686773	LIBERTYVILLE	IL		04/10/2023		11,682		2,507			2,507		14,190	14,190			
8201305484	LEHIGH ACRES	FL		07/14/2023		5,918		1,189			1,189		7,107	7,107			
6601469213	ATLANTIC BEACH	FL		04/10/2023		1,782		1,136			1,136		2,919	2,919			
8202638311	NAPLES	FL		07/14/2023		5,070		871			871		5,942	5,942			
6602695758	BROOKLYN	NY		04/10/2023		16,772		3,260			3,260		20,032	20,032			
6602688548	NAPLES	FL		04/10/2023		12,292		1,877			1,877		14,169	14,169			
6602681204	DAVIS	CA		04/10/2023		16,682		3,024			3,024		19,706	19,706			
6602680420	FRISCO	TX		07/14/2023		13,232		3,135			3,135		16,367	16,367			
6602697663	LA GRANGE PARK	IL		04/10/2023		48,522		5,099			5,099		53,621	53,621			
PEB1596055434	DALLAS	TX		11/17/2017		13,990		(271)			(271)		13,719	13,719			
8201218187	LEHIGH ACRES	FL		07/14/2023		4,053		795			795		4,849	4,849			
PEB1564001129	AURORA	CO		06/13/2017		10,627		134			134		10,761	10,761			
6601811844	HIGHLANDS RANCH	CO		07/14/2023		12,883		3,136			3,136		16,019	16,019			
6602677996	TRUCKEE	CA		04/10/2023		18,081		3,757			3,757		21,838	21,838			
6602699800	LAS VEGAS	NV		04/10/2023		32,859		6,408			6,408		39,267	39,267			
6602694983	HUNTINGTON BEACH	CA		04/10/2023		20,587		3,867			3,867		24,454	24,454			
6602695386	ANN ARBOR	MI		04/10/2023		12,812		2,101			2,101		14,912	14,912			
8200804679	NAPLES	FL		07/14/2023		7,489		1,912			1,912		9,401	9,401			
6602701663	AGOURA HILLS	CA		04/10/2023		25,874		5,205			5,205		31,078	31,078			
6601062299	BRENTWOOD	CA		04/10/2023		1,956		1,896			1,896		3,852	3,852			
PH7134272678	PARAMUS	NJ		09/18/2015		19,641		(36)			(36)		19,605	19,605			
6601748269	MENLO PARK	CA		04/10/2023		29,908		5,617			5,617		35,524	35,524			
8202204734	JACKSONVILLE	FL		07/14/2023		3,793		564			564		4,357	4,357			
6602689595	PORTLAND	OR		07/14/2023		14,485		3,338			3,338		17,823	17,823			
6600780495	FLUSHING	NY		04/10/2023		7,496		835			835		8,331	8,331			
6600065533	FORT LAUDERDALE	FL		04/10/2023		30,684		2,440			2,440		33,124	33,124			
6600606583	LOS ALTOS HILLS	CA		04/10/2023		49		8			8		57	57			
6602700822	SAN CLEMENTE	CA		04/10/2023		23,483		4,258			4,258		27,741	27,741			
6601693432	BELLEAIR BEACH	FL		04/10/2023		10,907		1,848			1,848		12,756	12,756			
6602705219	DRAPER	UT		07/14/2023		18,544		3,696			3,696		22,240	22,240			
6601752881	FREELAND	WA		07/14/2023		20,896		4,426			4,426		25,323	25,323			
PEB1706602876	BRONX	NY		06/13/2017		12,068		(27)			(27)		12,041	12,041			
6601475020	GAINESVILLE	FL		04/10/2023		45,665		3,808			3,808		49,473	49,473			
6600024340	JACKSONVILLE	FL		04/10/2023		969		254		101	355		1,324	1,324			
6602685635	LOUDON	TN		04/10/2023		11,958		2,245			2,245		14,204	14,204			
6602692698	FOSTER CITY	CA		04/10/2023		48,303		4,520			4,520		52,823	52,823			
6602705474	SAN JOSE	CA		04/10/2023		24,139		4,098			4,098		28,237	28,237			
6601707539	AUSTIN	TX		07/14/2023		25,642		5,732			5,732		31,375	31,375			
6602684919	CHICAGO	IL		04/10/2023		41,094		4,188			4,188		45,282	45,282			
EB1104004417	FORT WORTH	TX		12/18/2015		11,257		(26)			(26)		11,231	11,231			
6602705763	LAFAYETTE	CA		04/10/2023		19,780		3,245			3,245		23,025	23,025			
6601713867	HALF MOON BAY	CA		04/10/2023		22,637		4,250			4,250		26,887	26,887			

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6601682021	POTOMAC	MD		07/14/2023		59,583		5,492			5,492		65,075	65,075			
8023230797	JACKSONVILLE	FL		07/14/2023		2,121		394			394		2,515	2,515			
6600492943	SCOTTSDALE	AZ		04/10/2023		24,356		4,412			4,412		28,767	28,767			
6601681627	DALLAS	TX		07/14/2023		42,771		4,284			4,284		47,054	47,054			
6601727784	WINTER GARDEN	FL		04/10/2023		5,615		985			985		6,600	6,600			
8196720967	CORAL SPRINGS	FL		07/14/2023		2,694		626			626		3,320	3,320			
6601676486	MONTGOMERY	TX		07/14/2023		17,387		2,442			2,442		19,829	19,829			
6601818575	ROCKVILLE	MD		07/14/2023		14,900		3,239			3,239		18,139	18,139			
6602674076	SAN RAFAEL	CA		04/10/2023		23,177		4,941			4,941		28,118	28,118			
6600011602	JACKSONVILLE	FL		04/10/2023		1,561		821			821		2,382	2,382			
6602676980	SAN MATEO	CA		04/10/2023		17,194		3,573			3,573		20,766	20,766			
6600925884	SANTA BARBARA	CA		04/10/2023		14,852		2,099			2,099		16,951	16,951			
6601708966	DALLAS	TX		07/14/2023		25,863		5,476			5,476		31,338	31,338			
8199910908	PINELLAS PARK	FL		07/14/2023		3,100		771			771		3,871	3,871			
6600026733	JACKSONVILLE	FL		04/10/2023		1,823		796			796		2,619	2,619			
6600509928	SATELLITE BEACH	FL		04/10/2023		4,731		744			744		5,475	5,475			
6601224188	JACKSONVILLE	FL		04/10/2023		1,304		1,232			1,232		2,535	2,535			
PH7133124458	SOUTH LYON	MI		04/24/2015		19,199		52			52		19,251	19,251			
6602696731	HOMER GLEN	IL		04/10/2023		14,503		2,722			2,722		17,225	17,225			
6602673854	EMERALD HILLS	CA		04/10/2023		32,433		6,730			6,730		39,163	39,163			
8192051193	NAPLES	FL		07/14/2023		7,143		1,871			1,871		9,014	9,014			
6602687649	VALLEY CENTER	CA		04/10/2023		19,927		4,006			4,006		23,933	23,933			
8203110318	FORT LAUDERDALE	FL		07/14/2023		5,550		752			752		6,301	6,301			
6602686591	PIEDMONT	CA		04/10/2023		16,744		3,367			3,367		20,111	20,111			
6601678474	SEATTLE	WA		07/14/2023		35,008		4,264			4,264		39,272	39,272			
6602685320	CHANDLER	AZ		04/10/2023		16,271		3,271			3,271		19,542	19,542			
6601680124	NEW YORK	NY		04/10/2023		15,515		2,680			2,680		18,195	18,195			
6601807214	SALINAS	CA		04/10/2023		10,293		2,005			2,005		12,298	12,298			
6601224634	JACKSONVILLE	FL		04/10/2023		1,535		943			943		2,478	2,478			
6601471508	BOSTON	MA		04/10/2023		52,442		4,784			4,784		57,226	57,226			
6600720871	AZUSA	CA		04/10/2023		12,992		2,053			2,053		15,045	15,045			
6601224519	JACKSONVILLE	FL		04/10/2023		791		748			748		1,539	1,539			
PEB1596054702	COPLEY TOWNSHIP	OH		11/17/2017		38,964		45			45		39,009	39,009			
EB1596049353	TAHOE CITY	CA		06/24/2016		12,741		(219)			(219)		12,522	12,522			
6601695841	ANNAPOLIS	MD		07/14/2023		37,463		4,233			4,233		41,696	41,696			
8030036041	ROYAL PALM BEACH	FL		07/14/2023		8,722		952			952		9,674	9,674			
6602700491	ANAHEIM	CA		04/10/2023		33,814		6,350			6,350		40,164	40,164			
0847100	Rockaway	NJ		11/15/2017		548,420							548,420	548,420			
6600935321	ORLANDO	FL		04/10/2023		12,731		2,472			2,472		15,203	15,203			
6601082495	ROCKVILLE	MD		07/14/2023		11,515		2,109			2,109		13,624	13,624			
6602701515	BRENTWOOD	TN		04/10/2023		10,795		1,832			1,832		12,628	12,628			
6601812016	LONG BEACH	CA		04/10/2023		24,860		4,664			4,664		29,524	29,524			
8204306131	DELRAY BEACH	FL		07/14/2023		2,664		302			302		2,966	2,966			
6600676719	JACKSONVILLE	FL		04/10/2023		1,709		1,066			1,066		2,775	2,775			
6601678235	WHITESTONE	NY		04/10/2023		31,047		2,767			2,767		33,814	33,814			
6602698406	LAS VEGAS	NV		04/10/2023		28,015		4,594			4,594		32,610	32,610			
6601483313	FRIENDSWOOD	TX		07/14/2023		37,579		4,065			4,065		41,645	41,645			
6601749051	VERO BEACH	FL		04/10/2023		35,203		6,376			6,376		41,580	41,580			
6602698174	MENDHAM	NJ		07/14/2023		18,243		4,203			4,203		22,446	22,446			
6602705516	CLE ELUM	WA		07/14/2023		10,077		1,910			1,910		11,987	11,987			
6602699461	ACAMPO	CA		04/10/2023		12,181		2,138			2,138		14,319	14,319			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601693028	AUSTIN	TX		07/14/2023		14,130		2,831			2,831		16,961	16,961			
8201350564	FORT LAUDERDALE	FL		07/14/2023		5,101		1,025			1,025		6,126	6,126			
6602696806	COSTA MESA	CA		04/10/2023		19,628		3,816			3,816		23,445	23,445			
6600795238	PASADENA	CA		04/10/2023		22,862		3,875			3,875		26,737	26,737			
6602691815	SPRINGFIELD	VA		04/10/2023		13,290		1,241			1,241		14,531	14,531			
6601809038	COLLEYVILLE	TX		07/14/2023		11,110		2,487			2,487		13,597	13,597			
0708408	Gainesville	GA		09/29/2015		47,144							47,144	47,144			
8201646274	NAPLES	FL		07/14/2023		4,725		834			834		5,560	5,560			
6600795659	NORTHRIDGE	CA		04/10/2023		17,375		3,147			3,147		20,522	20,522			
6602672146	SHELTER ISLAND	NY		04/10/2023		49,370		4,312			4,312		53,682	53,682			
6601479725	PALATINE	IL		04/10/2023		33,584		2,663			2,663		36,247	36,247			
6601383760	AUSTIN	TX		07/14/2023		7,168		847			847		8,014	8,014			
6602710748	FOOTHILL RANCH	CA		04/10/2023		17,838		2,177			2,177		20,015	20,015			
6602696913	IRVINE	CA		04/10/2023		31,096		6,039			6,039		37,135	37,135			
6602705953	DENVER	CO		07/14/2023		15,160		3,396			3,396		18,556	18,556			
6601708073	MELBOURNE	FL		04/10/2023		17,679		3,316			3,316		20,995	20,995			
6602677327	EBONY	VA		04/10/2023		15,613		3,239			3,239		18,852	18,852			
8197388513	CAPE CORAL	FL		07/14/2023		4,619		1,089			1,089		5,709	5,709			
6602680529	AUSTIN	TX		07/14/2023		18,992		4,015			4,015		23,007	23,007			
6602671221	BLOOMFIELD HILLS	MI		04/10/2023		28,136		2,416			2,416		30,552	30,552			
6602684182	FULLERTON	CA		04/10/2023		21,026		4,087			4,087		25,113	25,113			
EB1786002708	TRUCKEE	CA		11/20/2015		14,928		21			21		14,949	14,949			
6601225342	JACKSONVILLE	FL		04/10/2023		1,682		1,000			1,000		2,682	2,682			
6601029520	DALY CITY	CA		04/10/2023		23,831		3,729			3,729		27,560	27,560			
6602684513	SAN CLEMENTE	CA		04/10/2023		23,361		4,541			4,541		27,902	27,902			
6601022954	MANHATTAN BEACH	CA		04/10/2023		35,139		7,461			7,461		42,600	42,600			
98604895	SAINT PETERSBURG	FL		07/14/2023		2,323		442			442		2,765	2,765			
6601699041	LOS ANGELES	CA		04/10/2023		19,540		3,200			3,200		22,740	22,740			
6602676378	OAKLAND	CA		04/10/2023		15,436		3,207			3,207		18,643	18,643			
6601681635	BROOKLYN	NY		04/10/2023		10,452		820			820		11,272	11,272			
6601679597	HERNDON	VA		04/10/2023		35,810		3,378			3,378		39,188	39,188			
6601485607	AVENTURA	FL		04/10/2023		42,735		3,633			3,633		46,368	46,368			
6600011966	JACKSONVILLE	FL		04/10/2023		1,723		926			926		2,649	2,649			
PH7131356037	SIERRA MADRE	CA		09/12/2014		38,200		(126)			(126)		38,074	38,074			
8023190095	OAKLAND PARK	FL		07/14/2023		2,814		483			483		3,297	3,297			
6601712877	PHOENIX	AZ		04/10/2023		35,855		3,652			3,652		39,507	39,507			
PEB1221073313	JACKSONVILLE	FL		01/11/2018		14,580		130			130		14,710	14,710			
6602704923	HOLMES BEACH	FL		04/10/2023		27,024		4,211			4,211		31,235	31,235			
6602702679	SAN FRANCISCO	CA		04/10/2023		28,261		5,685			5,685		33,946	33,946			
6602682749	SAN JOSE	CA		04/10/2023		21,139		3,831			3,831		24,970	24,970			
6600851650	SAINT JOSEPH	MI		04/10/2023		12,814		2,097			2,097		14,911	14,911			
6602684265	SEATTLE	WA		07/14/2023		24,859		5,567			5,567		30,426	30,426			
6602685023	WINTER PARK	FL		04/10/2023		61,630		6,632			6,632		68,262	68,262			
6600676065	JACKSONVILLE	FL		04/10/2023		1,551		962			962		2,514	2,514			
6602690619	PRESCOTT	AZ		04/10/2023		14,229		2,579			2,579		16,809	16,809			
6601822536	OAKLAND	CA		04/10/2023		24,128		4,678			4,678		28,806	28,806			
6600839051	NORTH TRURO	MA		04/10/2023		11,390		1,332			1,332		12,722	12,722			
6601473470	COPPELL	TX		07/14/2023		32,843		3,527			3,527		36,370	36,370			
6602701556	HERMOSA BEACH	CA		04/10/2023		21,697		4,219			4,219		25,916	25,916			
6600678228	JACKSONVILLE	FL		04/10/2023		1,719		1,083			1,083		2,802	2,802			
10801920	Lehigh Acres	FL		07/14/2023		3,868		2,399			2,399		6,267	6,267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201233632	BONITA SPRINGS	FL		07/14/2023		5,468		1,132			1,132		6,600	6,600			
6601696039	EUCHA	OK		04/10/2023		44,186		3,647			3,647		47,833	47,833			
6602704329	RANCHO CUCAMONGA	CA		04/10/2023		16,976		2,593			2,593		19,569	19,569			
EB1367013146	CARLSBAD	CA		03/24/2016		12,034		(21)			(21)		12,013	12,013			
6602682426	LOS ANGELES	CA		04/10/2023		26,978		5,066			5,066		32,044	32,044			
3362928353	Fort Lauderdale	FL		07/14/2023		6,170		736			736		6,906	6,906			
6601682773	NEWARK	NJ		07/14/2023		10,412		2,355			2,355		12,767	12,767			
6601677831	SEATTLE	WA		07/14/2023		40,100		4,506			4,506		44,606	44,606			
6601735415	SAN DIEGO	CA		04/10/2023		42,597		4,223			4,223		46,821	46,821			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		6,699		5			5		6,703	6,703			
6600910225	LOS ANGELES	CA		04/10/2023		38,317		8,407			8,407		46,723	46,723			
8201618331	LARGO	FL		07/14/2023		3,442		592			592		4,034	4,034			
6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023		39,219		4,361			4,361		43,579	43,579			
8202482441	FORT MYERS	FL		07/14/2023		13,211		2,587			2,587		15,799	15,799			
EB1784002442	PALO ALTO	CA		08/07/2015		31,959		(27)			(27)		31,932	31,932			
6601696104	TALLAHASSEE	FL		04/10/2023		102,731		9,241			9,241		111,971	111,971			
6602674670	CONCORD	MA		04/10/2023		23,381		4,701			4,701		28,082	28,082			
113012710	LEHIGH ACRES	FL		07/14/2023		2,777		436			436		3,212	3,212			
6601804765	ST PETERSBURG	FL		04/10/2023		10,862		2,110			2,110		12,971	12,971			
6602704576	BARRINGTON	IL		04/10/2023		28,234		5,680			5,680		33,914	33,914			
8194909495	BOYNTON BEACH	FL		07/14/2023		4,871		1,378			1,378		6,249	6,249			
8008527661	DELRAY BEACH	FL		07/14/2023		2,050		482			482		2,531	2,531			
6601682542	BROOKLYN	NY		04/10/2023		14,215		2,663			2,663		16,878	16,878			
6600852682	SAN JOSE	CA		04/10/2023		24,537		4,762			4,762		29,299	29,299			
6602704931	DENVER	CO		07/14/2023		12,669		2,401			2,401		15,070	15,070			
6600851205	FRISCO	TX		07/14/2023		12,056		2,484			2,484		14,540	14,540			
6601483065	WELLESLEY	MA		04/10/2023		58,538		4,512			4,512		63,050	63,050			
6601741843	WOODLAND HILLS	UT		07/14/2023		10,254		2,363			2,363		12,617	12,617			
8195312931	FORT LAUDERDALE	FL		07/14/2023		4,442		1,022			1,022		5,464	5,464			
6600137324	CORAL GABLES	FL		04/10/2023		16,783		1,220			1,220		18,003	18,003			
6602689694	CONCORD	CA		04/10/2023		12,482		2,426			2,426		14,908	14,908			
6601807180	SEATTLE	WA		07/14/2023		13,083		3,020			3,020		16,103	16,103			
6602683366	FAIRFIELD	CA		04/10/2023		28,534		5,738			5,738		34,273	34,273			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		16,008		17			17		16,025	16,025			
6600839291	HANOVER	VA		04/10/2023		17,045		2,064			2,064		19,109	19,109			
6601743849	ST PETERSBURG	FL		04/10/2023		12,002		2,254			2,254		14,256	14,256			
6601711002	CASTLE ROCK	CO		07/14/2023		14,004		3,226			3,226		17,230	17,230			
6602676691	CARNATION	WA		07/14/2023		25,618		6,583			6,583		32,201	32,201			
6602675644	RANCHO MIRAGE	CA		04/10/2023		19,351		2,930			2,930		22,282	22,282			
8200657620	LAUDERHILL	FL		07/14/2023		5,080		1,186			1,186		6,266	6,266			
8197499223	JACKSONVILLE	FL		07/14/2023		11,628		2,973			2,973		14,602	14,602			
6601286369	COLUMBIA FALLS	MT		04/10/2023		6,487		1,235			1,235		7,722	7,722			
505376872	HYPOLUXO	FL		07/14/2023		3,373		712			712		4,085	4,085			
8201217907	FORT LAUDERDALE	FL		07/14/2023		4,234		851			851		5,084	5,084			
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023		14,097		2,750			2,750		16,847	16,847			
6601709733	WASHINGTON	DC		04/10/2023		21,184		4,117			4,117		25,301	25,301			
6602687557	BURBANK	CA		04/10/2023		19,431		3,521			3,521		22,952	22,952			
6601225466	JACKSONVILLE	FL		04/10/2023		2,128		1,263			1,263		3,391	3,391			
6602680594	CHICAGO	IL		04/10/2023		14,087		2,833			2,833		16,920	16,920			
6602692292	FAIRFIELD	CA		04/10/2023		16,592		1,735			1,735		18,327	18,327			
6601485870	CHICAGO	IL		04/10/2023		65,981		5,353			5,353		71,334	71,334			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601823518	BELLAIRE	TX		07/14/2023		26,776		5,669			5,669		32,445	32,445			
6602704592	BELLINGHAM	WA		07/14/2023		12,452		2,498			2,498		14,950	14,950			
6602698968	SHERMAN OAKS	CA		04/10/2023		20,796		4,324			4,324		25,120	25,120			
6601202093	ATLANTIC BEACH	FL		04/10/2023		1,701		1,059			1,059		2,760	2,760			
6602695253	SEATTLE	WA		07/14/2023		25,484		5,873			5,873		31,357	31,357			
6602676337	NEW YORK	NY		04/10/2023		17,578		3,653			3,653		21,230	21,230			
6600852559	YORKTOWN	VA		04/10/2023		27,138		5,451			5,451		32,589	32,589			
6601491324	AUSTIN	TX		07/14/2023		6,772		820			820		7,592	7,592			
8191846650	ESTERO	FL		07/14/2023		10,412		2,719			2,719		13,131	13,131			
6601684985	ISSAQUAH	WA		07/14/2023		104,634		10,853			10,853		115,486	115,486			
6602700673	MIAMI	FL		04/10/2023		15,194		2,854			2,854		18,048	18,048			
6601471292	LAKE TAPPS	WA		07/14/2023		43,017		4,539			4,539		47,556	47,556			
0920400	Louisville	CO		08/26/2020		152,130							152,130	152,130			
6601750588	BELMONT	CA		04/10/2023		17,080		3,096			3,096		20,176	20,176			
6602686914	CAVE CREEK	AZ		04/10/2023		10,912		2,194			2,194		13,106	13,106			
0881200	West Hollywood	CA		07/11/2019		215,937							215,937	215,937			
6601699009	ENCINITAS	CA		04/10/2023		15,826		3,071			3,071		18,896	18,896			
6600010471	JACKSONVILLE	FL		04/10/2023		1,302		682			682		1,984	1,984			
6601742353	PEORIA	AZ		04/10/2023		16,351		3,396			3,396		19,748	19,748			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		21,913		175			175		22,088	22,088			
6602705227	ALTADENA	CA		04/10/2023		22,103		3,377			3,377		25,480	25,480			
6601468991	ATLANTIC BEACH	FL		04/10/2023		2,087		1,303			1,303		3,390	3,390			
6600994526	FALMOUTH	MA		04/10/2023		23,009		4,470			4,470		27,479	27,479			
6601809251	ISSAQUAH	WA		07/14/2023		11,399		2,551			2,551		13,950	13,950			
6601812156	EL CERRITO	CA		04/10/2023		16,196		3,039			3,039		19,235	19,235			
6602686567	CULVER CITY	CA		04/10/2023		26,070		5,596			5,596		31,666	31,666			
6601684597	BELMONT	MA		04/10/2023		71,284		5,022			5,022		76,306	76,306			
6602702299	WESTMINSTER	CO		07/14/2023		14,636		3,469			3,469		18,105	18,105			
6601685784	BASKING RIDGE	NJ		07/14/2023		48,917		4,494			4,494		53,411	53,411			
6602678887	SAINT AUGUSTINE	FL		04/10/2023		14,506		2,544			2,544		17,050	17,050			
EB1259002907	EAGLE	CO		12/16/2016		15,425		17			17		15,442	15,442			
8201383094	SAINT PETERSBURG	FL		07/14/2023		4,728		1,006			1,006		5,735	5,735			
6601679621	NEW YORK	NY		04/10/2023		87,657		4,270			4,270		91,927	91,927			
6602688175	LIVINGSTON	MT		04/10/2023		13,166		2,387			2,387		15,553	15,553			
6601471045	ATLANTIC BEACH	FL		04/10/2023		2,774		1,764			1,764		4,537	4,537			
6600678939	JACKSONVILLE	FL		04/10/2023		2,223		1,383			1,383		3,606	3,606			
8201201629	LEHIGH ACRES	FL		07/14/2023		4,467		897			897		5,364	5,364			
6602688944	SAN JOSE	CA		04/10/2023		47,481		4,843			4,843		52,323	52,323			
6600679424	JACKSONVILLE	FL		04/10/2023		1,808		1,142			1,142		2,950	2,950			
6602677699	ISSAQUAH	WA		07/14/2023		15,743		3,834			3,834		19,578	19,578			
6600850447	NAPLES	FL		04/10/2023		35,695		2,855			2,855		38,550	38,550			
6602701044	LITTLETON	CO		07/14/2023		12,748		2,701			2,701		15,449	15,449			
6601680884	GLENDORA	CA		04/10/2023		100,402		8,767			8,767		109,168	109,168			
6602679141	CHICAGO	IL		04/10/2023		11,481		1,948			1,948		13,428	13,428			
6602677756	WILMETTE	IL		04/10/2023		15,675		3,365			3,365		19,040	19,040			
6601741975	HOUSTON	TX		07/14/2023		21,095		4,724			4,724		25,819	25,819			
108632209	Cape Coral	FL		07/14/2023		2,781		530			530		3,311	3,311			
6601810069	COTO DE CAZA	CA		04/10/2023		22,144		3,882			3,882		26,026	26,026			
0839400	La Jolla	CA		06/29/2017		1,156,039							1,156,039	1,156,039			
6602679190	PHOENIX	AZ		04/10/2023		23,919		4,196			4,196		28,115	28,115			
8195041852	BOCA RATON	FL		07/14/2023		7,475		1,907			1,907		9,382	9,382			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601695957	SPRING LAKE	NJ		07/14/2023		48,070		5,439			5,439		53,509	53,509			
6601483842	CONCAN	TX		07/14/2023		20,423		2,138			2,138		22,561	22,561			
6601679043	NEWBURYPORT	MA		04/10/2023		57,095		3,117			3,117		60,212	60,212			
505212151	NAPLES	FL		07/14/2023		3,432		654			654		4,086	4,086			
6602689538	DENVER	CO		07/14/2023		11,384		2,623			2,623		14,008	14,008			
6602674845	SALT LAKE CITY	UT		07/14/2023		17,673		3,957			3,957		21,629	21,629			
6601699546	CHICAGO	IL		04/10/2023		12,225		2,455			2,455		14,680	14,680			
6601225086	JACKSONVILLE	FL		04/10/2023		1,744		1,035			1,035		2,780	2,780			
6600851684	SCOTTSDALE	AZ		04/10/2023		12,625		1,997			1,997		14,621	14,621			
6601811976	SUMMIT	NJ		07/14/2023		15,137		3,585			3,585		18,721	18,721			
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023		43,908		6,676			6,676		50,584	50,584			
04135400	Miami	FL		10/05/2023		242,766							242,766	242,766			
6600852989	GRAYSLAKE	IL		04/10/2023		676		86			86		762	762			
6602711993	PLAYA DEL REY	CA		04/10/2023		10,812		1,652			1,652		12,465	12,465			
6601693168	LINCOLN	MA		04/10/2023		22,048		3,734			3,734		25,783	25,783			
8198818630	CLEARWATER	FL		07/14/2023		4,397		1,093			1,093		5,490	5,490			
6601716472	JACKSONVILLE	FL		04/10/2023		51,421		5,681			5,681		57,103	57,103			
EB1221065631	JACKSONVILLE	FL		12/18/2015		10,968		(21)			(21)		10,948	10,948			
6601685792	WASHINGTON	DC		04/10/2023		95,427		8,144			8,144		103,570	103,570			
FR125697404	SAN FRANCISCO	CA		11/04/2016		17,039		56			56		17,095	17,095			
3387081823	North Miami	FL		07/14/2023		1,022		232			232		1,254	1,254			
6602681105	TUALATIN	OR		07/14/2023		16,292		3,860			3,860		20,153	20,153			
EB1789004848	SAN JOSE	CA		12/16/2016		21,790		112			112		21,902	21,902			
6601490342	SAN RAFAEL	CA		04/10/2023		11,278		2,353			2,353		13,631	13,631			
6602694678	DANA POINT	CA		04/10/2023		21,810		3,453			3,453		25,262	25,262			
6601818559	REHOBOTH BEACH	DE		04/10/2023		21,872		4,106			4,106		25,978	25,978			
105834972	Doral	FL		07/14/2023		2,352		436			436		2,788	2,788			
98540123	FORT LAUDERDALE	FL		07/14/2023		3,239		630			630		3,870	3,870			
6602685387	GLENDALE	CA		04/10/2023		16,980		2,978			2,978		19,958	19,958			
6602717263	DEERFIELD	IL		04/10/2023		55,962		4,666			4,666		60,628	60,628			
6600681057	JACKSONVILLE	FL		04/10/2023		2,374		1,486			1,486		3,861	3,861			
6602694736	LEHI	UT		07/14/2023		10,780		2,414			2,414		13,194	13,194			
6602689397	SAN MARINO	CA		04/10/2023		42,788		8,183			8,183		50,971	50,971			
108654955	Lantana	FL		07/14/2023		4,262		816			816		5,078	5,078			
6601684324	HIGHLAND PARK	IL		04/10/2023		17,226		635			635		17,861	17,861			
6602683515	DANVILLE	CA		04/10/2023		17,139		2,908			2,908		20,047	20,047			
6602690130	VILLA PARK	CA		04/10/2023		17,686		3,206			3,206		20,892	20,892			
6601823260	LONE TREE	CO		07/14/2023		14,598		3,008			3,008		17,606	17,606			
6602682210	ARVADA	CO		07/14/2023		16,696		3,631			3,631		20,327	20,327			
6602700236	SANTA FE	NM		04/10/2023		13,046		2,543			2,543		15,589	15,589			
6601729236	PHOENIX	AZ		04/10/2023		33,107		5,507			5,507		38,614	38,614			
PEB1357001953	CAMBRIDGE	MA		03/21/2018		12,733		337			337		13,071	13,071			
6602690528	ARLINGTON	MA		04/10/2023		14,558		2,928			2,928		17,486	17,486			
6600849647	TUCSON	AZ		04/10/2023		79,802		7,399			7,399		87,201	87,201			
PEB1787003974	ALAMO	CA		11/18/2016		18,275		(240)			(240)		18,035	18,035			
6602690502	PORTLAND	OR		07/14/2023		10,887		2,438			2,438		13,325	13,325			
6601732024	REDLANDS	CA		04/10/2023		18,286		3,434			3,434		21,720	21,720			
3378702867	PINELLAS PARK	FL		07/14/2023		721		71			71		792	792			
6601709477	REDWOOD CITY	CA		04/10/2023		49,957		4,958			4,958		54,915	54,915			
6601286252	DELTONA	FL		04/10/2023		2,311		348			348		2,659	2,659			
505383621	DELRAY BEACH	FL		07/14/2023		4,880		1,074			1,074		5,953	5,953			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602691674	NAPERVILLE	IL		04/10/2023		45,871		4,419			4,419		50,290	50,290			
3365977158	Oakland Park	FL		07/14/2023		6,267		1,166			1,166		7,434	7,434			
6600677360	JACKSONVILLE	FL		04/10/2023		1,620		1,016			1,016		2,636	2,636			
6601720151	GAMBRILLS	MD		07/14/2023		10,419		2,468			2,468		12,887	12,887			
6602690957	ELLICOTT CITY	MD		07/14/2023		41,825		5,633			5,633		47,458	47,458			
6601471086	ATLANTIC BEACH	FL		04/10/2023		2,643		1,681			1,681		4,324	4,324			
6600675869	JACKSONVILLE	FL		04/10/2023		1,531		950			950		2,481	2,481			
6602686104	SEATTLE	WA		07/14/2023		20,963		5,161			5,161		26,125	26,125			
6601732339	AUSTIN	TX		07/14/2023		21,975		4,053			4,053		26,028	26,028			
6601224451	JACKSONVILLE	FL		04/10/2023		1,699		1,036			1,036		2,735	2,735			
3368396379	Palm Beach	FL		07/14/2023		4,134		424			424		4,558	4,558			
6602702539	BEND	OR		07/14/2023		10,751		2,478			2,478		13,229	13,229			
6600675257	JACKSONVILLE	FL		04/10/2023		1,909		1,179			1,179		3,088	3,088			
6601717876	BROOKLYN	NY		04/10/2023		17,399		3,267			3,267		20,665	20,665			
6602688357	SCOTTSDALE	AZ		04/10/2023		22,985		3,901			3,901		26,886	26,886			
6601728113	OAKLAND	CA		04/10/2023		21,495		4,190			4,190		25,685	25,685			
6602687581	RAMSEY	NJ		07/14/2023		21,060		4,581			4,581		25,641	25,641			
6601482554	HIGHLAND PARK	IL		04/10/2023		67,430		6,002			6,002		73,432	73,432			
0690400	POTOMAC	MD		09/14/2012		456,981							456,981	456,981			
6601005835	STUDIO CITY	CA		04/10/2023		14,435		2,282			2,282		16,717	16,717			
6602681048	PROSPER	TX		07/14/2023		12,711		2,620			2,620		15,331	15,331			
6601818971	WOODLAND HILLS	CA		04/10/2023		28,497		4,832			4,832		33,329	33,329			
6601202416	JACKSONVILLE	FL		04/10/2023		1,284		684			684		1,968	1,968			
PEB1541041866	UPLAND	CA		11/17/2017		11,751		(276)			(276)		11,475	11,475			
6602700830	PACIFIC GROVE	CA		04/10/2023		22,258		4,036			4,036		26,294	26,294			
6601685347	CHICAGO	IL		04/10/2023		43,373		7,372			7,372		50,744	50,744			
6602699636	NAPLES	FL		04/10/2023		12,705		2,477			2,477		15,182	15,182			
6602680214	AUSTIN	TX		07/14/2023		20,830		4,936			4,936		25,766	25,766			
EB1353005230	ALBERTSON	NY		11/20/2015		16,640		(119)			(119)		16,521	16,521			
6601817890	PASADENA	CA		04/10/2023		11,452		2,230			2,230		13,683	13,683			
6601680504	BROOKLYN	NY		04/10/2023		57,988		5,124			5,124		63,112	63,112			
6602696608	SAN RAFAEL	CA		04/10/2023		15,961		2,998			2,998		18,959	18,959			
6601476770	SPRING	TX		07/14/2023		26,313		3,123			3,123		29,436	29,436			
6601819052	ALAMO	CA		04/10/2023		24,542		4,606			4,606		29,148	29,148			
6600842071	LOS ANGELES	CA		04/10/2023		14,895		2,352			2,352		17,247	17,247			
EB1596053750	EL SEGUNDO	CA		10/07/2016		56,085		(821)			(821)		55,264	55,264			
6600027491	JACKSONVILLE	FL		04/10/2023		1,580		793			793		2,373	2,373			
EB1367015277	SAN DIEGO	CA		12/16/2016		15,169		(77)			(77)		15,092	15,092			
6602674332	PLEASANTON	CA		04/10/2023		22,777		4,888			4,888		27,665	27,665			
6601696484	WINTER PARK	FL		04/10/2023		15,937		2,519			2,519		18,457	18,457			
6602681956	S LAKE TAHOE	CA		04/10/2023		17,700		3,208			3,208		20,908	20,908			
6602681675	TEMECULA	CA		04/10/2023		11,015		1,996			1,996		13,011	13,011			
6602689025	TAMARACK	ID		04/10/2023		8,684		1,805			1,805		10,489	10,489			
6601708768	SANTA BARBARA	CA		04/10/2023		79,703		8,119			8,119		87,821	87,821			
EB1789003629	BELMONT	CA		11/20/2015		23,072		32			32		23,104	23,104			
8199496717	CAPE CORAL	FL		07/14/2023		8,816		2,251			2,251		11,067	11,067			
PH7134723431	PARKER	CO		10/29/2015		12,022		(50)			(50)		11,972	11,972			
6600795261	EASTON	MD		07/14/2023		19,527		3,805			3,805		23,332	23,332			
6601685651	NEEDHAM	MA		04/10/2023		64,664		5,117			5,117		69,781	69,781			
6601471102	ATLANTIC BEACH	FL		04/10/2023		2,643		1,681			1,681		4,325	4,325			
8195439718	MIAMI	FL		07/14/2023		8,520		2,175			2,175		10,695	10,695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602696715	PHOENIX	AZ		04/10/2023		10,940		1,983			1,983		12,924	12,924			
6602711548	SPOKANE	WA		07/14/2023		8,000		912			912		8,913	8,913			
6602678200	SALT LAKE CITY	UT		07/14/2023		20,786		3,938			3,938		24,724	24,724			
6602683804	ARRINGTON	TN		04/10/2023		17,965		3,256			3,256		21,222	21,222			
8195685340	JACKSONVILLE	FL		07/14/2023		3,152		848			848		4,000	4,000			
6602674266	LOS ANGELES	CA		04/10/2023		23,593		5,064			5,064		28,657	28,657			
6602690643	FLAGSTAFF	AZ		04/10/2023		11,137		2,091			2,091		13,228	13,228			
6601680371	BROOKLYN	NY		04/10/2023		34,378		3,067			3,067		37,445	37,445			
6601489666	BISMARCK	ND		07/14/2023		11,735		2,922			2,922		14,657	14,657			
8198946880	NAPLES	FL		07/14/2023		5,044		1,291			1,291		6,334	6,334			
6601680488	BAYSIDE	NY		04/10/2023		8,386		306			306		8,693	8,693			
6601816769	DENVER	CO		07/14/2023		44,082		5,661			5,661		49,743	49,743			
8202262804	PEMBROKE PINES	FL		07/14/2023		2,966		524			524		3,490	3,490			
6602694850	SEATTLE	WA		07/14/2023		22,273		5,132			5,132		27,405	27,405			
6601809996	LAFAYETTE	CA		04/10/2023		18,905		3,548			3,548		22,453	22,453			
6600994716	OAKLAND	CA		04/10/2023		13,324		2,336			2,336		15,660	15,660			
PEB1027559460	CINCINNATI	OH		11/17/2017		11,293		102			102		11,395	11,395			
6601692301	SUGAR LAND	TX		07/14/2023		33,676		3,716			3,716		37,392	37,392			
6601711283	HIGHLANDS RANCH	CO		07/14/2023		20,951		4,691			4,691		25,642	25,642			
6602678457	RIVERSIDE	CA		04/10/2023		12,802		2,171			2,171		14,973	14,973			
6601681361	WILMETTE	IL		04/10/2023		47,833		3,675			3,675		51,507	51,507			
6602695204	SEATTLE	WA		07/14/2023		16,581		3,606			3,606		20,186	20,186			
6600932419	SAN LUIS OBISPO	CA		04/10/2023		66,071		5,972			5,972		72,044	72,044			
6602711696	LOS ANGELES	CA		04/10/2023		23,484		3,202			3,202		26,685	26,685			
FR125689476	DANVILLE	CA		10/07/2016		10,988		(40)			(40)		10,948	10,948			
6602689967	AUSTIN	TX		07/14/2023		917		205			205		1,123	1,123			
6601692061	DULUTH	MN		04/10/2023		34,825		3,050			3,050		37,875	37,875			
8201144610	PLANTATION	FL		07/14/2023		6,936		1,798			1,798		8,735	8,735			
6601673848	MANHASSET	NY		04/10/2023		58,253		4,750			4,750		63,003	63,003			
6602694389	SHERMAN OAKS	CA		04/10/2023		17,338		3,041			3,041		20,378	20,378			
6602696590	TRUCKEE	CA		04/10/2023		10,065		1,708			1,708		11,773	11,773			
6601491704	MONTROSS	VA		04/10/2023		28,255		2,341			2,341		30,596	30,596			
PEB1540095491	READING	MA		11/17/2017		45,750		(403)			(403)		45,347	45,347			
6602711472	LONGMONT	CO		07/14/2023		16,240		3,078			3,078		19,319	19,319			
6602683010	SACRAMENTO	CA		04/10/2023		9,371		1,699			1,699		11,070	11,070			
6601818716	DIX HILLS	NY		04/10/2023		162,797		30,566			30,566		193,363	193,363			
8199123491	NAPLES	FL		07/14/2023		5,402		1,307			1,307		6,709	6,709			
EB1540093153	WHITE STONE	VA		08/07/2015		21,433		(230)			(230)		21,203	21,203			
6602701150	EDMONDS	WA		07/14/2023		20,374		4,828			4,828		25,202	25,202			
6601714469	WESTPORT	MA		04/10/2023		28,159		2,944			2,944		31,104	31,104			
6601687095	NEW YORK	NY		04/10/2023		30,500		4,936			4,936		35,437	35,437			
6602677798	HIGHLANDS RANCH	CO		07/14/2023		16,454		3,898			3,898		20,352	20,352			
6602681592	SEATTLE	WA		07/14/2023		31,742		7,314			7,314		39,056	39,056			
6602671270	RANCHO PALOS VERDES	CA		04/10/2023		81,565		6,730			6,730		88,295	88,295			
EB1371004891	CHATHAM	NJ		11/20/2015		13,358		(111)			(111)		13,247	13,247			
6601700252	VENICE	CA		04/10/2023		70,775		6,109			6,109		76,884	76,884			
6602711183	SAN LUIS OBISPO	CA		04/10/2023		14,249		2,419			2,419		16,668	16,668			
8201602315	LEHIGH ACRES	FL		07/14/2023		4,923		941			941		5,864	5,864			
6600485921	BENBROOK	TX		07/14/2023		5,652		1,162			1,162		6,814	6,814			
6602678176	BURR RIDGE	IL		04/10/2023		20,979		4,077			4,077		25,056	25,056			
6602700459	SEATTLE	WA		07/14/2023		14,885		3,238			3,238		18,123	18,123			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601728873	DARNESTOWN	MD		07/14/2023		18,708		3,962			3,962		22,669	22,669			
505347434	BOCA RATON	FL		07/14/2023		9,190		2,158			2,158		11,348	11,348			
6601747360	OAKTON	VA		04/10/2023		14,307		2,685			2,685		16,993	16,993			
PEB1596055350	EDEN PRAIRIE	MN		01/11/2018		16,686		(212)			(212)		16,474	16,474			
6600851247	CAMAS	WA		07/14/2023		4,647		984			984		5,631	5,631			
6602692144	BEVERLY HILLS	FL		04/10/2023		45,691		4,413			4,413		50,104	50,104			
6602690908	CAMAS	WA		07/14/2023		45,510		5,712			5,712		51,222	51,222			
8190501956	WEST PALM BEACH	FL		07/14/2023		4,615		1,305			1,305		5,920	5,920			
6602694124	SOUTH DARTMOUTH	MA		04/10/2023		38,995		3,987			3,987		42,981	42,981			
6602690064	SAN FRANCISCO	CA		04/10/2023		22,267		4,330			4,330		26,597	26,597			
505295114	MIAMI	FL		07/14/2023		5,061		937			937		5,998	5,998			
6601201848	ATLANTIC BEACH	FL		04/10/2023		1,812		972			972		2,783	2,783			
6602704808	BOSTON	MA		04/10/2023		17,593		2,786			2,786		20,380	20,380			
505423186	JACKSONVILLE	FL		07/14/2023		3,054		711			711		3,765	3,765			
6601804096	WAYZATA	MN		04/10/2023		17,945		3,366			3,366		21,311	21,311			
6601000547	MIAMI	FL		04/10/2023		31,573		2,357			2,357		33,930	33,930			
6601678318	EAST HAMPTON	NY		04/10/2023		31,791		2,850			2,850		34,641	34,641			
6601751248	SEDONA	AZ		04/10/2023		13,468		1,988			1,988		15,456	15,456			
505311526	NAPLES	FL		07/14/2023		2,084		444			444		2,528	2,528			
6601724666	BROOKLYN	NY		04/10/2023		20,660		3,387			3,387		24,047	24,047			
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023		16,955		2,761			2,761		19,716	19,716			
EB1540093780	ANDOVER	MA		12/18/2015		21,538		(143)			(143)		21,395	21,395			
6602686286	BELLAIRE	TX		07/14/2023		16,034		3,905			3,905		19,939	19,939			
6600024159	JACKSONVILLE	FL		04/10/2023		1,696		617			617		2,313	2,313			
6602674621	LOS ANGELES	CA		04/10/2023		30,518		6,550			6,550		37,068	37,068			
6600921263	REDMOND	WA		07/14/2023		12,199		1,771			1,771		13,970	13,970			
6602711340	SCOTTSDALE	AZ		04/10/2023		15,538		2,193			2,193		17,731	17,731			
6600768862	FRESH MEADOWS	NY		04/10/2023		66,467		7,918			7,918		74,385	74,385			
6602696020	MINNEAPOLIS	MN		04/10/2023		18,911		3,428			3,428		22,338	22,338			
6601679266	HOWELL	MI		04/10/2023		18,586		3,485			3,485		22,072	22,072			
6602676865	PALO ALTO	CA		04/10/2023		16,180		3,473			3,473		19,653	19,653			
6602692474	STOCKTON	CA		04/10/2023		12,686		989			989		13,675	13,675			
6601677864	SEATTLE	WA		07/14/2023		41,240		4,351			4,351		45,591	45,591			
6601710509	DENVER	CO		07/14/2023		20,661		4,625			4,625		25,286	25,286			
6600677162	JACKSONVILLE	FL		04/10/2023		(6,573)		252			252		(6,321)	(6,321)			
6602676014	SAN FRANCISCO	CA		04/10/2023		29,326		6,092			6,092		35,418	35,418			
6601481960	WASHINGTON	DC		04/10/2023		63,474		5,219			5,219		68,693	68,693			
6602674712	FREMONT	CA		04/10/2023		19,302		4,143			4,143		23,445	23,445			
6602677129	ENGLEWOOD	CO		07/14/2023		24,683		5,942			5,942		30,626	30,626			
6601488114	HINGHAM	MA		04/10/2023		50,713		4,077			4,077		54,790	54,790			
3374447710	CLEARWATER	FL		07/14/2023		175		38			38		213	213			
6602674134	KIRKLAND	WA		07/14/2023		12,748		3,105			3,105		15,853	15,853			
6601691840	LOS ANGELES	CA		04/10/2023		17,700		1,548			1,548		19,248	19,248			
6601009472	LEAWOOD	KS		07/14/2023		12,508		2,800			2,800		15,308	15,308			
EB1564001170	ERIE	CO		12/16/2016		14,457		226			226		14,683	14,683			
PEB1596056268	SUNNYVALE	CA		03/21/2018		18,506		181			181		18,687	18,687			
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023		27,163		6,082			6,082		33,244	33,244			
6600564162	NEW YORK	NY		04/10/2023		61,279		5,691			5,691		66,970	66,970			
6601477612	MOUNTAIN BRK	AL		07/14/2023		2,189		262			262		2,451	2,451			
6602674357	LOS ANGELES	CA		04/10/2023		24,824		5,158			5,158		29,982	29,982			
6601818492	LITHIA	FL		04/10/2023		11,409		2,000			2,000		13,409	13,409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602672161	DALLAS	TX		07/14/2023		57,579		6,647			6,647		64,226	64,226			
6602688910	MILL VALLEY	CA		04/10/2023		18,746		3,769			3,769		22,515	22,515			
6600851544	WOODLAND HILLS	CA		04/10/2023		16,963		2,683			2,683		19,646	19,646			
6601224691	JACKSONVILLE	FL		04/10/2023		1,524		899			899		2,423	2,423			
6600925090	ORLANDO	FL		04/10/2023		15,605		1,281			1,281		16,886	16,886			
6602676048	LOS ALTOS	CA		04/10/2023		35,386		7,595			7,595		42,981	42,981			
6601203828	JACKSONVILLE	FL		04/10/2023		576		76			76		653	653			
6601686253	SCITUATE	MA		04/10/2023		49,762		3,387			3,387		53,149	53,149			
6602685080	AUSTIN	TX		07/14/2023		38,051		5,122			5,122		43,173	43,173			
PH7133823513	SOUTHLAKE	TX		06/05/2015		48,404		8			8		48,412	48,412			
EB1541039287	WILMETTE	IL		10/09/2015		39,785		(121)			(121)		39,663	39,663			
6601687046	NEW YORK	NY		04/10/2023		51,037		3,970			3,970		55,007	55,007			
6601696278	LEWES	DE		04/10/2023		33,488		2,754			2,754		36,242	36,242			
6601696930	CARMICHAEL	CA		04/10/2023		13,025		2,278			2,278		15,303	15,303			
6602674191	CHICAGO	IL		04/10/2023		14,352		2,982			2,982		17,334	17,334			
6601476879	SAINT LOUIS	MO		04/10/2023		7,590		626			626		8,216	8,216			
6602705698	PLEASANT HILL	CA		04/10/2023		13,533		2,220			2,220		15,753	15,753			
6601729368	BOCA RATON	FL		04/10/2023		10,917		1,915			1,915		12,832	12,832			
6601697292	WASHINGTON	DC		04/10/2023		15,858		2,871			2,871		18,729	18,729			
6601818690	NEW YORK	NY		04/10/2023		12,857		2,329			2,329		15,186	15,186			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		32,726		(100)			(100)		32,626	32,626			
6601827667	PIEDMONT	CA		04/10/2023		69,030		7,325			7,325		76,355	76,355			
2522161745	RIVIERA BEACH	FL		07/14/2023		1,382		840			840		2,222	2,222			
6601203398	JACKSONVILLE	FL		04/10/2023		1,600		825			825		2,425	2,425			
6601678680	CAMBRIDGE	MA		04/10/2023		43,425		3,712			3,712		47,137	47,137			
6601203737	JACKSONVILLE	FL		04/10/2023		2,198		1,144			1,144		3,342	3,342			
6600851411	SANIBEL	FL		04/10/2023		18,395		3,118			3,118		21,513	21,513			
6602681840	HOUSTON	TX		07/14/2023		13,374		2,822			2,822		16,196	16,196			
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023		13,795		2,591			2,591		16,386	16,386			
6602682855	PROSPER	TX		07/14/2023		12,541		2,585			2,585		15,126	15,126			
6601489930	WELLESLEY	MA		04/10/2023		78,542		10,779			10,779		89,322	89,322			
6602676469	WASHINGTON	DC		04/10/2023		24,234		5,036			5,036		29,270	29,270			
8201188334	N LAUDERDALE	FL		07/14/2023		7,849		1,498			1,498		9,347	9,347			
6602689801	GLENVIEW	IL		04/10/2023		26,085		5,246			5,246		31,331	31,331			
PEB1785004717	SAN JOSE	CA		11/18/2016		30,382		(5)			(5)		30,377	30,377			
10801851	Lehigh Acres	FL		07/14/2023		3,485		2,190			2,190		5,675	5,675			
6602671106	KIRKLAND	WA		07/14/2023		71,705		6,927			6,927		78,631	78,631			
6601731778	EDGEWATER	MD		07/14/2023		65,120		7,928			7,928		73,048	73,048			
6601715391	LA JOLLA	CA		04/10/2023		17,858		3,590			3,590		21,448	21,448			
6601749457	DALLAS	TX		07/14/2023		17,104		3,720			3,720		20,825	20,825			
6602711894	GREENBRAE	CA		04/10/2023		17,253		2,733			2,733		19,986	19,986			
6600434192	SAN JOSE	CA		04/10/2023		12,964		2,123			2,123		15,087	15,087			
6602700277	SAN FRANCISCO	CA		04/10/2023		31,340		5,887			5,887		37,228	37,228			
6601697797	NEW YORK	NY		04/10/2023		14,165		2,232			2,232		16,397	16,397			
6601808717	RIDGEWOOD	NY		04/10/2023		19,194		3,474			3,474		22,667	22,667			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		20,818		(97)			(97)		20,721	20,721			
6602671247	THOUSAND OAKS	CA		04/10/2023		49,700		4,278			4,278		53,978	53,978			
6600036799	PLAYA DEL REY	CA		04/10/2023		11,259		1,907			1,907		13,166	13,166			
6602680230	FREMONT	CA		04/10/2023		24,242		4,713			4,713		28,955	28,955			
6600849969	ALEXANDRIA	VA		04/10/2023		23,566		3,726			3,726		27,292	27,292			
6602685858	WALTHAM	MA		04/10/2023		19,735		3,967			3,967		23,701	23,701			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1540093419	NAPLES	FL		10/09/2015		84,890		(962)			(962)		83,928	83,928			
6602676063	KENILWORTH	IL		04/10/2023		19,613		4,210			4,210		23,823	23,823			
6601490896	CLAREMONT	CA		04/10/2023		19,377		1,825			1,825		21,202	21,202			
3399927028	Clearwater	FL		07/14/2023		2,704		436			436		3,140	3,140			
8194893855	MIAMI	FL		07/14/2023		9,757		2,300			2,300		12,056	12,056			
6600477530	MONROE	WA		07/14/2023		13,030		2,452			2,452		15,482	15,482			
6601823062	LAKEWAY	TX		07/14/2023		18,600		3,938			3,938		22,538	22,538			
8200109450	JACKSONVILLE	FL		07/14/2023		5,147		1,037			1,037		6,184	6,184			
0843500	Englewood	NJ		09/28/2017		906,399							906,399	906,399			
6601686303	SEATTLE	WA		07/14/2023		102,810		10,193			10,193		113,003	113,003			
8195757397	PALM BCH GDNS	FL		07/14/2023		2,967		839			839		3,806	3,806			
8195722277	PEMBROKE PINES	FL		07/14/2023		5,751		1,471			1,471		7,222	7,222			
6601699785	SAN ANTONIO	TX		07/14/2023		9,666		2,045			2,045		11,712	11,712			
6601286443	PENNSVILLE	NJ		07/14/2023		2,096		319			319		2,415	2,415			
PEB1171015311	SAMMAMISH	WA		11/18/2016		15,906		157			157		16,063	16,063			
8203998189	CLEARWATER	FL		07/14/2023		6,373		668			668		7,041	7,041			
6601804617	FORT LEE	NJ		07/14/2023		11,177		2,647			2,647		13,825	13,825			
6602705565	LOS ANGELES	CA		04/10/2023		22,449		3,428			3,428		25,878	25,878			
6601677815	MASSAPEQUA	NY		04/10/2023		16,306		1,844			1,844		18,150	18,150			
6602673508	CLARENDON HILLS	IL		04/10/2023		55,425		5,486			5,486		60,911	60,911			
6602682301	REDWOOD CITY	CA		04/10/2023		22,207		4,170			4,170		26,377	26,377			
6601726083	SAYVILLE	NY		04/10/2023		19,586		3,100			3,100		22,686	22,686			
6601673384	CHICAGO	IL		04/10/2023		34,983		3,015			3,015		37,998	37,998			
6600487075	NOVATO	CA		04/10/2023		21,022		2,016			2,016		23,038	23,038			
6600851007	TUCSON	AZ		04/10/2023		10,531		1,725			1,725		12,256	12,256			
6602685627	ENCINITAS	CA		04/10/2023		23,277		4,370			4,370		27,647	27,647			
6600435256	SAN FRANCISCO	CA		04/10/2023		20,094		3,405			3,405		23,499	23,499			
6601733238	NASHVILLE	TN		04/10/2023		18,343		3,444			3,444		21,788	21,788			
8194701967	HOMESTEAD	FL		07/14/2023		6,578		1,723			1,723		8,302	8,302			
6601201970	ATLANTIC BEACH	FL		04/10/2023		1,683		981			981		2,664	2,664			
8197021314	JACKSONVILLE	FL		07/14/2023		7,570		1,961			1,961		9,531	9,531			
6602693688	PORT ST JOE	FL		04/10/2023		50,893		5,186			5,186		56,079	56,079			
8201374188	MIAMI GARDENS	FL		07/14/2023		5,427		1,063			1,063		6,490	6,490			
6601812024	SANTA MONICA	CA		04/10/2023		31,395		6,098			6,098		37,494	37,494			
6600094772	IRVINGTON	NY		04/10/2023		6,423		1,357			1,357		7,780	7,780			
6600675927	JACKSONVILLE	FL		04/10/2023		1,519		944			944		2,463	2,463			
6602700525	WINTER PARK	FL		04/10/2023		9,284		1,810			1,810		11,094	11,094			
6602694272	AUSTIN	TX		07/14/2023		19,309		4,448			4,448		23,757	23,757			
6601680728	WILMETTE	IL		04/10/2023		97,419		8,904			8,904		106,322	106,322			
6601683482	LAKE FOREST	IL		04/10/2023		87,833		5,501			5,501		93,333	93,333			
6601677930	NEWTON	MA		04/10/2023		57,979		4,785			4,785		62,765	62,765			
PEB1596053389	BARRINGTON	IL		11/18/2016		10,572		(32)			(32)		10,539	10,539			
6602685304	BOISE	ID		04/10/2023		15,193		2,853			2,853		18,046	18,046			
8195056119	WEST PALM BEACH	FL		07/14/2023		6,791		1,779			1,779		8,570	8,570			
6601482984	SUFFOLK	VA		04/10/2023		52,065		3,572			3,572		55,637	55,637			
6602695519	WHITEFISH	MT		04/10/2023		14,459		2,716			2,716		17,175	17,175			
6601470807	ATLANTIC BEACH	FL		04/10/2023		1,961		1,243			1,243		3,204	3,204			
EB1540093258	NEW YORK	NY		10/09/2015		16,429		(327)			(327)		16,102	16,102			
6601681510	HIGHLAND PARK	IL		04/10/2023		41,377		3,253			3,253		44,630	44,630			
PEB1540095759	GREAT NECK	NY		01/11/2018		29,690		(193)			(193)		29,498	29,498			
6602681766	LIVERMORE	CA		04/10/2023		16,176		2,932			2,932		19,108	19,108			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601809939	FAIRFIELD	CA		04/10/2023		12,954		2,431			2,431		15,385	15,385			
6601203273	JACKSONVILLE	FL		04/10/2023		1,397		764			764		2,161	2,161			
8022462879	HOMESTEAD	FL		07/14/2023		4,212		723			723		4,935	4,935			
6602711258	TUCSON	AZ		04/10/2023		7,224		1,104			1,104		8,327	8,327			
6602678010	LONG BEACH	CA		04/10/2023		16,464		3,535			3,535		19,999	19,999			
6602680966	SALEM	OR		07/14/2023		25,792		5,602			5,602		31,394	31,394			
6600014234	SAN ANTONIO	TX		07/14/2023		267							267	267			
8201129234	LOXAHATCHEE	FL		07/14/2023		6,242		1,723			1,723		7,965	7,965			
6601734368	SANIBEL	FL		04/10/2023		16,319		2,575			2,575		18,894	18,894			
6601807560	NORTHBOROUGH	MA		04/10/2023		34,609		3,432			3,432		38,042	38,042			
EB1382003035	WALNUT CREEK	CA		03/24/2016		18,008		(252)			(252)		17,756	17,756			
6601738781	AUSTIN	TX		07/14/2023		17,441		3,304			3,304		20,745	20,745			
6602680891	DANVILLE	CA		04/10/2023		39,802		6,981			6,981		46,783	46,783			
6601747220	CROWN POINT	IN		04/10/2023		11,249		1,038			1,038		12,287	12,287			
PH7132698379	PHILADELPHIA	PA		01/16/2015		12,750		(26)			(26)		12,723	12,723			
6601692988	REDONDO BEACH	CA		04/10/2023		21,934		3,714			3,714		25,648	25,648			
6602689728	ARMONK	NY		04/10/2023		18,398		3,456			3,456		21,853	21,853			
6601685982	WELLESLEY	MA		04/10/2023		68,066		5,275			5,275		73,340	73,340			
PH7131574340	LARCHMONT	NY		09/26/2014		18,083		(61)			(61)		18,022	18,022			
6601204537	JACKSONVILLE	FL		04/10/2023		1,893		1,070			1,070		2,963	2,963			
8202362019	FORT LAUDERDALE	FL		07/14/2023		8,202		1,648			1,648		9,850	9,850			
6601482547	CLIFTON	VA		04/10/2023		60,206		5,474			5,474		65,680	65,680			
6601678391	EDWARDS	CO		07/14/2023		108,226		8,510			8,510		116,736	116,736			
PH7118953657	POTOMAC	MD		01/28/2016		452,275		(4,525)			(4,525)		447,749	447,749			
6602697416	JACKSONVILLE BEACH	FL		04/10/2023		12,268		1,216			1,216		13,484	13,484			
6601735191	SEATTLE	WA		07/14/2023		26,008		5,824			5,824		31,832	31,832			
6600935628	ARVADA	CO		07/14/2023		19,055		4,142			4,142		23,197	23,197			
6601483883	CEDAR HILLS	UT		07/14/2023		50,052		5,810			5,810		55,861	55,861			
8198798135	JACKSONVILLE	FL		07/14/2023		6,764		1,727			1,727		8,490	8,490			
6601809889	FT MYERS	FL		04/10/2023		13,580		2,549			2,549		16,129	16,129			
6601747899	BRIARCLIFF MANOR	NY		04/10/2023		22,646		4,253			4,253		26,899	26,899			
6602711779	FRISCO	TX		07/14/2023		27,297		4,785			4,785		32,081	32,081			
6602684323	SEATTLE	WA		07/14/2023		20,087		4,498			4,498		24,585	24,585			
6601383844	LAKE CLARKE SHORES	FL		04/10/2023		23,450		977			977		24,427	24,427			
6601825646	LOS GATOS	CA		04/10/2023		18,204		3,191			3,191		21,396	21,396			
8195278189	WEST PALM BEACH	FL		07/14/2023		3,933		1,085			1,085		5,018	5,018			
0642801	HOUSTON	TX		07/28/2016		85,877							85,877	85,877			
6601696468	GLENDALE	CA		04/10/2023		17,995		2,744			2,744		20,739	20,739			
6601808782	BETHANY BEACH	DE		04/10/2023		11,859		1,672			1,672		13,530	13,530			
6601469395	ATLANTIC BEACH	FL		04/10/2023		1,992		1,261			1,261		3,253	3,253			
6602691872	AUBURN	AL		07/14/2023		10,710		1,214			1,214		11,924	11,924			
6602686468	INLET BEACH	FL		04/10/2023		16,440		3,952			3,952		20,392	20,392			
6601823591	TROY	MI		04/10/2023		45,542		4,633			4,633		50,175	50,175			
6602696277	PARK RIDGE	IL		04/10/2023		25,919		4,868			4,868		30,787	30,787			
8196344782	CAPE CORAL	FL		07/14/2023		2,801		715			715		3,516	3,516			
6602678747	RANCHO MIRAGE	CA		04/10/2023		16,290		3,166			3,166		19,456	19,456			
6602678689	HOBOKEN	NJ		07/14/2023		17,803		3,986			3,986		21,790	21,790			
6600026345	JACKSONVILLE	FL		04/10/2023		750		322			322		1,072	1,072			
6602698703	SHERMAN OAKS	CA		04/10/2023		30,109		5,457			5,457		35,566	35,566			
6601705657	SAN FRANCISCO	CA		04/10/2023		22,610		4,245			4,245		26,855	26,855			
6602682590	LEANDER	TX		07/14/2023		11,351		2,542			2,542		13,893	13,893			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601722066	LAKE OSWEGO	OR		07/14/2023		12,518		2,723			2,723		15,241	15,241			
6602683226	TEMECULA	CA		04/10/2023		17,345		3,257			3,257		20,602	20,602			
6602678937	POWAY	CA		04/10/2023		14,224		2,765			2,765		16,989	16,989			
6601486449	WELLESLEY	MA		04/10/2023		40,896		3,601			3,601		44,497	44,497			
6601746685	SANIBEL	FL		04/10/2023		14,597		2,477			2,477		17,074	17,074			
8023344949	NAPLES	FL		07/14/2023		5,759		1,019			1,019		6,778	6,778			
EB1540093310	EAST GREENWICH	RI		08/07/2015		17,595		43			43		17,638	17,638			
6602693753	BUCKLEY	WA		07/14/2023		8,997		1,104			1,104		10,102	10,102			
6602710722	ENCINO	CA		04/10/2023		25,914		4,550			4,550		30,463	30,463			
6602693449	SANTA CRUZ	CA		04/10/2023		46,431		4,622			4,622		51,053	51,053			
6602689983	WINNETKA	IL		04/10/2023		14,323		2,785			2,785		17,108	17,108			
6601728097	AZLE	TX		07/14/2023		68,078		8,083			8,083		76,161	76,161			
6602694520	LOS ANGELES	CA		04/10/2023		26,242		4,756			4,756		30,998	30,998			
6601699264	DEERFIELD	IL		04/10/2023		20,089		3,519			3,519		23,608	23,608			
PEB1541041458	AUSTIN	TX		06/13/2017		22,939		(369)			(369)		22,571	22,571			
6602681964	KINGSTON	WA		07/14/2023		14,665		3,284			3,284		17,949	17,949			
6600478264	BROOKLYN	NY		04/10/2023		9,851		1,613			1,613		11,464	11,464			
6601732651	PHOENIX	AZ		04/10/2023		17,859		3,236			3,236		21,095	21,095			
6600849621	DALLAS	TX		07/14/2023		14,403		2,965			2,965		17,367	17,367			
6601479584	ROCKWALL	TX		07/14/2023		51,137		5,547			5,547		56,684	56,684			
6601717496	NEW BRAUNFELS	TX		07/14/2023		20,383		4,512			4,512		24,895	24,895			
8201736425	ESTERO	FL		07/14/2023		2,468		401			401		2,868	2,868			
6601696872	SAN DIEGO	CA		04/10/2023		13,652		1,923			1,923		15,576	15,576			
6600490400	SAN JOSE	CA		04/10/2023		11,794		2,067			2,067		13,861	13,861			
6601469189	ATLANTIC BEACH	FL		04/10/2023		1,502		957			957		2,459	2,459			
6602684398	SAN DIEGO	CA		04/10/2023		20,023		3,508			3,508		23,531	23,531			
6601708651	LONG BEACH	CA		04/10/2023		20,254		3,802			3,802		24,056	24,056			
6601682435	ROSLYN ESTATES	NY		04/10/2023		38,136		1,213			1,213		39,349	39,349			
6602683531	AUSTIN	TX		07/14/2023		17,549		3,717			3,717		21,266	21,266			
6602694892	BLUFFDALE	UT		07/14/2023		16,172		3,517			3,517		19,690	19,690			
6602677731	LAS VEGAS	NV		04/10/2023		13,515		2,901			2,901		16,417	16,417			
6602674902	CHICAGO	IL		04/10/2023		22,456		4,515			4,515		26,971	26,971			
6602711068	ROLLINGWOOD	TX		07/14/2023		19,440		3,685			3,685		23,124	23,124			
6600731894	DALY CITY	CA		04/10/2023		10,920		1,609			1,609		12,528	12,528			
6600680505	JACKSONVILLE	FL		04/10/2023		2,264		1,417			1,417		3,681	3,681			
6601225532	JACKSONVILLE	FL		04/10/2023		2,293		1,281			1,281		3,574	3,574			
6602688423	REDMOND	OR		07/14/2023		12,310		2,025			2,025		14,334	14,334			
PH7132237574	WESTFORD	MA		10/24/2014		15,332		77			77		15,409	15,409			
EB1223013138	ORLANDO	FL		12/16/2016		12,122		96			96		12,218	12,218			
8201229993	MARGATE	FL		07/14/2023		7,443		1,627			1,627		9,069	9,069			
0852500	Orlando	FL		02/20/2018		608,412		482			482		608,894	608,894			
6601746107	TUCSON	AZ		04/10/2023		33,461		3,225			3,225		36,686	36,686			
8202039536	CAPE CORAL	FL		07/14/2023		5,693		1,212			1,212		6,905	6,905			
PEB1352005522	MANHASSET HILLS	NY		11/17/2017		29,305		13			13		29,318	29,318			
EB1596052803	UNION CITY	CA		10/12/2016		24,545		(378)			(378)		24,167	24,167			
6601224741	JACKSONVILLE	FL		04/10/2023		1,496		920			920		2,417	2,417			
6601486811	SEATTLE	WA		07/14/2023		74,992		8,575			8,575		83,567	83,567			
6601722702	SOUTHWEST RANCHES	FL		04/10/2023		35,723		7,166			7,166		42,889	42,889			
6602700707	LEHI	UT		07/14/2023		11,214		2,590			2,590		13,804	13,804			
6601484147	BARTLETT	TN		04/10/2023		8,650		778			778		9,427	9,427			
6602674795	MERCER ISLAND	WA		07/14/2023		21,481		5,089			5,089		26,570	26,570			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601680082	BROOKLYN	NY		04/10/2023		19,705		1,717			1,717		21,422	21,422			
EB1789003029	REDWOOD CITY	CA		06/24/2016		18,976		(140)			(140)		18,835	18,835			
6602704550	LAFAYETTE	CO		07/14/2023		14,507		3,073			3,073		17,580	17,580			
6601806620	SNOWMASS VILLAGE	CO		07/14/2023		24,182		2,887			2,887		27,068	27,068			
6601686477	LITTLETON	CO		07/14/2023		41,925		4,004			4,004		45,929	45,929			
6601685362	LEXINGTON	MA		04/10/2023		57,749		3,461			3,461		61,210	61,210			
6602700533	BURR RIDGE	IL		04/10/2023		22,379		4,053			4,053		26,432	26,432			
EB1171015609	KIRKLAND	WA		12/16/2016		25,420		350			350		25,770	25,770			
6601696856	NEWPORT BEACH	CA		04/10/2023		31,143		5,456			5,456		36,599	36,599			
6602687516	GLENVIEW	IL		04/10/2023		12,369		2,170			2,170		14,539	14,539			
6601473280	DALLAS	TX		07/14/2023		39,478		4,345			4,345		43,823	43,823			
6602690338	ORANGE	CA		04/10/2023		19,439		3,780			3,780		23,218	23,218			
6602690205	FENNVILLE	MI		04/10/2023		15,423		3,102			3,102		18,525	18,525			
6600922113	SEATTLE	WA		07/14/2023		35,349		3,405			3,405		38,754	38,754			
0864500	New York	NY		10/02/2018		12,000,000							12,000,000	12,000,000			
8200546038	NORTH LAUDERDALE	FL		07/14/2023		5,351		1,440			1,440		6,790	6,790			
6600795451	SAN DIEGO	CA		04/10/2023		44,650		4,391			4,391		49,041	49,041			
6602677145	CHICAGO	IL		04/10/2023		12,362		2,569			2,569		14,931	14,931			
6602701309	SCOTTSDALE	AZ		04/10/2023		27,465		5,525			5,525		32,989	32,989			
6602672724	LONGVIEW	TX		07/14/2023		2,258		408			408		2,666	2,666			
6601805960	MADEIRA BEACH	FL		04/10/2023		10,381		1,584			1,584		11,965	11,965			
6601684456	HIGHLAND VILLAGE	TX		07/14/2023		51,899		5,845			5,845		57,745	57,745			
6601816884	PEORIA	AZ		04/10/2023		13,005		2,281			2,281		15,286	15,286			
505131887	HIALEAH	FL		07/14/2023		3,149		476			476		3,625	3,625			
8201867283	CAPE CORAL	FL		07/14/2023		4,994		835			835		5,829	5,829			
6600851825	FRANKLIN	TN		04/10/2023		21,418		3,605			3,605		25,023	25,023			
3356549444	Hallandale Beach	FL		07/14/2023		3,152		619			619		3,770	3,770			
PH7118770002	LIVERMORE	CA		06/19/2015		13,326		(141)			(141)		13,185	13,185			
6600676594	JACKSONVILLE	FL		04/10/2023		1,886		1,175			1,175		3,061	3,061			
6602704725	MONTAUK	NY		04/10/2023		15,024		2,823			2,823		17,846	17,846			
6600679127	JACKSONVILLE	FL		04/10/2023		2,113		1,317			1,317		3,430	3,430			
6600793555	ANNA MARIA	FL		04/10/2023		16,463		2,598			2,598		19,060	19,060			
6601811380	VALLEY VILLAGE	CA		04/10/2023		18,453		2,609			2,609		21,063	21,063			
6601699884	VIRGINIA BEACH	VA		04/10/2023		41,781		7,315			7,315		49,096	49,096			
6601716944	ARLINGTON	VA		04/10/2023		19,822		3,721			3,721		23,544	23,544			
6601224303	JACKSONVILLE	FL		04/10/2023		1,820		1,060			1,060		2,880	2,880			
6600851346	DALLAS	TX		07/14/2023		16,266		3,260			3,260		19,525	19,525			
PH7133170196	UPTON	MA		04/24/2015		50,490		(191)			(191)		50,299	50,299			
0696900	Los Angeles	CA		06/27/2013		3,933,905							3,933,905	3,933,905			
8202468917	HALLANDALE BEACH	FL		07/14/2023		7,686		1,284			1,284		8,970	8,970			
6602710474	EUGENE	OR		07/14/2023		5,758		1,253			1,253		7,011	7,011			
6601684571	RENTON	WA		07/14/2023		111,626		9,538			9,538		121,164	121,164			
6602698711	SALINAS	CA		04/10/2023		61,686		11,129			11,129		72,815	72,815			
6602699933	MOUNTAIN HOUSE	CA		04/10/2023		12,215		2,457			2,457		14,672	14,672			
EB1367015025	SAN DIEGO	CA		08/17/2016		22,284		(104)			(104)		22,181	22,181			
6602681923	GOODYEAR	AZ		04/10/2023		15,114		2,838			2,838		17,953	17,953			
8200883109	LAUDERHILL	FL		07/14/2023		6,336		1,643			1,643		7,979	7,979			
3359783231	Lehigh Acres	FL		07/14/2023		1,654		308			308		1,962	1,962			
6601470831	ATLANTIC BEACH	FL		04/10/2023		2,502		1,586			1,586		4,088	4,088			
6601700104	RYE BROOK	NY		04/10/2023		16,050		2,628			2,628		18,677	18,677			
6601706226	ALAMO	CA		04/10/2023		18,036		3,386			3,386		21,422	21,422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601470849	ATLANTIC BEACH	FL		04/10/2023		2,488		1,578			1,578		4,066	4,066			
6602671627	BEND	OR		07/14/2023		30,520		3,456			3,456		33,976	33,976			
8195840509	PALM BEACH GARDENS	FL		07/14/2023		6,156		1,489			1,489		7,645	7,645			
6601708990	PRESCOTT	AZ		04/10/2023		15,120		2,478			2,478		17,598	17,598			
6601203653	JACKSONVILLE	FL		04/10/2023		3,401		1,884			1,884		5,286	5,286			
6602692458	BOUND BROOK	NJ		07/14/2023		16,966		1,836			1,836		18,802	18,802			
6601721043	PHOENIX	AZ		04/10/2023		27,900		5,025			5,025		32,925	32,925			
6600794199	SACRAMENTO	CA		04/10/2023		13,610		1,158			1,158		14,768	14,768			
3376746862	LAUDERDALE LAKES	FL		07/14/2023		3,200		531			531		3,731	3,731			
6601480848	DANVILLE	CA		04/10/2023		17,685		3,517			3,517		21,202	21,202			
PEB1351006820	STATEN ISLAND	NY		11/17/2017		10,335		108			108		10,442	10,442			
6601680561	LONG GROVE	IL		04/10/2023		32,774		4,198			4,198		36,972	36,972			
6601201673	ATLANTIC BEACH	FL		04/10/2023		788		430			430		1,218	1,218			
8195775133	PALM BEACH GARDENS	FL		07/14/2023		5,427		1,459			1,459		6,886	6,886			
6600433681	NEWPORT BEACH	CA		04/10/2023		11,615		1,902			1,902		13,517	13,517			
FR125772785	CORTE MADERA	CA		12/22/2016		32,669		102			102		32,770	32,770			
6602695055	GILBERT	AZ		04/10/2023		11,117		1,950			1,950		13,067	13,067			
6602680156	YORBA LINDA	CA		04/10/2023		24,967		4,380			4,380		29,348	29,348			
6602698935	PORTLAND	OR		07/14/2023		20,007		4,611			4,611		24,618	24,618			
6602711381	WASHINGTON	DC		04/10/2023		14,878		2,441			2,441		17,319	17,319			
6601748541	RAYNHAM	MA		04/10/2023		13,243		2,323			2,323		15,567	15,567			
8201662829	WEST PALM BEACH	FL		07/14/2023		3,337		587			587		3,924	3,924			
8198648456	HOMESTEAD	FL		07/14/2023		6,106		1,601			1,601		7,707	7,707			
6601723577	YULEE	FL		04/10/2023		11,010		2,146			2,146		13,155	13,155			
6602697978	SIMI VALLEY	CA		04/10/2023		15,582		2,824			2,824		18,407	18,407			
6601715854	ORMOND BEACH	FL		04/10/2023		11,162		2,168			2,168		13,330	13,330			
6600785726	COLLEYVILLE	TX		07/14/2023		13,522		2,551			2,551		16,073	16,073			
10800830	NORTH FORT MYERS	FL		07/14/2023		1,520		322			322		1,842	1,842			
6601470963	ATLANTIC BEACH	FL		04/10/2023		1,587		1,008			1,008		2,595	2,595			
2522161796	JUPITER	FL		07/14/2023		2,239		1,428			1,428		3,667	3,667			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		18,153		22			22		18,175	18,175			
6600384546	BOCA RATON	FL		04/10/2023		8,969		1,212			1,212		10,181	10,181			
6601224550	JACKSONVILLE	FL		04/10/2023		250		154			154		404	404			
6601750125	WILLIAMSBURG	VA		04/10/2023		23,617		4,143			4,143		27,760	27,760			
6601475780	FLORISSANT	MO		04/10/2023		1,660		225			225		1,885	1,885			
6602710508	OLNEY	MD		07/14/2023		2,586		476			476		3,062	3,062			
6601724617	SUMMIT	NJ		07/14/2023		24,349		5,928			5,928		30,277	30,277			
EB1223012229	INDIALANTIC	FL		10/12/2016		38,171		26			26		38,198	38,198			
6602702737	MOSS BEACH	CA		04/10/2023		26,834		5,398			5,398		32,232	32,232			
6601476507	NEWTON CENTER	MA		04/10/2023		56,163		5,308			5,308		61,471	61,471			
6601711697	MAGNOLIA	TX		07/14/2023		22,698		4,935			4,935		27,632	27,632			
EB1787003834	SAN BRUNO	CA		12/16/2016		34,341		564			564		34,904	34,904			
0848900	Houston	TX		01/25/2018		525,979							525,979	525,979			
PEB1541042305	PARK CITY	UT		01/11/2018		16,132		(308)			(308)		15,824	15,824			
6601699827	DALLAS	TX		07/14/2023		13,950		2,718			2,718		16,668	16,668			
6601677948	SAINT JAMES	NY		04/10/2023		67,517		5,083			5,083		72,600	72,600			
PH7131399508	LANTANA	FL		08/15/2014		25,013		(26)			(26)		24,988	24,988			
6601483008	NORTHAMPTON	MA		04/10/2023		18,344		1,370			1,370		19,715	19,715			
6602673342	PORTLAND	OR		07/14/2023		46,707		6,281			6,281		52,988	52,988			
6601740498	PALM SPRINGS	CA		04/10/2023		14,276		2,341			2,341		16,617	16,617			
EB1353006687	TOWACO	NJ		12/16/2016		17,893		277			277		18,170	18,170			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602685973	SEATTLE	WA		07/14/2023		18,864		4,720			4,720		23,584	23,584			
6601682658	NEW YORK	NY		04/10/2023		40,327		6,355			6,355		46,682	46,682			
8203017979	PLANTATION	FL		07/14/2023		2,356		427			427		2,784	2,784			
6601712133	BROKEN BOW	OK		04/10/2023		15,315		3,182			3,182		18,497	18,497			
6601224428	JACKSONVILLE	FL		04/10/2023		1,445		891			891		2,337	2,337			
6601470906	ATLANTIC BEACH	FL		04/10/2023		2,531		1,606			1,606		4,137	4,137			
6601485904	EMPIRE	MI		04/10/2023		33,375		2,192			2,192		35,566	35,566			
FR125799077	CAMBRIDGE	MA		12/22/2016		16,241		30			30		16,271	16,271			
6601825315	NASHVILLE	TN		04/10/2023		11,939		2,163			2,163		14,103	14,103			
6601823146	SAN DIEGO	CA		04/10/2023		27,539		2,643			2,643		30,182	30,182			
6600676669	JACKSONVILLE	FL		04/10/2023		1,987		1,241			1,241		3,228	3,228			
6601738724	LAGUNA NIGUEL	CA		04/10/2023		18,487		3,717			3,717		22,205	22,205			
6602677616	BOYNTON BEACH	FL		04/10/2023		14,950		3,006			3,006		17,956	17,956			
EB1144000257	NEW YORK	NY		12/18/2015		23,841		(45)			(45)		23,797	23,797			
6600476086	ALLEN	TX		07/14/2023		70,043		7,578			7,578		77,621	77,621			
6602699834	HOUSTON	TX		07/14/2023		19,687		4,281			4,281		23,968	23,968			
6601681973	EVANSTON	IL		04/10/2023		47,100		3,182			3,182		50,283	50,283			
6600680331	JACKSONVILLE	FL		04/10/2023		1,975		1,236			1,236		3,211	3,211			
6601038752	SANTA BARBARA	CA		04/10/2023		24,757		3,624			3,624		28,381	28,381			
6602697655	NAPLES	FL		04/10/2023		43,657		4,839			4,839		48,496	48,496			
8200276923	JACKSONVILLE	FL		07/14/2023		4,389		984			984		5,374	5,374			
8195685584	MARGATE	FL		07/14/2023		5,128		1,415			1,415		6,543	6,543			
6602671510	DALLAS	TX		07/14/2023		17,134		3,409			3,409		20,542	20,542			
6601678045	LEXINGTON	MA		04/10/2023		50,546		3,238			3,238		53,785	53,785			
8204228411	NAPLES	FL		07/14/2023		7,647		933			933		8,579	8,579			
6601481770	HOUSTON	TX		07/14/2023		60,872		6,880			6,880		67,752	67,752			
8202139071	JACKSONVILLE	FL		07/14/2023		4,954		998			998		5,953	5,953			
8204231763	WEST PALM BEACH	FL		07/14/2023		6,269		630			630		6,899	6,899			
6602677905	OOLTEWAH	TN		04/10/2023		29,470		5,914			5,914		35,384	35,384			
6602675883	DANVILLE	CA		04/10/2023		19,567		4,065			4,065		23,631	23,631			
6602680222	DALLAS	TX		07/14/2023		12,130		2,794			2,794		14,924	14,924			
6601805176	MORGAN HILL	CA		04/10/2023		13,748		2,410			2,410		16,158	16,158			
PEB1389005611	TUPPER LAKE	NY		11/17/2017		22,525		(215)			(215)		22,309	22,309			
6602696483	WINNETKA	IL		04/10/2023		19,624		3,686			3,686		23,310	23,310			
FR125718697	SANTA MONICA	CA		12/22/2016		23,230		92			92		23,322	23,322			
6600642315	WHITE LAKE	MI		04/10/2023		2,410		251			251		2,661	2,661			
6601809871	SAN JOSE	CA		04/10/2023		18,306		3,679			3,679		21,985	21,985			
6601699389	POWAY	CA		04/10/2023		31,536		5,698			5,698		37,234	37,234			
8195412029	HALLANDALE BEACH	FL		07/14/2023		10,017		2,544			2,544		12,562	12,562			
8195139260	GULFPORT	FL		07/14/2023		6,082		1,511			1,511		7,593	7,593			
6602705623	LOVELAND	CO		07/14/2023		12,141		2,572			2,572		14,713	14,713			
6601823377	SILVERADO	CA		04/10/2023		116,979		10,735			10,735		127,714	127,714			
6600011834	JACKSONVILLE	FL		04/10/2023		1,659		800			800		2,459	2,459			
6600921800	TEMECULA	CA		04/10/2023		10,478		1,274			1,274		11,752	11,752			
8202985242	HIALEAH	FL		07/14/2023		5,635		663			663		6,298	6,298			
6600681495	JACKSONVILLE	FL		04/10/2023		1,860		1,176			1,176		3,036	3,036			
6602700756	TAMPA	FL		04/10/2023		17,800		3,228			3,228		21,028	21,028			
6601203075	JACKSONVILLE	FL		04/10/2023		1,548		842			842		2,390	2,390			
6602680701	ARNOLD	MD		07/14/2023		12,654		2,833			2,833		15,487	15,487			
6600125410	MONTE SERENO	CA		04/10/2023		49,036		8,849			8,849		57,885	57,885			
6601701110	MORAGA	CA		04/10/2023		80,620		7,033			7,033		87,653	87,653			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601808774	WEST LINN	OR		07/14/2023		11,363		2,470			2,470		13,833	13,833			
6602677111	LAFAYETTE	CA		04/10/2023		26,229		5,274			5,274		31,502	31,502			
6601809814	LOS ALTOS	CA		04/10/2023		29,195		5,688			5,688		34,883	34,883			
8201218053	LEHIGH ACRES	FL		07/14/2023		5,386		1,082			1,082		6,468	6,468			
505409538	JACKSONVILLE	FL		07/14/2023		4,710		1,060			1,060		5,770	5,770			
0661801	Potomac	MD		01/29/2019		1,017,628							1,017,628	1,017,628			
6601681072	NEW YORK	NY		04/10/2023		62,456		5,757			5,757		68,213	68,213			
EB1596054021	LOS ANGELES	CA		12/16/2016		20,452		161			161		20,613	20,613			
6601485102	FREDERICK	MD		07/14/2023		15,070		571			571		15,641	15,641			
6601718569	PALM SPRINGS	CA		04/10/2023		14,008		2,252			2,252		16,260	16,260			
6602687086	FRIANT	CA		04/10/2023		38,909		7,024			7,024		45,933	45,933			
6601683086	UPPER BROOKVILLE	NY		04/10/2023		60,246		4,056			4,056		64,302	64,302			
6601285866	CORPUS CHRISTI	TX		07/14/2023		2,422		232			232		2,654	2,654			
6601733352	FALLS CHURCH	VA		04/10/2023		23,802		4,174			4,174		27,975	27,975			
6601204735	JACKSONVILLE	FL		04/10/2023		1,587		944			944		2,530	2,530			
6602680115	BENICIA	CA		04/10/2023		13,808		2,963			2,963		16,771	16,771			
505394265	WEST PALM BEACH	FL		07/14/2023		5,111		1,153			1,153		6,265	6,265			
6602679778	RICHLAND	WA		07/14/2023		12,254		2,665			2,665		14,919	14,919			
6601805234	DENVER	CO		07/14/2023		46,115		5,488			5,488		51,602	51,602			
6601483677	SARATOGA	CA		04/10/2023		47,946		4,224			4,224		52,170	52,170			
6600680414	JACKSONVILLE	FL		04/10/2023		2,198		1,374			1,374		3,572	3,572			
6602704956	DRIFTWOOD	TX		07/14/2023		16,263		3,445			3,445		19,708	19,708			
6600933037	SHERWOOD	OR		07/14/2023		14,629		2,930			2,930		17,559	17,559			
6602682095	LIBERTY	MO		04/10/2023		11,280		2,266			2,266		13,545	13,545			
6602687482	PHOENIX	AZ		04/10/2023		15,583		3,133			3,133		18,716	18,716			
6601223990	JACKSONVILLE	FL		04/10/2023		1,311		765			765		2,076	2,076			
6602675776	SANTA MONICA	CA		04/10/2023		24,008		4,987			4,987		28,995	28,995			
6600432030	FULLERTON	CA		04/10/2023		10,354		1,695			1,695		12,048	12,048			
6600840687	NEW BRAUNFELS	TX		07/14/2023		41,111		3,859			3,859		44,970	44,970			
6602689314	SACRAMENTO	CA		04/10/2023		14,392		2,609			2,609		17,001	17,001			
6602700798	LAGUNA BEACH	CA		04/10/2023		35,006		6,826			6,826		41,833	41,833			
3372002115	N Fort Myers	FL		07/14/2023		1,761		317			317		2,077	2,077			
6601709089	LAKE OSWEGO	OR		07/14/2023		14,004		3,226			3,226		17,230	17,230			
6601475798	SAINT LOUIS	MO		04/10/2023		1,650		228			228		1,878	1,878			
6601818740	WASHINGTON	DC		04/10/2023		15,880		2,785			2,785		18,665	18,665			
6602686070	BAINBRIDGE IS	WA		07/14/2023		11,624		2,908			2,908		14,532	14,532			
8200560080	SEMINOLE	FL		07/14/2023		5,836		1,412			1,412		7,248	7,248			
6602696830	SEATTLE	WA		07/14/2023		19,265		4,439			4,439		23,704	23,704			
6602696939	LOS ANGELES	CA		04/10/2023		22,183		4,314			4,314		26,497	26,497			
6601686709	BROOKLINE	MA		04/10/2023		50,998		2,877			2,877		53,875	53,875			
6601681981	WILMETTE	IL		04/10/2023		59,370		4,112			4,112		63,482	63,482			
6601469445	ATLANTIC BEACH	FL		04/10/2023		2,260		1,432			1,432		3,692	3,692			
6600676610	JACKSONVILLE	FL		04/10/2023		1,592		991			991		2,583	2,583			
6602680198	WASHINGTON	DC		04/10/2023		21,671		4,358			4,358		26,028	26,028			
6601711937	SEATTLE	WA		07/14/2023		17,769		3,762			3,762		21,531	21,531			
6602676741	LOS ALTOS	CA		04/10/2023		85,717		8,489			8,489		94,205	94,205			
6602701804	KELLER	TX		07/14/2023		11,800		2,719			2,719		14,519	14,519			
6602690270	BETHESDA	MD		07/14/2023		17,740		4,087			4,087		21,827	21,827			
6600574476	SOUTHAMPTON	NY		04/10/2023		12,666		2,283			2,283		14,948	14,948			
6602688753	QUEEN CREEK	AZ		04/10/2023		14,851		2,520			2,520		17,372	17,372			
6600921693	SAN RAFAEL	CA		04/10/2023		22,429		2,601			2,601		25,030	25,030			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602681998	NIPOMO	CA		04/10/2023		17,950		3,253			3,253		21,203	21,203			
6601469379	ATLANTIC BEACH	FL		04/10/2023		2,325		1,472			1,472		3,797	3,797			
6602673748	SAN CARLOS	CA		04/10/2023		77,618		16,110			16,110		93,729	93,729			
6602693654	CASTLE ROCK	CO		07/14/2023		45,279		6,105			6,105		51,383	51,383			
6602685841	ENCINITAS	CA		04/10/2023		41,371		7,005			7,005		48,377	48,377			
6602698901	LOS ANGELES	CA		04/10/2023		16,700		3,359			3,359		20,059	20,059			
6602692128	CHICAGO	IL		04/10/2023		12,428		1,198			1,198		13,626	13,626			
6601225326	JACKSONVILLE	FL		04/10/2023		1,699		1,010			1,010		2,709	2,709			
8200989482	SUNRISE	FL		07/14/2023		4,535		941			941		5,476	5,476			
6600828492	W SPRINGFIELD	MA		04/10/2023		1,804		218			218		2,022	2,022			
6602674472	WASHINGTON	DC		04/10/2023		40,525		8,146			8,146		48,671	48,671			
6602705029	PARK CITY	UT		07/14/2023		19,894		4,215			4,215		24,108	24,108			
8197141999	PEMBROKE PINES	FL		07/14/2023		5,479		1,324			1,324		6,803	6,803			
6602685338	CLARENDON HILLS	IL		04/10/2023		16,181		3,253			3,253		19,434	19,434			
6601680116	MOUNT LAUREL	NJ		07/14/2023		5,326		981			981		6,307	6,307			
6601681403	CHICAGO	IL		04/10/2023		51,777		4,224			4,224		56,001	56,001			
6602695121	CARLSBAD	CA		04/10/2023		25,117		4,553			4,553		29,670	29,670			
6600792698	CYPRESS	TX		07/14/2023		25,158		5,448			5,448		30,606	30,606			
6601812115	STUART	FL		04/10/2023		11,159		1,892			1,892		13,050	13,050			
PEB1596055185	BROOKLYN	NY		11/17/2017		10,923		(277)			(277)		10,646	10,646			
6601684555	MONTCLAIR	NJ		07/14/2023		47,120		4,475			4,475		51,596	51,596			
6602694611	BELLINGHAM	WA		07/14/2023		15,554		3,380			3,380		18,934	18,934			
8012076776	NAPLES	FL		07/14/2023		3,202		593			593		3,795	3,795			
6601726711	CLOVERDALE	CA		04/10/2023		18,690		3,278			3,278		21,968	21,968			
EB1541040297	CLEMMONS	NC		06/24/2016		13,949		(228)			(228)		13,722	13,722			
8195473875	MIAMI GARDENS	FL		07/14/2023		6,190		1,644			1,644		7,834	7,834			
6601680819	EASTCHESTER	NY		04/10/2023		67,226		5,315			5,315		72,540	72,540			
6600059437	SPRING	TX		07/14/2023		14,551		3,161			3,161		17,712	17,712			
PEB1596055089	DENVER	CO		11/17/2017		20,554		(280)			(280)		20,274	20,274			
6601745786	FAIRFAX	CA		04/10/2023		15,582		2,824			2,824		18,407	18,407			
8202744702	JACKSONVILLE	FL		07/14/2023		4,250		671			671		4,920	4,920			
0903600	Sandy Springs	GA		12/20/2019		951,171							951,171	951,171			
6601681965	CHESTERFIELD	MO		04/10/2023		22,446		1,603			1,603		24,050	24,050			
6601696922	PASADENA	CA		04/10/2023		20,757		4,169			4,169		24,926	24,926			
6601685925	DUXBURY	MA		04/10/2023		46,436		3,882			3,882		50,318	50,318			
8195124106	LEHIGH ACRES	FL		07/14/2023		6,607		1,730			1,730		8,338	8,338			
8196970648	FORT LAUDERDALE	FL		07/14/2023		3,584		803			803		4,388	4,388			
3391183266	Miramar	FL		07/14/2023		3,802		684			684		4,486	4,486			
6601804633	CLARENCE CENTER	NY		04/10/2023		16,295		3,272			3,272		19,568	19,568			
6601225029	JACKSONVILLE	FL		04/10/2023		1,577		972			972		2,549	2,549			
6601685180	TOWSON	MD		07/14/2023		63,470		6,395			6,395		69,866	69,866			
6602681949	ENNIS	MT		04/10/2023		12,299		2,308			2,308		14,607	14,607			
8202428875	JACKSONVILLE	FL		07/14/2023		4,381		774			774		5,155	5,155			
6600923962	SARASOTA	FL		04/10/2023		32,742		4,424			4,424		37,166	37,166			
6602694504	SANTA BARBARA	CA		04/10/2023		30,485		5,327			5,327		35,812	35,812			
6602700913	SAN DIEGO	CA		04/10/2023		16,625		3,013			3,013		19,638	19,638			
6602702455	WILLOW	NY		04/10/2023		16,786		3,264			3,264		20,051	20,051			
6602679356	CHICAGO	IL		04/10/2023		17,941		3,252			3,252		21,192	21,192			
8200598116	FORT MYERS	FL		07/14/2023		9,363		2,265			2,265		11,629	11,629			
6600679390	JACKSONVILLE	FL		04/10/2023		2,151		1,344			1,344		3,494	3,494			
6601716233	PEORIA	AZ		04/10/2023		11,041		2,072			2,072		13,113	13,113			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600681792	ST. JOHNS	FL		04/10/2023		4,814		584			584		5,398	5,398			
PEB1596055717	CARNATION	WA		01/11/2018		17,507		(95)			(95)		17,413	17,413			
6601681494	SAINT LOUIS	MO		04/10/2023		65,343		4,522			4,522		69,865	69,865			
6602692359	JACKSONVILLE	FL		04/10/2023		10,671		830			830		11,501	11,501			
6601719930	PORTLAND	OR		07/14/2023		17,476		3,602			3,602		21,078	21,078			
6602675347	MAPLETON	UT		07/14/2023		2,798		495			495		3,293	3,293			
6601487967	PASADENA	CA		04/10/2023		45,789		4,073			4,073		49,861	49,861			
6601484055	KENMORE	WA		07/14/2023		54,578		6,655			6,655		61,233	61,233			
6602698547	GILBERT	AZ		04/10/2023		13,057		2,452			2,452		15,509	15,509			
6602688480	CHELAN	WA		07/14/2023		20,447		4,579			4,579		25,026	25,026			
6601481994	EVERGREEN	CO		07/14/2023		47,301		5,028			5,028		52,329	52,329			
6600934852	WINCHESTER	CA		04/10/2023		11,030		1,933			1,933		12,963	12,963			
6602713726	DALLAS	TX		07/14/2023		41,139		4,237			4,237		45,376	45,376			
PEB1221068664	JACKSONVILLE	FL		11/18/2016		13,520		(117)			(117)		13,403	13,403			
6601808949	LK WINNEBAGO	MO		04/10/2023		54,411		10,141			10,141		64,552	64,552			
6600935016	TEMECULA	CA		04/10/2023		16,615		2,628			2,628		19,243	19,243			
6602682665	SALT LAKE CITY	UT		07/14/2023		14,524		3,159			3,159		17,683	17,683			
6601823096	HOUSTON	TX		07/14/2023		14,319		3,032			3,032		17,351	17,351			
6601697938	ROCKVILLE CENTRE	NY		04/10/2023		19,753		3,112			3,112		22,865	22,865			
6600679499	JACKSONVILLE	FL		04/10/2023		1,893		1,169			1,169		3,062	3,062			
EB1221066207	JACKSONVILLE	FL		06/24/2016		17,369		(125)			(125)		17,244	17,244			
6601734400	SAN DIEGO	CA		04/10/2023		16,497		2,990			2,990		19,486	19,486			
108562687	St Petersburg	FL		07/14/2023		2,691		486			486		3,178	3,178			
6602678242	SANTA BARBARA	CA		04/10/2023		18,220		3,911			3,911		22,131	22,131			
6602676097	SAN MATEO	CA		04/10/2023		18,612		3,868			3,868		22,479	22,479			
6601698456	NAPERVILLE	IL		04/10/2023		53,442		8,065			8,065		61,507	61,507			
6602678135	CHICAGO	IL		04/10/2023		21,156		4,182			4,182		25,338	25,338			
6601687301	JACKSON	TN		04/10/2023		57,941		3,933			3,933		61,874	61,874			
6601818757	ARLINGTON	VA		04/10/2023		18,422		3,458			3,458		21,880	21,880			
6600490517	BROOKLYN	NY		04/10/2023		7,348		1,288			1,288		8,636	8,636			
6600680588	JACKSONVILLE	FL		04/10/2023		18,191		2,313			2,313		20,505	20,505			
PH7129144932	CERRITOS	CA		11/21/2014		38,337		(148)			(148)		38,189	38,189			
6601702753	LAKESIDE	MT		04/10/2023		33,772		3,139			3,139		36,911	36,911			
6601816900	AUSTIN	TX		07/14/2023		24,274		5,140			5,140		29,414	29,414			
FR125713839	SAN FRANCISCO	CA		10/21/2016		23,773		55			55		23,828	23,828			
6601739250	SANTA MARIA	CA		04/10/2023		8,917		1,616			1,616		10,532	10,532			
6601682476	WOODBURY	NY		04/10/2023		42,441		2,262			2,262		44,703	44,703			
FR125698956	BURLINGAME	CA		11/18/2016		22,097		77			77		22,174	22,174			
6601729590	SAN JOSE	CA		04/10/2023		18,482		3,713			3,713		22,195	22,195			
6601677534	PONTE VEDRA BEACH	FL		04/10/2023		42,308		3,540			3,540		45,847	45,847			
6601699918	BIRMINGHAM	MI		04/10/2023		27,484		4,501			4,501		31,985	31,985			
6601476747	PALM BEACH GARDENS	FL		04/10/2023		42,380		4,052			4,052		46,432	46,432			
6601701177	SUNNYVALE	CA		04/10/2023		114,869		8,328			8,328		123,196	123,196			
8195324214	POMPANO BEACH	FL		07/14/2023		8,749		2,114			2,114		10,863	10,863			
6601713487	PASADENA	CA		04/10/2023		12,197		2,290			2,290		14,487	14,487			
6602711290	SANDPOINT	ID		04/10/2023		33,168		4,877			4,877		38,045	38,045			
PH7131846680	EVERGREEN	CO		09/26/2014		17,571		(99)			(99)		17,472	17,472			
6601811620	FLOWER MOUND	TX		07/14/2023		17,810		3,871			3,871		21,681	21,681			
6601733220	LEANDER	TX		07/14/2023		15,116		3,116			3,116		18,232	18,232			
6601754069	NORTH BEND	WA		07/14/2023		37,553		4,615			4,615		42,168	42,168			
6602674662	SAN JOSE	CA		04/10/2023		19,188		3,988			3,988		23,175	23,175			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601286401	MIAMI	FL		04/10/2023		2,744		400			400		3,144	3,144			
6602675925	SAN FRANCISCO	CA		04/10/2023		48,047		5,308			5,308		53,355	53,355			
6602700103	MISSION VIEJO	CA		04/10/2023		19,865		3,874			3,874		23,739	23,739			
6602702166	FREMONT	CA		04/10/2023		10,459		2,175			2,175		12,634	12,634			
6602694215	SAINT PAUL	MN		04/10/2023		43,613		4,021			4,021		47,635	47,635			
6600028903	JACKSONVILLE	FL		04/10/2023		635		119			119		753	753			
6602697754	RANCHO PALOS VERDES	CA		04/10/2023		52,217		5,487			5,487		57,704	57,704			
6601683185	CHICAGO	IL		04/10/2023		47,075		2,516			2,516		49,591	49,591			
6602687011	FREMONT	CA		04/10/2023		20,347		4,077			4,077		24,424	24,424			
6602701077	SUNNYVALE	CA		04/10/2023		20,837		4,053			4,053		24,890	24,890			
6602674753	MERCER ISLAND	WA		07/14/2023		22,000		5,654			5,654		27,653	27,653			
PEB1351006403	STATEN ISLAND	NY		08/14/2017		16,362		(98)			(98)		16,264	16,264			
6602711282	GEORGETOWN	TX		07/14/2023		11,006		2,026			2,026		13,032	13,032			
6600851585	STUART	FL		04/10/2023		21,864		3,458			3,458		25,322	25,322			
6602701887	MOUND	MN		04/10/2023		22,440		4,364			4,364		26,804	26,804			
6601808873	SEATTLE	WA		07/14/2023		15,952		3,778			3,778		19,731	19,731			
6601475822	SAINT ANN	MO		04/10/2023		2,686		349			349		3,036	3,036			
6601736579	COLORADO SPRINGS	CO		07/14/2023		11,271		2,603			2,603		13,874	13,874			
6601679720	BRENTWOOD	TN		04/10/2023		42,172		3,190			3,190		45,362	45,362			
6602696962	MILL VALLEY	CA		04/10/2023		20,942		4,072			4,072		25,014	25,014			
6602675297	WILMINGTON	DE		04/10/2023		14,953		2,367			2,367		17,320	17,320			
6601693275	LOS ALTOS	CA		04/10/2023		16,515		2,893			2,893		19,409	19,409			
6602678721	CARLSBAD	CA		04/10/2023		11,953		2,166			2,166		14,119	14,119			
6602701507	SANTA FE	NM		04/10/2023		13,979		2,719			2,719		16,698	16,698			
6602682863	CARMICHAEL	CA		04/10/2023		8,980		1,628			1,628		10,607	10,607			
6602693696	BRIGANTINE	NJ		07/14/2023		18,262		4,327			4,327		22,588	22,588			
6601014902	LOS ANGELES	CA		04/10/2023		13,173		2,543			2,543		15,716	15,716			
PEB1382003232	CLOVIS	CA		11/18/2016		13,080		133			133		13,213	13,213			
6602681741	EDMONDS	WA		07/14/2023		21,807		4,883			4,883		26,690	26,690			
6601286047	LINCOLN	AL		07/14/2023		5,305		901			901		6,206	6,206			
6601709188	DENVER	CO		07/14/2023		11,678		2,473			2,473		14,151	14,151			
6601750281	BELLEVUE	WA		07/14/2023		23,159		4,644			4,644		27,803	27,803			
6601748509	SUNNYVALE	CA		04/10/2023		20,604		3,614			3,614		24,219	24,219			
6600844689	ALBUQUERQUE	NM		04/10/2023		55,547		4,166			4,166		59,713	59,713			
3361466038	Hollywood	FL		07/14/2023		1,825		328			328		2,153	2,153			
6602702604	LARCHMONT	NY		04/10/2023		18,232		3,546			3,546		21,778	21,778			
6601681171	NEW YORK	NY		04/10/2023		56,424		4,846			4,846		61,270	61,270			
6601693531	SAN ANSELMO	CA		04/10/2023		12,957		2,270			2,270		15,228	15,228			
6602673581	MENLO PARK	CA		04/10/2023		23,567		4,896			4,896		28,463	28,463			
6602699123	RIVERSIDE	CA		04/10/2023		10,338		1,814			1,814		12,151	12,151			
6602674530	SCOTTSDALE	AZ		04/10/2023		20,732		4,592			4,592		25,324	25,324			
6602688787	LOS ANGELES	CA		04/10/2023		26,617		4,824			4,824		31,441	31,441			
EB1143010864	WARREN	NJ		07/17/2015		14,789		17			17		14,807	14,807			
6601827451	SPOKANE	WA		07/14/2023		28,925		3,368			3,368		32,293	32,293			
6602256361	SAN RAFAEL	CA		04/10/2023		49,315		3,547			3,547		52,863	52,863			
6602676949	CUPERTINO	CA		04/10/2023		17,820		3,702			3,702		21,523	21,523			
8195007873	SEMINOLE	FL		07/14/2023		5,373		1,408			1,408		6,781	6,781			
3380088404	POMPANO BEACH	FL		07/14/2023		1,730		303			303		2,033	2,033			
6600934795	POWAY	CA		04/10/2023		27,507		4,506			4,506		32,012	32,012			
6601480145	WINONA	MN		04/10/2023		29,853		2,396			2,396		32,249	32,249			
6600735481	WALLKILL	NY		04/10/2023		5,788		1,284			1,284		7,072	7,072			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600845579	SAN JOSE	CA		04/10/2023		14,291		2,178			2,178		16,469	16,469			
FR125700737	SAN FRANCISCO	CA		11/18/2016		28,666		36			36		28,703	28,703			
6601750240	LAKE WORTH	FL		04/10/2023		24,141		4,223			4,223		28,364	28,364			
6602693910	GILBERT	AZ		04/10/2023		35,237		3,601			3,601		38,838	38,838			
6600851668	FREMONT	CA		04/10/2023		18,782		3,641			3,641		22,423	22,423			
6602710979	GULF SHORES	AL		07/14/2023		17,306		3,472			3,472		20,778	20,778			
0553801	COLUMBUS	OH		02/11/2013		4,665,412							4,665,412	4,665,412			
FR125693379	SAN FRANCISCO	CA		09/09/2016		22,168		69			69		22,238	22,238			
6602696897	SAN FRANCISCO	CA		04/10/2023		19,222		3,610			3,610		22,833	22,833			
6602679810	MARCO ISLAND	FL		04/10/2023		12,559		2,125			2,125		14,684	14,684			
6600011701	JACKSONVILLE	FL		04/10/2023		1,561		828			828		2,389	2,389			
8195696928	FORT LAUDERDALE	FL		07/14/2023		5,273		1,346			1,346		6,619	6,619			
6602672856	EVERGREEN	CO		07/14/2023		27,404		6,015			6,015		33,420	33,420			
6601475707	WILMETTE	IL		04/10/2023		27,790		2,357			2,357		30,147	30,147			
6600793779	ALEXANDRIA	VA		04/10/2023		15,505		2,538			2,538		18,043	18,043			
6600935040	TRUCKEE	CA		04/10/2023		20,277		3,207			3,207		23,484	23,484			
6601806646	YORBA LINDA	CA		04/10/2023		17,958		3,045			3,045		21,003	21,003			
6601699751	MANSFIELD	TX		07/14/2023		10,161		1,979			1,979		12,140	12,140			
6601735126	BERMUDA DUNES	CA		04/10/2023		37,358		3,359			3,359		40,717	40,717			
6602673714	SAN ANSELMO	CA		04/10/2023		17,696		3,677			3,677		21,374	21,374			
6601825158	IDYLLWILD	CA		04/10/2023		30,749		5,515			5,515		36,264	36,264			
6601733519	ANNANDALE	VA		04/10/2023		75,937		7,717			7,717		83,654	83,654			
6600244450	BOISE	ID		04/10/2023		5,490		919			919		6,409	6,409			
6601482034	GLENCOE	IL		04/10/2023		51,633		4,533			4,533		56,166	56,166			
6600056482	MIDLAND	TX		07/14/2023		12,687		2,613			2,613		15,300	15,300			
505362404	NAPLES	FL		07/14/2023		4,825		1,056			1,056		5,881	5,881			
8195467390	ATLANTIC BCH	FL		07/14/2023		5,379		1,446			1,446		6,826	6,826			
EB1789003531	SUNNYVALE	CA		10/12/2016		15,833		(181)			(181)		15,652	15,652			
6602685155	PHOENIX	AZ		04/10/2023		54,574		5,400			5,400		59,974	59,974			
6602687201	MESA	AZ		04/10/2023		31,219		5,658			5,658		36,876	36,876			
6601720441	PHOENIX	AZ		04/10/2023		12,421		2,581			2,581		15,003	15,003			
8197402930	FORT LAUDERDALE	FL		07/14/2023		4,004		995			995		4,998	4,998			
6601753897	SUGAR LAND	TX		07/14/2023		17,466		3,600			3,600		21,066	21,066			
6600011321	JACKSONVILLE	FL		04/10/2023		1,897		964			964		2,860	2,860			
6601069302	WASHINGTON	DC		04/10/2023		9,566		1,208			1,208		10,774	10,774			
6601809491	ORLANDO	FL		04/10/2023		11,186		1,897			1,897		13,083	13,083			
6601683557	SAINT LOUIS	MO		04/10/2023		56,754		4,945			4,945		61,699	61,699			
6601705681	CHICAGO	IL		04/10/2023		32,953		3,450			3,450		36,404	36,404			
6602694702	ENCINITAS	CA		04/10/2023		19,049		3,703			3,703		22,752	22,752			
8018223432	HIALEAH	FL		07/14/2023		5,871		950			950		6,822	6,822			
6600794363	SHORELINE	WA		07/14/2023		44,866		5,155			5,155		50,021	50,021			
8198676298	HOMESTEAD	FL		07/14/2023		6,543		1,467			1,467		8,010	8,010			
6602681576	TAHOE CITY	CA		04/10/2023		13,787		2,339			2,339		16,126	16,126			
PEB1541042885	REDWOOD CITY	CA		03/21/2018		9,550		28			28		9,578	9,578			
6601472142	NORTHBROOK	IL		04/10/2023		55,861		4,620			4,620		60,481	60,481			
6601203570	JACKSONVILLE	FL		04/10/2023		1,546		926			926		2,472	2,472			
8201424835	MIAMI	FL		07/14/2023		9,358		1,697			1,697		11,056	11,056			
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023		24,404		5,943			5,943		30,347	30,347			
6602698083	PHOENIX	AZ		04/10/2023		12,591		2,364			2,364		14,955	14,955			
6601827584	POTOMAC	MD		07/14/2023		61,528		7,886			7,886		69,414	69,414			
6601224311	JACKSONVILLE	FL		04/10/2023		1,469		1,039			1,039		2,508	2,508			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
98785876	NAPLES	FL		07/14/2023		1,619		300			300		1,920	1,920			
6601750539	CEDAR GROVE	NJ		07/14/2023		29,784		3,743			3,743		33,527	33,527			
6602700186	PASADENA	CA		04/10/2023		22,547		4,088			4,088		26,635	26,635			
3388195861	Tamarac	FL		07/14/2023		903		163			163		1,066	1,066			
8201204799	NAPLES	FL		07/14/2023		1,836		360			360		2,196	2,196			
6600773870	COLLEGE POINT	NY		04/10/2023		10,809		1,690			1,690		12,500	12,500			
6601032847	SAN FRANCISCO	CA		04/10/2023		12,529		1,969			1,969		14,498	14,498			
6600915042	PASADENA	CA		04/10/2023		17,869		2,912			2,912		20,781	20,781			
6602689454	LIVINGSTON	NJ		07/14/2023		26,319		6,065			6,065		32,384	32,384			
6601682039	NEW YORK	NY		04/10/2023		81,308		5,770			5,770		87,078	87,078			
6600011545	JACKSONVILLE	FL		04/10/2023		1,837		970			970		2,807	2,807			
6601707257	LONGWOOD	FL		04/10/2023		12,898		2,593			2,593		15,490	15,490			
EB1540093251	NEW YORK	NY		08/07/2015		19,776		(42)			(42)		19,734	19,734			
3363321925	Bonita Springs	FL		07/14/2023		1,523		317			317		1,840	1,840			
6602685353	HINSDALE	IL		04/10/2023		13,642		2,743			2,743		16,385	16,385			
6601713966	MURRIETA	CA		04/10/2023		11,845		2,077			2,077		13,922	13,922			
8202360840	CAPE CORAL	FL		07/14/2023		3,771		595			595		4,366	4,366			
6602686229	PHOENIX	AZ		04/10/2023		11,780		2,368			2,368		14,148	14,148			
6602690445	ANTHEM	AZ		04/10/2023		16,290		2,949			2,949		19,238	19,238			
6602672567	EULESS	TX		07/14/2023		4,887		828			828		5,715	5,715			
6602687896	SOUTH BOSTON	MA		04/10/2023		12,805		2,028			2,028		14,833	14,833			
PEB1541042550	KENMORE	WA		01/11/2018		16,862		(102)			(102)		16,761	16,761			
6601730549	NASHVILLE	TN		04/10/2023		18,751		3,286			3,286		22,037	22,037			
6601679175	REDMOND	WA		07/14/2023		42,378		4,853			4,853		47,231	47,231			
6600675307	JACKSONVILLE	FL		04/10/2023		1,577		974			974		2,550	2,550			
6601738955	NASHVILLE	TN		04/10/2023		25,296		4,737			4,737		30,033	30,033			
6602685239	PHOENIX	AZ		04/10/2023		27,892		5,420			5,420		33,311	33,311			
PEB1540095693	BALTIMORE	MD		11/17/2017		33,181		(572)			(572)		32,609	32,609			
6602682160	SOMIS	CA		04/10/2023		20,844		3,914			3,914		24,758	24,758			
6602683788	SEATTLE	WA		07/14/2023		16,348		3,661			3,661		20,009	20,009			
6601708552	BROOKLYN	NY		04/10/2023		28,600		5,014			5,014		33,613	33,613			
6600794264	WOODMERE	NY		04/10/2023		9,976		1,634			1,634		11,610	11,610			
6601827311	MORAGA	CA		04/10/2023		15,743		2,670			2,670		18,413	18,413			
6601821835	BELLAIRE	TX		07/14/2023		24,845		5,548			5,548		30,393	30,393			
6602682905	LINCOLNSHIRE	IL		04/10/2023		10,855		1,905			1,905		12,760	12,760			
PEB1222609215	BROOKLYN	NY		11/17/2017		10,296		(51)			(51)		10,245	10,245			
6600852336	STAR	ID		04/10/2023		25,785		4,358			4,358		30,144	30,144			
6601699736	DALLAS	TX		07/14/2023		12,518		2,578			2,578		15,096	15,096			
6602683770	SAN MARINO	CA		04/10/2023		19,799		3,589			3,589		23,387	23,387			
6602691823	FREDERICKSBURG	VA		04/10/2023		6,884		721			721		7,605	7,605			
6601811968	HAYMARKET	VA		04/10/2023		20,603		3,730			3,730		24,334	24,334			
6602690353	PEORIA	AZ		04/10/2023		10,608		1,992			1,992		12,601	12,601			
6601722116	BRENTWOOD	TN		04/10/2023		7,012		735			735		7,747	7,747			
6602681436	LOS ANGELES	CA		04/10/2023		26,470		4,798			4,798		31,267	31,267			
6601737304	DANVILLE	CA		04/10/2023		16,329		2,865			2,865		19,194	19,194			
6602671619	TRUCKEE	CA		04/10/2023		2,989		270			270		3,259	3,259			
6601809145	PROSPER	TX		07/14/2023		58,371		7,108			7,108		65,478	65,478			
6601808766	SAN RAFAEL	CA		04/10/2023		26,467		4,967			4,967		31,434	31,434			
6602691641	YORBA LINDA	CA		04/10/2023		53,478		5,902			5,902		59,379	59,379			
0553802	COLUMBUS	OH		03/04/2016		296,476							296,476	296,476			
6601673301	KIRKLAND	WA		07/14/2023		51,634		5,624			5,624		57,259	57,259			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601299156	ATLANTIC BEACH	FL		04/10/2023		1,802		1,090			1,090		2,892	2,892			
6602680628	GROSSE POINTE FARMS	MI		04/10/2023		12,622		2,371			2,371		14,993	14,993			
6600133778	MIAMI	FL		04/10/2023		12,390		2,015			2,015		14,405	14,405			
6601233692	KOKOMO	IN		04/10/2023		1,167		148			148		1,315	1,315			
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023		20,739		4,451			4,451		25,191	25,191			
6601680918	AUSTIN	TX		07/14/2023		36,309		4,155			4,155		40,464	40,464			
6602695691	SAN MARINO	CA		04/10/2023		33,208		5,827			5,827		39,035	39,035			
6602702182	WOODSIDE	CA		04/10/2023		19,641		3,951			3,951		23,592	23,592			
6601483826	BROOKLINE	MA		04/10/2023		74,836		7,124			7,124		81,960	81,960			
6601678276	SILVER SPRING	MD		07/14/2023		10,627		2,095			2,095		12,722	12,722			
6600434994	RIDGEWOOD	NJ		07/14/2023		13,999		2,882			2,882		16,881	16,881			
6602686518	CLARKSVILLE	MD		07/14/2023		61,417		8,081			8,081		69,498	69,498			
6601693549	CHICAGO	IL		04/10/2023		20,506		3,846			3,846		24,352	24,352			
6602696202	FORT LAUDERDALE	FL		04/10/2023		24,645		4,463			4,463		29,107	29,107			
6600679283	JACKSONVILLE	FL		04/10/2023		1,792		1,131			1,131		2,923	2,923			
6600732991	NORTH HALEDON	NJ		07/14/2023		5,038		954			954		5,992	5,992			
6602683879	SEATTLE	WA		07/14/2023		17,549		3,717			3,717		21,266	21,266			
6600795097	BROOKLYN	NY		04/10/2023		17,332		2,740			2,740		20,072	20,072			
0835800	Denver	CO		03/20/2017		1,546,395							1,546,395	1,546,395			
6601737494	EL CAJON	CA		04/10/2023		60,296		6,318			6,318		66,614	66,614			
6601682047	JONESTOWN	TX		07/14/2023		67,556		4,460			4,460		72,016	72,016			
6601720789	CORONA	CA		04/10/2023		17,119		3,099			3,099		20,218	20,218			
6601475772	SAINT LOUIS	MO		04/10/2023		2,986		403			403		3,388	3,388			
6602688894	CHICAGO	IL		04/10/2023		14,101		2,930			2,930		17,031	17,031			
8202175380	ST PETERSBURG	FL		07/14/2023		7,298		1,151			1,151		8,449	8,449			
6600024357	JACKSONVILLE	FL		04/10/2023		224		18			18		242	242			
6600025735	JACKSONVILLE	FL		04/10/2023		1,385		368			368		1,753	1,753			
EB1247002781	PARKLAND	FL		07/17/2015		16,858		(61)			(61)		16,797	16,797			
6602682723	NASHVILLE	TN		04/10/2023		18,736		3,286			3,286		22,022	22,022			
6602684240	DESTIN	FL		04/10/2023		11,835		2,145			2,145		13,980	13,980			
6602704451	SACRAMENTO	CA		04/10/2023		85,696		12,566			12,566		98,262	98,262			
8199191167	MIAMI	FL		07/14/2023		7,773		1,834			1,834		9,607	9,607			
8023232143	LAUDERHILL	FL		07/14/2023		2,617		486			486		3,103	3,103			
6601707638	JUPITER	FL		04/10/2023		22,591		3,962			3,962		26,552	26,552			
8196984660	JACKSONVILLE	FL		07/14/2023		829		186			186		1,014	1,014			
6602680438	LOVELAND	CO		07/14/2023		10,879		2,304			2,304		13,183	13,183			
6600011933	JACKSONVILLE	FL		04/10/2023		1,566		831			831		2,397	2,397			
6602682129	ALAMO	CA		04/10/2023		27,916		5,242			5,242		33,158	33,158			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016		14,936		39			39		14,975	14,975			
6602676675	LOS GATOS	CA		04/10/2023		29,760		6,593			6,593		36,353	36,353			
6601683250	CHICAGO	IL		04/10/2023		57,070		3,413			3,413		60,483	60,483			
6602696905	OAK PARK	CA		04/10/2023		24,020		4,512			4,512		28,532	28,532			
8019532972	MIAMI	FL		07/14/2023		8,788		1,486			1,486		10,274	10,274			
6601679738	BROOKLYN	NY		04/10/2023		9,853		834			834		10,687	10,687			
6602698430	MURRIETA	CA		04/10/2023		11,709		2,355			2,355		14,065	14,065			
6600676693	JACKSONVILLE	FL		04/10/2023		1,499		934			934		2,433	2,433			
6602687722	ISSAQUAH	WA		07/14/2023		16,760		3,268			3,268		20,029	20,029			
6602678317	SANTA FE	NM		04/10/2023		11,469		2,306			2,306		13,775	13,775			
6601203505	JACKSONVILLE	FL		04/10/2023		1,554		836			836		2,390	2,390			
6601700096	HUNTINGTON BEACH	CA		04/10/2023		18,769		3,645			3,645		22,413	22,413			
6601684183	BOSTON	MA		04/10/2023		65,296		5,061			5,061		70,356	70,356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1143013484	WYCKOFF	NJ		12/16/2016		16,325		253			253		16,578	16,578			
8201246941	HIALEAH	FL		07/14/2023		6,543		1,282			1,282		7,825	7,825			
6600851783	SANTA CLARITA	CA		04/10/2023		18,157		2,974			2,974		21,131	21,131			
PEB1248002639	TAMPA	FL		08/14/2017		3,119		(61)			(61)		3,058	3,058			
6600677139	JACKSONVILLE	FL		04/10/2023		1,876		1,150			1,150		3,026	3,026			
505374463	MARGATE	FL		07/14/2023		5,261		1,222			1,222		6,483	6,483			
6602691930	HIGHLANDS RANCH	CO		07/14/2023		13,256		1,624			1,624		14,880	14,880			
PEB1371007074	TROPHY CLUB	TX		11/18/2016		11,117		107			107		11,224	11,224			
6601057877	SUNNYVALE	CA		04/10/2023		14,466		2,271			2,271		16,737	16,737			
6602695881	CARLSBAD	CA		04/10/2023		14,696		2,857			2,857		17,554	17,554			
6601697276	CROWNSVILLE	MD		07/14/2023		12,673		2,467			2,467		15,140	15,140			
6601679829	SEATTLE	WA		07/14/2023		38,775		4,178			4,178		42,953	42,953			
6601811802	OAKLAND	CA		04/10/2023		8,027		1,667			1,667		9,693	9,693			
6600024050	JACKSONVILLE	FL		04/10/2023		1,467		675			675		2,141	2,141			
6602711118	LAKEWAY	TX		07/14/2023		15,554		2,779			2,779		18,334	18,334			
6602688878	BELLEVUE	WA		07/14/2023		18,614		4,287			4,287		22,901	22,901			
8202561022	HIALEAH	FL		07/14/2023		6,428		1,014			1,014		7,442	7,442			
6600931890	SCOTTSDALE	AZ		04/10/2023		87,906		14,826			14,826		102,733	102,733			
6600981341	SAN FRANCISCO	CA		04/10/2023		37,040		6,270			6,270		43,310	43,310			
6601711903	WESTHAMPTON	NY		04/10/2023		13,330		2,770			2,770		16,100	16,100			
6601821926	SAN FRANCISCO	CA		04/10/2023		20,988		3,940			3,940		24,928	24,928			
8201453299	MIAMI	FL		07/14/2023		38,210		6,608			6,608		44,817	44,817			
6600026121	JACKSONVILLE	FL		04/10/2023		860		382			382		1,242	1,242			
6602705193	SAN DIEGO	CA		04/10/2023		17,176		3,227			3,227		20,403	20,403			
6601677393	REHOBOTH BEACH	DE		04/10/2023		78,134		6,394			6,394		84,528	84,528			
6602689116	DANA POINT	CA		04/10/2023		19,417		3,647			3,647		23,064	23,064			
6601695965	RIVER FOREST	IL		04/10/2023		31,097		2,477			2,477		33,574	33,574			
6600847393	RIVIERA BEACH	FL		04/10/2023		20,909		3,064			3,064		23,973	23,973			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		4,500		26			26		4,526	4,526			
6602694488	WINTER GARDEN	FL		04/10/2023		7,860		1,379			1,379		9,239	9,239			
6601204255	JACKSONVILLE	FL		04/10/2023		2,177		1,232			1,232		3,409	3,409			
PEB1790003058	WASHINGTON	DC		11/18/2016		17,324		246			246		17,569	17,569			
6601677757	BROOKLYN	NY		04/10/2023		20,989		1,950			1,950		22,939	22,939			
6602698273	MOUNTAIN HOUSE	CA		04/10/2023		10,491		1,902			1,902		12,393	12,393			
6601753855	NEW YORK	NY		04/10/2023		68,325		12,768			12,768		81,093	81,093			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		14,494		(145)			(145)		14,349	14,349			
6601204628	JACKSONVILLE	FL		04/10/2023		1,193		1,470			1,470		2,663	2,663			
6602681345	DALY CITY	CA		04/10/2023		19,369		3,637			3,637		23,007	23,007			
6601225391	JACKSONVILLE	FL		04/10/2023		2,208		1,363			1,363		3,571	3,571			
6601697235	SAN ANTONIO	TX		07/14/2023		10,374		2,079			2,079		12,453	12,453			
6601733188	LOS ALTOS	CA		04/10/2023		16,939		3,302			3,302		20,241	20,241			
6601678409	TARRYTOWN	NY		04/10/2023		14,739		2,740			2,740		17,479	17,479			
8202281320	LEHIGH ACRES	FL		07/14/2023		7,247		1,143			1,143		8,390	8,390			
6601822031	SALT LAKE CITY	UT		07/14/2023		11,648		2,759			2,759		14,407	14,407			
6601468942	JACKSONVILLE	FL		04/10/2023		1,640		1,036			1,036		2,676	2,676			
6601809988	LADERA RANCH	CA		04/10/2023		45,122		8,174			8,174		53,296	53,296			
6602684257	SEATTLE	WA		07/14/2023		18,308		4,100			4,100		22,408	22,408			
6600845827	DALLAS	TX		07/14/2023		13,421		2,763			2,763		16,184	16,184			
PEB1541042229	CARENCRO	LA		11/17/2017		12,485		(237)			(237)		12,248	12,248			
6600693904	DALLAS	TX		07/14/2023		67,982		5,998			5,998		73,979	73,979			
6602710805	SOUTH JORDAN	UT		07/14/2023		17,723		3,263			3,263		20,986	20,986			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600435660	FEDERAL WAY	WA		07/14/2023		11,989		1,293			1,293		13,281	13,281			
8024603477	BOCA RATON	FL		07/14/2023		4,974		814			814		5,788	5,788			
6601818641	STUART	FL		04/10/2023		12,322		2,477			2,477		14,799	14,799			
EB1367012826	SAN DIEGO	CA		03/24/2016		14,864		(93)			(93)		14,771	14,771			
10801887	Lehigh Acres	FL		07/14/2023		4,403		2,729			2,729		7,132	7,132			
6601816934	DENVER	CO		07/14/2023		30,713		3,575			3,575		34,288	34,288			
0717700	ARLINGTON	VA		11/04/2015		1,294,660							1,294,660	1,294,660			
PH7132846259	NAPERVILLE	IL		04/10/2015		13,241		(30)			(30)		13,211	13,211			
6602693746	BOISE	ID		04/10/2023		6,958		691			691		7,649	7,649			
6601752642	WINTER PARK	FL		04/10/2023		51,969		8,790			8,790		60,759	60,759			
6602689868	NORTH BEND	WA		07/14/2023		11,560		2,739			2,739		14,299	14,299			
6602699057	CASTLE PINES	CO		07/14/2023		13,579		3,128			3,128		16,707	16,707			
6602685221	DENVER	CO		07/14/2023		14,545		3,542			3,542		18,087	18,087			
PEB1706607177	ROCKVILLE	MD		11/17/2017		3,505		5			5		3,510	3,510			
PEB1789005269	SAN CARLOS	CA		08/14/2017		14,969		(114)			(114)		14,855	14,855			
6602705425	LOS ANGELES	CA		04/10/2023		15,633		2,388			2,388		18,021	18,021			
504930494	HOLLYWOOD	FL		07/14/2023		4,055		504			504		4,559	4,559			
6602675818	ATHERTON	CA		04/10/2023		16,746		3,254			3,254		20,001	20,001			
6601683151	GLENCOVE	IL		04/10/2023		65,360		8,631			8,631		73,990	73,990			
6602672153	WILDWOOD	MO		04/10/2023		51,897		4,383			4,383		56,279	56,279			
6602680065	NAPERVILLE	IL		04/10/2023		10,950		1,858			1,858		12,808	12,808			
6602683358	DRAPER	UT		07/14/2023		13,293		2,815			2,815		16,109	16,109			
6601746917	SAINT LOUIS	MO		04/10/2023		18,042		3,388			3,388		21,431	21,431			
6600026683	JACKSONVILLE	FL		04/10/2023		1,622		810			810		2,431	2,431			
6601680140	BUDD LAKE	NJ		07/14/2023		11,869		1,539			1,539		13,408	13,408			
6601285999	ROBBINSDALE	MN		04/10/2023		6,883		723			723		7,606	7,606			
6601682583	SCARSDALE	NY		04/10/2023		35,936		1,587			1,587		37,523	37,523			
6602694439	NAPA	CA		04/10/2023		21,090		3,700			3,700		24,790	24,790			
6601808535	LONGBOAT KEY	FL		04/10/2023		14,073		2,147			2,147		16,221	16,221			
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023		57,895		7,094			7,094		64,989	64,989			
6601692202	FREMONT	CA		04/10/2023		13,632		2,153			2,153		15,785	15,785			
6601741884	EDWARDS	CO		07/14/2023		18,258		4,088			4,088		22,347	22,347			
PEB1540095441	THE WOODLANDS	TX		11/17/2017		10,963		113			113		11,076	11,076			
6602698612	FRUIT HEIGHTS	UT		07/14/2023		6,982		1,563			1,563		8,545	8,545			
6602671577	EL CAJON	CA		04/10/2023		38,540		3,440			3,440		41,980	41,980			
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023		17,569		4,396			4,396		21,965	21,965			
EB1540092836	BOTHELL	WA		10/09/2015		28,743		(205)			(205)		28,538	28,538			
6602699602	RENO	NV		04/10/2023		28,965		5,569			5,569		34,534	34,534			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		24,968		(49)			(49)		24,920	24,920			
6602689975	JACKSONVILLE BEACH	FL		04/10/2023		22,062		3,998			3,998		26,060	26,060			
6602672815	WILDOMAR	CA		04/10/2023		36,948		2,681			2,681		39,629	39,629			
6601698647	CHICAGO	IL		04/10/2023		39,966		3,581			3,581		43,547	43,547			
EB1540094392	DALLAS	TX		08/19/2016		20,391		(73)			(73)		20,318	20,318			
6600795709	SUGAR LAND	TX		07/14/2023		16,901		4,003			4,003		20,903	20,903			
6601808857	LITCHFIELD PARK	AZ		04/10/2023		16,083		2,727			2,727		18,810	18,810			
6600815515	OKLAHOMA CITY	OK		04/10/2023		5,504		953			953		6,457	6,457			
6602700368	PARKER	CO		07/14/2023		14,508		3,249			3,249		17,757	17,757			
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023		83,361		8,434			8,434		91,795	91,795			
8200870741	BOCA RATON	FL		07/14/2023		(22,110)		2,497			2,497		(19,614)	(19,614)			
EB1786002179	HALF MOON BAY	CA		07/30/2015		33,987		(74)			(74)		33,914	33,914			
6602699222	PHOENIX	AZ		04/10/2023		22,074		4,439			4,439		26,512	26,512			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602672187	LAKE OSWEGO	OR		07/14/2023		34,813		4,031			4,031		38,844	38,844			
6600427741	SAN FRANCISCO	CA		04/10/2023		11,125		1,884			1,884		13,009	13,009			
6601825554	DURANGO	CO		07/14/2023		12,095		2,708			2,708		14,803	14,803			
6602680099	BRENTWOOD	TN		04/10/2023		12,430		2,181			2,181		14,611	14,611			
6602677491	SAMMAMISH	WA		07/14/2023		11,545		2,735			2,735		14,280	14,280			
6601489088	SANTA ROSA BEACH	FL		04/10/2023		79,900		6,680			6,680		86,580	86,580			
6601681742	NEW YORK	NY		04/10/2023		48,363		3,748			3,748		52,110	52,110			
6601718155	CORONA DL MAR	CA		04/10/2023		19,896		3,736			3,736		23,632	23,632			
6601698597	SEVIERVILLE	TN		04/10/2023		12,170		1,854			1,854		14,024	14,024			
8201348566	JACKSONVILLE	FL		07/14/2023		8,894		1,028			1,028		9,923	9,923			
6602676402	NORTHBROOK	IL		04/10/2023		16,557		3,441			3,441		19,997	19,997			
0843800	Los Angeles	CA		08/10/2017		318,037							318,037	318,037			
6602700574	BONITA	CA		04/10/2023		20,462		3,990			3,990		24,453	24,453			
3374115409	OAKLAND PARK	FL		07/14/2023		5,098		933			933		6,032	6,032			
6602677012	GARDNERVILLE	NV		04/10/2023		74,783		6,936			6,936		81,720	81,720			
6601225508	JACKSONVILLE	FL		04/10/2023		1,521		946			946		2,468	2,468			
6602699248	FORT WORTH	TX		07/14/2023		12,494		2,647			2,647		15,141	15,141			
6600933706	VANCOUVER	WA		07/14/2023		50,759		5,465			5,465		56,224	56,224			
6602702596	SAN FRANCISCO	CA		04/10/2023		24,845		4,217			4,217		29,062	29,062			
6601069377	FAIRFAX STATION	VA		04/10/2023		18,437		2,504			2,504		20,941	20,941			
EB1723001246	LOS ANGELES	CA		06/24/2016		29,226		21			21		29,246	29,246			
6601471243	LAYTON	UT		07/14/2023		49,864		5,337			5,337		55,201	55,201			
6601725309	BOULDER	CO		07/14/2023		13,920		3,298			3,298		17,219	17,219			
8197574468	BOCA RATON	FL		07/14/2023		5,192		1,225			1,225		6,417	6,417			
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023		24,339		4,570			4,570		28,909	28,909			
6600927856	GREENWOOD VILLAGE	CO		07/14/2023		25,001		4,794			4,794		29,795	29,795			
PEB1259002856	OLNEY	MD		11/18/2016		11,530		120			120		11,650	11,650			
6601722637	NEW YORK	NY		04/10/2023		12,316		2,232			2,232		14,548	14,548			
6602674217	WINCHESTER	MA		04/10/2023		18,492		3,969			3,969		22,461	22,461			
6601728832	MOUNTAIN VIEW	CA		04/10/2023		22,986		3,900			3,900		26,886	26,886			
6600554098	ASPEN	CO		07/14/2023		64,010		7,047			7,047		71,057	71,057			
6602690775	SUDBURY	MA		04/10/2023		21,574		4,194			4,194		25,768	25,768			
6602673649	WALNUT CREEK	CA		04/10/2023		16,031		3,331			3,331		19,362	19,362			
6602685056	SHERMAN OAKS	CA		04/10/2023		54,543		5,403			5,403		59,946	59,946			
8196647943	DELRAY BEACH	FL		07/14/2023		9,600		2,320			2,320		11,920	11,920			
6602704717	SANTA BARBARA	CA		04/10/2023		24,592		5,450			5,450		30,042	30,042			
6601702613	SAN FRANCISCO	CA		04/10/2023		61,035		5,356			5,356		66,391	66,391			
6602684406	SCOTTSDALE	AZ		04/10/2023		24,073		4,521			4,521		28,594	28,594			
6601475160	MAGNOLIA	TX		07/14/2023		54,899		5,699			5,699		60,598	60,598			
8195184873	MIAMI	FL		07/14/2023		10,868		2,847			2,847		13,716	13,716			
0716300	Houston	TX		12/31/2015		4,230,379							4,230,379	4,230,379			
6602676436	DOWNERS GROVE	IL		04/10/2023		15,691		3,368			3,368		19,058	19,058			
8024211854	DELRAY BEACH	FL		07/14/2023		1,182		225			225		1,407	1,407			
6600680497	JACKSONVILLE	FL		04/10/2023		1,948		1,232			1,232		3,180	3,180			
6602691153	BEVERLY HILLS	CA		04/10/2023		52,346		5,783			5,783		58,129	58,129			
6602676220	SUNNYVALE	CA		04/10/2023		20,612		4,283			4,283		24,895	24,895			
6602684034	SAN ANSELMO	CA		04/10/2023		25,558		4,969			4,969		30,526	30,526			
6602679455	AUSTIN	TX		07/14/2023		11,502		2,575			2,575		14,078	14,078			
6602683945	COTO DE CAZA	CA		04/10/2023		26,132		5,431			5,431		31,563	31,563			
6601699900	SEATTLE	WA		07/14/2023		9,571		1,864			1,864		11,436	11,436			
6602682640	ORLANDO	FL		04/10/2023		10,641		1,929			1,929		12,570	12,570			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600025255	JACKSONVILLE	FL		04/10/2023		109		42			42		152	152			
6601744458	ORONO	MN		04/10/2023		12,300		2,157			2,157		14,457	14,457			
6601683367	SUMMIT	NJ		07/14/2023		68,125		6,248			6,248		74,373	74,373			
6601819102	UPLAND	CA		04/10/2023		18,178		3,527			3,527		21,705	21,705			
0463803	ARLINGTON	TX		08/03/2012		5,258,452							5,258,452	5,258,452			
6602691583	ELLICOTT CITY	MD		07/14/2023		32,629		4,086			4,086		36,715	36,715			
6602687151	MALIBU	CA		04/10/2023		31,266		6,693			6,693		37,959	37,959			
8197554068	WEST PALM BEACH	FL		07/14/2023		4,319		1,044			1,044		5,363	5,363			
6601697912	MARBLEHEAD	MA		04/10/2023		22,388		3,401			3,401		25,789	25,789			
6602701226	CHICAGO	IL		04/10/2023		16,824		3,271			3,271		20,095	20,095			
EB1596053766	DUCK	NC		12/16/2016		22,370		(427)			(427)		21,943	21,943			
6602692425	MADERA	CA		04/10/2023		11,782		1,135			1,135		12,917	12,917			
6602678044	BEAVERCREEK	OR		07/14/2023		10,828		2,637			2,637		13,465	13,465			
6601682625	NEW YORK	NY		04/10/2023		54,589		8,119			8,119		62,709	62,709			
6601693887	ST GEORGE	UT		07/14/2023		41,286		4,534			4,534		45,820	45,820			
6600680885	JACKSONVILLE	FL		04/10/2023		1,914		1,200			1,200		3,114	3,114			
6600923350	PHOENIX	AZ		04/10/2023		10,249		1,443			1,443		11,691	11,691			
6600856154	POPLAR BLUFF	MO		04/10/2023		9,110		960			960		10,070	10,070			
6602686831	ST LOUIS PARK	MN		04/10/2023		14,240		2,863			2,863		17,103	17,103			
6601229138	ST LOUIS	MO		04/10/2023		5,995		221			221		6,216	6,216			
6601741959	GARDEN CITY	NY		04/10/2023		26,147		5,613			5,613		31,760	31,760			
6601485060	MOUNT AIRY	MD		07/14/2023		33,288		3,355			3,355		36,644	36,644			
6600935362	LINDON	UT		07/14/2023		78,964		8,936			8,936		87,901	87,901			
6602711241	PEORIA	AZ		04/10/2023		16,734		2,200			2,200		18,933	18,933			
8200919857	WEST PARK	FL		07/14/2023		3,841		797			797		4,638	4,638			
6601746073	MAMMOTH LAKES	CA		04/10/2023		17,831		1,718			1,718		19,549	19,549			
6601479105	SAINT LOUIS	MO		04/10/2023		10,112		865			865		10,977	10,977			
6602699743	GILBERT	AZ		04/10/2023		12,228		2,146			2,146		14,374	14,374			
6600025495	JACKSONVILLE	FL		04/10/2023		1,520		571			571		2,091	2,091			
6600490418	CRESTED BUTTE	CO		07/14/2023		9,543		1,860			1,860		11,403	11,403			
6602684661	TIBURON	CA		04/10/2023		20,625		4,423			4,423		25,048	25,048			
6601733089	SAN FRANCISCO	CA		04/10/2023		12,128		2,198			2,198		14,326	14,326			
FR125725346	SAN FRANCISCO	CA		11/18/2016		23,640		90			90		23,730	23,730			
6601717272	DENVER	CO		07/14/2023		11,082		2,410			2,410		13,492	13,492			
6600793100	BROOKLYN	NY		04/10/2023		44,733		7,028			7,028		51,761	51,761			
6602680123	DENVER	CO		07/14/2023		11,583		2,453			2,453		14,036	14,036			
6602698778	LAS VEGAS	NV		04/10/2023		29,237		5,697			5,697		34,934	34,934			
6600790205	RENO	NV		04/10/2023		26,142		3,153			3,153		29,294	29,294			
6600850538	WESTBOROUGH	MA		04/10/2023		19,263		2,936			2,936		22,199	22,199			
6601695759	MORAGA	CA		04/10/2023		39,524		3,661			3,661		43,186	43,186			
6602690049	BELMONT	CA		04/10/2023		27,804		5,407			5,407		33,211	33,211			
6601711804	PLYMOUTH	MI		04/10/2023		12,638		2,456			2,456		15,094	15,094			
EB1223010400	COCOA	FL		12/18/2015		11,821		(79)			(79)		11,742	11,742			
6602685650	BOCA RATON	FL		04/10/2023		18,252		3,202			3,202		21,454	21,454			
505328411	RIVIERA BEACH	FL		07/14/2023		3,274		589			589		3,863	3,863			
8193938740	BOYNTON BEACH	FL		07/14/2023		5,070		2,171			2,171		7,241	7,241			
6601733055	PISMO BEACH	CA		04/10/2023		26,907		4,712			4,712		31,619	31,619			
6602680503	PENNINGTON	NJ		07/14/2023		26,034		5,829			5,829		31,863	31,863			
6602700160	VERNON HILLS	IL		04/10/2023		13,767		2,685			2,685		16,452	16,452			
3372244369	Boynton Beach	FL		07/14/2023		3,801		343			343		4,144	4,144			
6602711498	SACRAMENTO	CA		04/10/2023		10,589		1,342			1,342		11,931	11,931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683630	CAPE CORAL	FL		04/10/2023		41,138		6,466			6,466		47,604	47,604			
6601714196	SANTA FE	NM		04/10/2023		18,318		3,319			3,319		21,637	21,637			
6602699115	MOUNTAIN HOUSE	CA		04/10/2023		17,578		3,418			3,418		20,996	20,996			
6600669680	JACKSONVILLE	FL		04/10/2023		3,444		268			268		3,711	3,711			
EB1380003155	LAVALLETTE	NJ		12/16/2016		18,852		21			21		18,873	18,873			
6600939976	BRONX	NY		04/10/2023		2,011		114			114		2,125	2,125			
6602689447	SAN JOSE	CA		04/10/2023		30,068		5,846			5,846		35,913	35,913			
6600838616	SAN FRANCISCO	CA		04/10/2023		16,593		2,525			2,525		19,117	19,117			
6600024282	JACKSONVILLE	FL		04/10/2023		812		219			219		1,031	1,031			
6601712240	KENT	WA		07/14/2023		21,990		4,923			4,923		26,913	26,913			
6601481465	CONCORD	MA		04/10/2023		44,298		3,820			3,820		48,118	48,118			
6601747840	CUTCHOGUE	NY		04/10/2023		18,229		3,542			3,542		21,771	21,771			
6601698068	WHITE PLAINS	NY		04/10/2023		22,377		3,514			3,514		25,891	25,891			
6600605072	SAN DIEGO	CA		04/10/2023		20,178		3,403			3,403		23,581	23,581			
8199099384	HIALEAH	FL		07/14/2023		7,371		1,886			1,886		9,256	9,256			
EB1596053960	PACIFICA	CA		12/16/2016		16,544		(104)			(104)		16,440	16,440			
6602701762	WILMETTE	IL		04/10/2023		22,783		3,998			3,998		26,782	26,782			
6601738229	PHOENIX	AZ		04/10/2023		11,287		2,423			2,423		13,710	13,710			
6600037227	JACKSONVILLE	FL		04/10/2023		11,207		1,899			1,899		13,105	13,105			
6600794009	SEATTLE	WA		07/14/2023		24,847		5,111			5,111		29,958	29,958			
6601747444	TARRYTOWN	NY		04/10/2023		25,602		4,344			4,344		29,946	29,946			
6602696152	SAN DIEGO	CA		04/10/2023		18,006		3,500			3,500		21,506	21,506			
6600011693	JACKSONVILLE	FL		04/10/2023		1,387		712			712		2,099	2,099			
6602702026	DEERFIELD	IL		04/10/2023		18,087		3,638			3,638		21,726	21,726			
6601028712	PORTOLA VALLEY	CA		04/10/2023		131,393		9,147			9,147		140,540	140,540			
6600830126	HENDERSONVILLE	TN		04/10/2023		25,786		5,318			5,318		31,104	31,104			
6602698109	SANTA CLARITA	CA		04/10/2023		16,016		3,220			3,220		19,236	19,236			
EB1541040437	DALLAS	TX		08/19/2016		30,648		(109)			(109)		30,539	30,539			
6601818021	ARLINGTON	VA		04/10/2023		13,526		2,632			2,632		16,158	16,158			
6601685958	ST. JAMES	NY		04/10/2023		39,737		3,224			3,224		42,961	42,961			
6601726125	LOS ANGELES	CA		04/10/2023		27,873		4,883			4,883		32,756	32,756			
6600814609	WHEELING	IL		04/10/2023		3,052		410			410		3,462	3,462			
6600555897	WESTON	FL		04/10/2023		3,715		928			928		4,644	4,644			
6601750786	PHOENIX	AZ		04/10/2023		10,649		1,807			1,807		12,456	12,456			
6602688407	BEND	OR		07/14/2023		16,340		3,096			3,096		19,436	19,436			
6601811901	SAN DIEGO	CA		04/10/2023		26,450		5,492			5,492		31,943	31,943			
6602701036	NEWBERG	OR		07/14/2023		10,600		2,374			2,374		12,974	12,974			
6601750562	AUSTIN	TX		07/14/2023		11,200		2,309			2,309		13,509	13,509			
6601700062	CHICAGO	IL		04/10/2023		9,838		1,446			1,446		11,284	11,284			
6602675446	ODESSA	TX		07/14/2023		12,210		2,517			2,517		14,726	14,726			
6600989013	FOUNTAIN HILLS	AZ		04/10/2023		9,979		1,634			1,634		11,612	11,612			
PEB1353007397	WAYNE	NJ		11/17/2017		15,114		137			137		15,251	15,251			
8197637433	NAPLES	FL		07/14/2023		4,917		1,131			1,131		6,048	6,048			
6601699397	ENCINITAS	CA		04/10/2023		14,815		2,510			2,510		17,325	17,325			
6600717703	MERIDIAN	ID		04/10/2023		11,054		1,740			1,740		12,795	12,795			
6601203513	JACKSONVILLE	FL		04/10/2023		1,512		873			873		2,385	2,385			
6601686527	HARRISON	NY		04/10/2023		77,570		4,150			4,150		81,720	81,720			
6600792706	INWOOD	NY		04/10/2023		17,854		2,821			2,821		20,675	20,675			
6600578972	SUMMIT	NJ		07/14/2023		14,844		3,039			3,039		17,883	17,883			
6602695444	BOULDER	CO		07/14/2023		12,568		2,591			2,591		15,158	15,158			
6601688333	WILKINSON	IN		04/10/2023		42,204		2,973			2,973		45,178	45,178			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
FR125773668	BOSTON	MA		12/02/2016		20,623		70			70		20,692	20,692			
6600037284	OAKLAND	CA		04/10/2023		77,042		13,902			13,902		90,944	90,944			
6600795600	FT. LAUDERDALE	FL		04/10/2023		18,056		3,057			3,057		21,113	21,113			
6602698141	JERSEY CITY	NJ		07/14/2023		16,098		3,605			3,605		19,704	19,704			
6601711176	SCOTTSDALE	AZ		04/10/2023		15,808		3,081			3,081		18,889	18,889			
8200678444	POMPANO BEACH	FL		07/14/2023		11,992		2,348			2,348		14,340	14,340			
6602676592	CALABASAS	CA		04/10/2023		44,009		9,749			9,749		53,758	53,758			
6602677962	SAN MATEO	CA		04/10/2023		19,342		4,020			4,020		23,362	23,362			
6602683671	SPOKANE VALLEY	WA		07/14/2023		2,076		452			452		2,528	2,528			
6600672163	REHOBOTH BEACH	DE		04/10/2023		30,252		6,623			6,623		36,875	36,875			
6600921131	MOUNTAIN HOME	ID		04/10/2023		9,514		1,068			1,068		10,583	10,583			
105870042	Palm Harbor	FL		07/14/2023		3,103		611			611		3,715	3,715			
6602675040	FRANKLIN	TN		04/10/2023		19,656		4,219			4,219		23,875	23,875			
3369410290	Fort Myers	FL		07/14/2023		4,303		767			767		5,070	5,070			
6601823187	TUCSON	AZ		04/10/2023		10,923		1,979			1,979		12,902	12,902			
6601742700	WATSONVILLE	CA		04/10/2023		31,124		5,460			5,460		36,584	36,584			
6602674233	DANVILLE	CA		04/10/2023		27,683		5,753			5,753		33,436	33,436			
6601203349	JACKSONVILLE	FL		04/10/2023		1,978		1,031			1,031		3,010	3,010			
6600026808	JACKSONVILLE	FL		04/10/2023		1,618		776			776		2,394	2,394			
6601686584	VERNON HILLS	IL		04/10/2023		12,478		2,344			2,344		14,823	14,823			
6602676915	ALEXANDRIA	VA		04/10/2023		22,740		4,881			4,881		27,620	27,620			
6602688381	LAKE OSWEGO	OR		07/14/2023		12,930		2,521			2,521		15,451	15,451			
6601483347	DUBLIN	CA		04/10/2023		52,976		4,588			4,588		57,564	57,564			
6601225540	JACKSONVILLE	FL		04/10/2023		1,122		674			674		1,796	1,796			
6602702109	LOS ANGELES	CA		04/10/2023		22,011		4,428			4,428		26,439	26,439			
PEB1706608395	HOLMDEL	NJ		11/17/2017		12,797		107			107		12,904	12,904			
6602690098	SALEM	OR		07/14/2023		18,303		4,217			4,217		22,521	22,521			
EB1541039250	HOUSTON	TX		08/07/2015		16,269		(34)			(34)		16,234	16,234			
6601678466	BRAINTREE	MA		04/10/2023		41,788		3,436			3,436		45,224	45,224			
6602695964	SEBASTOPOL	CA		04/10/2023		22,142		4,159			4,159		26,301	26,301			
6602676600	BRECKENRIDGE	CO		07/14/2023		87,369		11,217			11,217		98,587	98,587			
6601825273	SCOTTSDALE	AZ		04/10/2023		12,202		2,288			2,288		14,490	14,490			
6601681148	NEW YORK	NY		04/10/2023		8,464		66			66		8,530	8,530			
6601487876	HENDERSON	NV		04/10/2023		42,453		3,627			3,627		46,080	46,080			
6601685123	MC LEAN	VA		04/10/2023		96,429		7,004			7,004		103,433	103,433			
6602682038	PARKER	CO		07/14/2023		21,052		4,714			4,714		25,766	25,766			
6601810036	BRADENTON	FL		04/10/2023		11,689		2,277			2,277		13,966	13,966			
3367865007	Palm Beach	FL		07/14/2023		1,006		163			163		1,169	1,169			
8202176321	OAKLAND PARK	FL		07/14/2023		9,093		1,520			1,520		10,613	10,613			
EB1352004267	LARCHMONT	NY		12/18/2015		20,084		(129)			(129)		19,955	19,955			
6602682830	SAN DIEGO	CA		04/10/2023		27,843		5,229			5,229		33,072	33,072			
6600011685	JACKSONVILLE	FL		04/10/2023		1,370		729			729		2,099	2,099			
8202449565	DELRAY BEACH	FL		07/14/2023		4,546		676			676		5,221	5,221			
0697900	New York	NY		09/13/2013		1,290,902							1,290,902	1,290,902			
8197614935	DORAL	FL		07/14/2023		10,465		2,601			2,601		13,065	13,065			
6601673483	RANCHO CUCAMONGA	CA		04/10/2023		39,331		3,287			3,287		42,618	42,618			
6602679331	HOOVER	AL		07/14/2023		10,485		2,221			2,221		12,705	12,705			
6601707489	BROOKLYN	NY		04/10/2023		11,446		2,148			2,148		13,595	13,595			
PEB1538606265	PONTE VEDRA BEACH	FL		11/17/2017		17,599		143			143		17,742	17,742			
6602692045	MORONGO VALLEY	CA		04/10/2023		9,425		924			924		10,348	10,348			
6602699008	AUSTIN	TX		07/14/2023		10,912		2,444			2,444		13,356	13,356			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602687904	EDGEWOOD	WA		07/14/2023		18,206		3,856			3,856		22,062	22,062			
6601682948	BROOKLYN	NY		04/10/2023		43,537		3,090			3,090		46,627	46,627			
6602675867	SAN FRANCISCO	CA		04/10/2023		27,291		5,670			5,670		32,961	32,961			
PEB1784005854	SCOTTSDALE	AZ		11/17/2017		12,112		(65)			(65)		12,047	12,047			
6602680354	LOS GATOS	CA		04/10/2023		27,842		5,598			5,598		33,440	33,440			
6601487660	RANDOLPH	NJ		07/14/2023		39,283		4,401			4,401		43,684	43,684			
6602685999	SAN CARLOS	CA		04/10/2023		41,086		8,515			8,515		49,601	49,601			
6600843996	DALLAS	TX		07/14/2023		9,095		1,488			1,488		10,583	10,583			
6601286161	COLONIAL BEACH	VA		04/10/2023		3,010		150			150		3,160	3,160			
6600056458	ROANOKE	TX		07/14/2023		13,641		2,808			2,808		16,449	16,449			
6601202119	ATLANTIC BEACH	FL		04/10/2023		769		477			477		1,245	1,245			
6602684315	WALNUT CREEK	CA		04/10/2023		22,241		4,471			4,471		26,712	26,712			
6601825224	SCOTTSDALE	AZ		04/10/2023		20,954		3,796			3,796		24,750	24,750			
6601211615	MURFREESBORO	TN		04/10/2023		1,948		275			275		2,223	2,223			
6602675842	NASHVILLE	TN		04/10/2023		43,640		4,696			4,696		48,336	48,336			
6602705300	GILBERT	AZ		04/10/2023		898		137			137		1,035	1,035			
8195553938	FORT LAUDERDALE	FL		07/14/2023		4,644		1,249			1,249		5,893	5,893			
6601748194	BROOKLYN	NY		04/10/2023		26,376		4,781			4,781		31,156	31,156			
6600990151	FRISCO	CO		07/14/2023		15,775		3,160			3,160		18,935	18,935			
6601693291	MANCHESTER	MA		04/10/2023		18,338		3,212			3,212		21,551	21,551			
6600028762	JACKSONVILLE	FL		04/10/2023		1,253		393			393		1,646	1,646			
6601811430	SACRAMENTO	CA		04/10/2023		16,273		2,481			2,481		18,754	18,754			
6602680974	COTO DE CAZA	CA		04/10/2023		25,174		4,563			4,563		29,737	29,737			
6601713115	FORT LAUDERDALE	FL		04/10/2023		24,321		4,566			4,566		28,887	28,887			
6602688266	LAGUNA NIGUEL	CA		04/10/2023		27,759		4,949			4,949		32,708	32,708			
EB1541040428	RIDGEFIELD	CT		08/19/2016		11,993		(43)			(43)		11,951	11,951			
6602705839	TRUCKEE	CA		04/10/2023		13,113		2,077			2,077		15,190	15,190			
6602687540	COTO DE CAZA	CA		04/10/2023		26,004		4,882			4,882		30,886	30,886			
6602692052	CAMARILLO	CA		04/10/2023		11,533		1,209			1,209		12,742	12,742			
6602678796	SEATTLE	WA		07/14/2023		25,954		6,149			6,149		32,103	32,103			
6600602160	PLEASANT HILL	CA		04/10/2023		13,937		1,811			1,811		15,748	15,748			
6600931445	ENCINITAS	CA		04/10/2023		22,061		3,358			3,358		25,419	25,419			
8199348233	HIALEAH	FL		07/14/2023		6,393		1,546			1,546		7,940	7,940			
8200513561	NAPLES	FL		07/14/2023		(24,503)		2,267			2,267		(22,237)	(22,237)			
6601482117	PARK RIDGE	IL		04/10/2023		40,960		3,609			3,609		44,569	44,569			
PEB1367015807	HAWI	HI		11/17/2017		20,162		6			6		20,168	20,168			
6602700889	SAN FRANCISCO	CA		04/10/2023		17,506		3,414			3,414		20,920	20,920			
6600011362	JACKSONVILLE	FL		04/10/2023		1,837		965			965		2,801	2,801			
6600624230	ASHBURN	VA		04/10/2023		11,414		2,762			2,762		14,175	14,175			
6601202002	ATLANTIC BEACH	FL		04/10/2023		841		491			491		1,332	1,332			
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023		12,929		2,427			2,427		15,356	15,356			
8199685484	JACKSONVILLE	FL		07/14/2023		3,083		709			709		3,792	3,792			
6601697128	STUDIO CITY	CA		04/10/2023		18,378		3,009			3,009		21,388	21,388			
0802500	Falls Church	VA		11/10/2016		1,909,602							1,909,602	1,909,602			
8202552906	PEMBROKE PINES	FL		07/14/2023		6,057		1,070			1,070		7,126	7,126			
6600677071	JACKSONVILLE	FL		04/10/2023		2,439		1,430			1,430		3,869	3,869			
PEB1541042093	MINNEAPOLIS	MN		11/17/2017		13,511		35			35		13,546	13,546			
6602687656	PHOENIX	AZ		04/10/2023		11,147		2,021			2,021		13,167	13,167			
6602684372	CHICAGO	IL		04/10/2023		11,115		2,161			2,161		13,276	13,276			
6601482000	GALLATIN	TN		04/10/2023		37,456		3,005			3,005		40,460	40,460			
8194863797	JACKSONVILLE	FL		07/14/2023		3,629		976			976		4,605	4,605			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600682006	JACKSONVILLE	FL		04/10/2023		1,889		1,199			1,199		3,088	3,088			
6600012063	JACKSONVILLE	FL		04/10/2023		1,669		907			907		2,576	2,576			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		84,104		(69)			(69)		84,035	84,035			
8001782793	DAVIE	FL		07/14/2023		1,790		331			331		2,121	2,121			
PH7134019533	HOLMDEL	NJ		09/18/2015		19,497		(34)			(34)		19,463	19,463			
6602694710	WILDWOOD	MO		04/10/2023		28,575		5,555			5,555		34,130	34,130			
6600010489	JACKSONVILLE	FL		04/10/2023		1,318		650			650		1,968	1,968			
505309695	MIAMI	FL		07/14/2023		1,741		322			322		2,063	2,063			
0708403	Los Angeles	CA		08/19/2014		44,946							44,946	44,946			
6601477182	NAPERVILLE	IL		04/10/2023		37,668		3,392			3,392		41,060	41,060			
6602699735	CAMAS	WA		07/14/2023		18,702		4,318			4,318		23,020	23,020			
6602705995	SHOW LOW	AZ		04/10/2023		9,068		1,487			1,487		10,555	10,555			
6601735472	LAKE CITY	FL		04/10/2023		10,537		1,848			1,848		12,386	12,386			
8027067649	MIAMI	FL		07/14/2023		10,158		2,042			2,042		12,200	12,200			
6601747147	ORANGE	CA		04/10/2023		18,772		3,403			3,403		22,175	22,175			
6602685551	UNION CITY	CA		04/10/2023		16,728		2,935			2,935		19,663	19,663			
6602702265	APOLLO BEACH	FL		04/10/2023		14,601		2,937			2,937		17,539	17,539			
8201155415	LAUDERHILL	FL		07/14/2023		4,150		1,032			1,032		5,182	5,182			
6602683408	BLACK DIAMOND	WA		07/14/2023		21,873		5,039			5,039		26,912	26,912			
6601678730	HUNTINGTON	NY		04/10/2023		24,972		4,128			4,128		29,100	29,100			
8198424487	MIAMI	FL		07/14/2023		7,779		2,039			2,039		9,818	9,818			
6602705102	HUNTINGTN BCH	CA		04/10/2023		10,709		1,880			1,880		12,589	12,589			
6601225318	JACKSONVILLE	FL		04/10/2023		1,673		996			996		2,669	2,669			
6601684274	WILMETTE	IL		04/10/2023		85,770		6,727			6,727		92,497	92,497			
6600676867	JACKSONVILLE	FL		04/10/2023		1,452		901			901		2,353	2,353			
6602676857	LAUREL	MD		07/14/2023		41,452		5,323			5,323		46,775	46,775			
6600675828	JACKSONVILLE	FL		04/10/2023		1,592		984			984		2,576	2,576			
6602679422	FRISCO	TX		07/14/2023		13,537		3,387			3,387		16,924	16,924			
6602696087	RANCHO MIRAGE	CA		04/10/2023		14,626		2,651			2,651		17,277	17,277			
8201716775	PEMBROKE PINES	FL		07/14/2023		537		95			95		632	632			
6600676321	JACKSONVILLE	FL		04/10/2023		1,723		1,074			1,074		2,797	2,797			
108548918	Fort Myers	FL		07/14/2023		2,082		405			405		2,487	2,487			
6602684521	BEAVERTON	OR		07/14/2023		10,050		2,250			2,250		12,300	12,300			
6600028887	JACKSONVILLE	FL		04/10/2023		641		168			168		809	809			
6600591710	KINNELON	NJ		07/14/2023		(183,042)		12,674			12,674		(170,368)	(170,368)			
6601736918	NAPLES	FL		04/10/2023		12,989		2,354			2,354		15,343	15,343			
6601708362	NAPERVILLE	IL		04/10/2023		11,835		2,459			2,459		14,294	14,294			
6602683986	DANVILLE	CA		04/10/2023		25,211		4,897			4,897		30,107	30,107			
6601682120	HOUSTON	TX		07/14/2023		53,921		4,919			4,919		58,840	58,840			
PEB1352004687	EAST QUOGUE	NY		11/18/2016		24,381		(111)			(111)		24,271	24,271			
6602694751	RENO	NV		04/10/2023		8,998		1,631			1,631		10,629	10,629			
6601698167	NEW YORK	NY		04/10/2023		28,423		4,319			4,319		32,741	32,741			
3361522872	Hallandale Beach	FL		07/14/2023		948		161			161		1,109	1,109			
6602688712	COLLEYVILLE	TX		07/14/2023		14,625		3,097			3,097		17,722	17,722			
6602684109	NEWPORT BEACH	CA		04/10/2023		33,075		6,760			6,760		39,835	39,835			
6602682681	FOLSOM	CA		04/10/2023		18,698		3,635			3,635		22,334	22,334			
6602683556	RANCHO CUCAMONGA	CA		04/10/2023		234,363		42,431			42,431		276,794	276,794			
6602682400	ALTADENA	CA		04/10/2023		32,093		6,227			6,227		38,321	38,321			
6601751800	OWASSO	OK		04/10/2023		15,357		2,784			2,784		18,141	18,141			
0833600	Harrisburg	PA		12/29/2016		1,045,781							1,045,781	1,045,781			
6601741694	FORT LAUDERDALE	FL		04/10/2023		14,715		2,667			2,667		17,382	17,382			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601681130	NEW YORK	NY		04/10/2023		42,792		3,709			3,709		46,501	46,501			
8201264233	LEHIGH ACRES	FL		07/14/2023		4,319		918			918		5,237	5,237			
6600927641	HENDERSON	NV		04/10/2023		11,810		1,866			1,866		13,676	13,676			
6601713438	TOLUCA LAKE	CA		04/10/2023		33,167		3,471			3,471		36,638	36,638			
EB1787004136	DUBLIN	CA		12/16/2016		10,730		12			12		10,742	10,742			
6601682971	NEW YORK	NY		04/10/2023		70,310		2,442			2,442		72,752	72,752			
6601692376	LOS ALAMITOS	CA		04/10/2023		79,252		6,055			6,055		85,308	85,308			
6601820373	CARMEL	CA		04/10/2023		15,130		2,566			2,566		17,696	17,696			
EB1540094372	DALLAS	TX		08/19/2016		27,959		(99)			(99)		27,861	27,861			
6601203455	JACKSONVILLE	FL		04/10/2023		1,831		1,009			1,009		2,840	2,840			
6601687806	COTTONWOOD HEIGHTS	UT		07/14/2023		146,494		14,288			14,288		160,782	160,782			
6600850736	PHOENIX	AZ		04/10/2023		22,555		3,950			3,950		26,505	26,505			
6601224139	JACKSONVILLE	FL		04/10/2023		781		445			445		1,225	1,225			
6602710581	FRESNO	CA		04/10/2023		3,617		476			476		4,092	4,092			
PEB1784004763	SAN FRANCISCO	CA		11/18/2016		24,605		49			49		24,654	24,654			
6601809830	NEWBURY PARK	CA		04/10/2023		26,191		4,592			4,592		30,783	30,783			
6602681006	KIRKLAND	WA		07/14/2023		14,205		3,090			3,090		17,295	17,295			
6602700723	SANTA CLARA	CA		04/10/2023		17,526		3,417			3,417		20,943	20,943			
6601804070	MCLEAN	VA		04/10/2023		10,426		2,026			2,026		12,452	12,452			
6601687053	MC LEAN	VA		04/10/2023		42,853		3,338			3,338		46,190	46,190			
3365484639	Lauderhill	FL		07/14/2023		2,537		485			485		3,022	3,022			
6602710532	NAPLES	FL		04/10/2023		6,167		1,117			1,117		7,284	7,284			
6602702034	LONG BEACH	IN		04/10/2023		10,905		2,120			2,120		13,025	13,025			
6601487538	WEST NYACK	NY		04/10/2023		31,639		2,632			2,632		34,270	34,270			
6601691832	BEMIDJI	MN		04/10/2023		57,348		4,698			4,698		62,046	62,046			
8200945900	SUNRISE	FL		07/14/2023		9,866		1,287			1,287		11,153	11,153			
6601810341	WASHOUGAL	WA		07/14/2023		48,154		9,323			9,323		57,477	57,477			
6600680463	JACKSONVILLE	FL		04/10/2023		1,688		1,371			1,371		3,059	3,059			
6601286757	LAS VEGAS	NV		04/10/2023		1,722		226			226		1,948	1,948			
6600026972	JACKSONVILLE	FL		04/10/2023		1,411		991			991		2,402	2,402			
6602674258	SAN JOSE	CA		04/10/2023		27,555		5,914			5,914		33,469	33,469			
6602688142	PAYSON	AZ		04/10/2023		13,277		2,177			2,177		15,454	15,454			
6600011917	JACKSONVILLE	FL		04/10/2023		1,693		904			904		2,597	2,597			
6601811935	SALT LAKE CTY	UT		07/14/2023		15,137		3,585			3,585		18,721	18,721			
6601482315	PORT ARANSAS	TX		07/14/2023		45,767		4,782			4,782		50,549	50,549			
8199108191	MIAMI GARDENS	FL		07/14/2023		12,100		3,008			3,008		15,108	15,108			
6601482083	UPLAND	CA		04/10/2023		34,852		2,954			2,954		37,806	37,806			
6600026428	JACKSONVILLE	FL		04/10/2023		1,736		766			766		2,502	2,502			
8201661755	CAPE CORAL	FL		07/14/2023		5,573		984			984		6,556	6,556			
6602698562	UPLAND	CA		04/10/2023		12,116		2,356			2,356		14,473	14,473			
6600231697	BROOKLYN	NY		04/10/2023		9,275		1,554			1,554		10,829	10,829			
6600851064	HOUSTON	TX		07/14/2023		11,697		2,476			2,476		14,173	14,173			
6601482513	BETHESDA	MD		07/14/2023		53,697		6,046			6,046		59,744	59,744			
6601224352	JACKSONVILLE	FL		04/10/2023		1,976		1,167			1,167		3,143	3,143			
6602711316	GUALALA	CA		04/10/2023		11,382		1,867			1,867		13,250	13,250			
6601486498	SARATOGA	CA		04/10/2023		58,915		5,195			5,195		64,110	64,110			
6600786005	CLARKSVILLE	MD		07/14/2023		22,418		5,290			5,290		27,708	27,708			
6601485797	CONIFER	CO		07/14/2023		54,208		5,202			5,202		59,409	59,409			
6602701606	LA JOLLA	CA		04/10/2023		28,801		5,794			5,794		34,594	34,594			
6601750885	AUSTIN	TX		07/14/2023		24,889		5,413			5,413		30,302	30,302			
PEB1784006089	SAN FRANCISCO	CA		01/11/2018		23,856		422			422		24,278	24,278			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8202585074	NAPLES	FL		07/14/2023		6,262		1,047			1,047		7,309	7,309			
6602675115	CARMEL VALLEY	CA		04/10/2023		27,220		5,111			5,111		32,331	32,331			
6602685718	DENVER	CO		07/14/2023		12,616		2,672			2,672		15,288	15,288			
6601685370	DIX HILLS	NY		04/10/2023		55,911		1,844			1,844		57,755	57,755			
6600483124	WEST SACRAMENTO	CA		04/10/2023		10,806		1,956			1,956		12,763	12,763			
8201846022	JACKSONVILLE	FL		07/14/2023		3,634		642			642		4,275	4,275			
8023838536	OPA LOCKA	FL		07/14/2023		1,763		269			269		2,033	2,033			
6601051268	DISCOVERY BAY	CA		04/10/2023		9,158		1,391			1,391		10,549	10,549			
6601819920	BRENTWOOD	TN		04/10/2023		13,139		2,466			2,466		15,606	15,606			
6601469197	ATLANTIC BEACH	FL		04/10/2023		1,688		1,076			1,076		2,764	2,764			
6601808527	ST PETERSBURG	FL		04/10/2023		17,447		2,662			2,662		20,109	20,109			
8191859062	HIALEAH	FL		07/14/2023		4,770		1,069			1,069		5,839	5,839			
6601486571	JOHNSON CITY	TN		04/10/2023		59,339		4,652			4,652		63,991	63,991			
EB1351003811	MANHASSET	NY		08/07/2015		30,545		(2)			(2)		30,543	30,543			
6600930900	RENTON	WA		07/14/2023		27,702		5,550			5,550		33,251	33,251			
6601472902	SAN DIEGO	CA		04/10/2023		43,293		3,740			3,740		47,033	47,033			
6601748665	LOS ANGELES	CA		04/10/2023		21,366		3,873			3,873		25,239	25,239			
6601673574	SANTA FE	NM		04/10/2023		40,417		2,916			2,916		43,333	43,333			
6602695840	OAKLAND	CA		04/10/2023		16,683		3,024			3,024		19,707	19,707			
6601475426	DAVIS	CA		04/10/2023		94,091		7,860			7,860		101,951	101,951			
6602682657	BOISE	ID		04/10/2023		13,459		2,359			2,359		15,817	15,817			
6601825281	SCOTTSDALE	AZ		04/10/2023		11,765		1,995			1,995		13,760	13,760			
6601482596	CHICAGO	IL		04/10/2023		49,577		4,436			4,436		54,013	54,013			
6601202077	ATLANTIC BEACH	FL		04/10/2023		1,799		1,105			1,105		2,904	2,904			
6602694223	STILWELL	KS		07/14/2023		50,173		6,149			6,149		56,323	56,323			
6602678655	RIVERSIDE	CA		04/10/2023		23,529		4,265			4,265		27,793	27,793			
8201346943	MIAMI	FL		07/14/2023		6,538		1,759			1,759		8,297	8,297			
6601736066	MERCER ISLAND	WA		07/14/2023		36,987		8,734			8,734		45,720	45,720			
6601743831	LOS ANGELES	CA		04/10/2023		47,121		8,264			8,264		55,384	55,384			
8201388066	NAPLES	FL		07/14/2023		16,841		2,900			2,900		19,741	19,741			
6602683622	TEMECULA	CA		04/10/2023		15,582		2,824			2,824		18,407	18,407			
6602679059	OAKLAND	CA		04/10/2023		16,793		3,153			3,153		19,947	19,947			
6601817734	LAMBERTVILLE	NJ		07/14/2023		78,128		9,391			9,391		87,519	87,519			
6601483115	MANHATTAN BEACH	CA		04/10/2023		57,408		4,086			4,086		61,494	61,494			
6602686237	ROCKVILLE	MD		07/14/2023		58,994		7,370			7,370		66,364	66,364			
6602683499	SCOTTSDALE	AZ		04/10/2023		28,133		5,282			5,282		33,414	33,414			
6600986696	PASADENA	CA		04/10/2023		23,794		3,350			3,350		27,144	27,144			
8194950423	HIALEAH	FL		07/14/2023		4,274		1,149			1,149		5,424	5,424			
6600676487	JACKSONVILLE	FL		04/10/2023		1,871		1,166			1,166		3,037	3,037			
6602704618	LAS VEGAS	NV		04/10/2023		11,984		1,966			1,966		13,949	13,949			
6601709063	FRISCO	TX		07/14/2023		52,218		6,708			6,708		58,926	58,926			
6602686674	AUSTIN	TX		07/14/2023		21,397		5,066			5,066		26,463	26,463			
6601685735	WANTAGH	NY		04/10/2023		25,354		2,422			2,422		27,776	27,776			
6601203224	JACKSONVILLE	FL		04/10/2023		1,547		844			844		2,391	2,391			
6601202226	JACKSONVILLE	FL		04/10/2023		13,998		8,301			8,301		22,299	22,299			
6601680959	BETHESDA	MD		07/14/2023		37,181		4,043			4,043		41,224	41,224			
6602698224	ANN ARBOR	MI		04/10/2023		11,213		2,033			2,033		13,246	13,246			
PEB1369002667	LAKELAND	FL		11/18/2016		12,102		35			35		12,137	12,137			
6602689991	SEA ISLE CITY	NJ		07/14/2023		23,857		6,131			6,131		29,988	29,988			
6601732008	WELLINGTON	FL		04/10/2023		33,229		5,447			5,447		38,677	38,677			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		26,366		(182)			(182)		26,184	26,184			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602672658	WEST BLOOMFIELD	MI		04/10/2023		33,433		1,796			1,796		35,229	35,229			
6602711175	PHOENIX	AZ		04/10/2023		39,897		5,874			5,874		45,772	45,772			
6601716621	SAN JOSE	CA		04/10/2023		16,598		3,235			3,235		19,833	19,833			
6601383893	PASO ROBLES	CA		04/10/2023		17,207		967			967		18,174	18,174			
0582813	Southaven	MS		06/03/2014		172,830							172,830	172,830			
6602673524	DANVILLE	CA		04/10/2023		25,112		5,388			5,388		30,500	30,500			
6600024712	JACKSONVILLE BEACH	FL		04/10/2023		1,771		752			752		2,523	2,523			
6602701853	SANTA BARBARA	CA		04/10/2023		33,720		6,558			6,558		40,277	40,277			
6600921610	SAN RAFAEL	CA		04/10/2023		11,531		1,349			1,349		12,880	12,880			
6600935370	LAS VEGAS	NV		04/10/2023		14,071		2,641			2,641		16,712	16,712			
6602679794	HOUSTON	TX		07/14/2023		12,224		2,520			2,520		14,744	14,744			
6602691567	SEATTLE	WA		07/14/2023		15,704		3,824			3,824		19,529	19,529			
6602710482	FRANKLIN	TN		04/10/2023		22,786		3,230			3,230		26,016	26,016			
6602684570	WINTER SPRINGS	FL		04/10/2023		11,320		2,051			2,051		13,371	13,371			
6601203612	JACKSONVILLE	FL		04/10/2023		5,892		3,233			3,233		9,126	9,126			
6600795733	CORAL GABLES	FL		04/10/2023		24,356		4,571			4,571		28,927	28,927			
8195358003	BOYNTON BEACH	FL		07/14/2023		4,451		1,228			1,228		5,679	5,679			
8201189859	BOYNTON BEACH	FL		07/14/2023		3,788		763			763		4,551	4,551			
6602678531	VASHON	WA		07/14/2023		11,229		2,661			2,661		13,890	13,890			
6602675834	VILLA PARK	CA		04/10/2023		22,526		4,679			4,679		27,205	27,205			
6600675240	JACKSONVILLE	FL		04/10/2023		1,550		957			957		2,507	2,507			
0701500	PHILADELPHIA	PA		12/06/2013		1,117,317							1,117,317	1,117,317			
6602712025	SOUTHLAKE	TX		07/14/2023		21,344		3,301			3,301		24,645	24,645			
PEB1564001353	GREENWOOD VILLAGE	CO		01/11/2018		23,322		1,069			1,069		24,391	24,391			
6601687061	MENDHAM	NJ		07/14/2023		60,226		6,482			6,482		66,708	66,708			
6601730358	BETHESDA	MD		07/14/2023		19,295		4,455			4,455		23,750	23,750			
6600675182	JACKSONVILLE	FL		04/10/2023		1,525		914			914		2,439	2,439			
6600011628	JACKSONVILLE	FL		04/10/2023		1,692		900			900		2,592	2,592			
6600677030	JACKSONVILLE	FL		04/10/2023		2,367		1,481			1,481		3,848	3,848			
0857100	New York	NY		06/28/2018		1,208,150							1,208,150	1,208,150			
6601679290	NEW YORK	NY		04/10/2023		73,190		3,815			3,815		77,006	77,006			
6601685966	ROCKVILLE	MD		07/14/2023		43,126		5,038			5,038		48,164	48,164			
6602676238	ATLANTIC BEACH	FL		04/10/2023		44,028		4,605			4,605		48,633	48,633			
6601383950	PASADENA	MD		07/14/2023		11,957		1,027			1,027		12,983	12,983			
8202295636	FLORIDA CITY	FL		07/14/2023		4,179		799			799		4,978	4,978			
6601811927	ALBANY	CA		04/10/2023		17,883		3,592			3,592		21,475	21,475			
6601699777	FRISCO	TX		07/14/2023		9,758		2,065			2,065		11,823	11,823			
6602701317	SAN FRANCISCO	CA		04/10/2023		16,326		3,175			3,175		19,500	19,500			
6601224162	JACKSONVILLE	FL		04/10/2023		2,047		1,200			1,200		3,247	3,247			
6601743518	SANTA FE	NM		04/10/2023		12,769		1,950			1,950		14,719	14,719			
6602704535	CARLSBAD	CA		04/10/2023		17,139		3,108			3,108		20,247	20,247			
6601486878	SOUTH BARRINGTON	IL		04/10/2023		42,473		3,936			3,936		46,409	46,409			
6601680017	GARDEN CITY	NY		04/10/2023		32,110		2,169			2,169		34,279	34,279			
6601676296	PALO ALTO	CA		04/10/2023		18,197		1,876			1,876		20,073	20,073			
6602689181	RANCHO CUCAMONGA	CA		04/10/2023		12,355		2,321			2,321		14,675	14,675			
6601678458	NEW HYDE PARK	NY		04/10/2023		29,487		3,035			3,035		32,522	32,522			
6602690825	CASTLE ROCK	CO		07/14/2023		16,537		3,503			3,503		20,040	20,040			
6602700020	KNOXVILLE	TN		04/10/2023		22,566		4,240			4,240		26,806	26,806			
8194208708	DAVIE	FL		07/14/2023		6,447		1,713			1,713		8,161	8,161			
6601808964	AUBURN	WA		07/14/2023		17,100		3,827			3,827		20,927	20,927			
6601706606	SEATTLE	WA		07/14/2023		79,403		10,431			10,431		89,835	89,835			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601827303	SACRAMENTO	CA		04/10/2023		40,617		4,029			4,029		44,646	44,646			
6601706689	MANTOLOKING	NJ		07/14/2023		30,858		7,124			7,124		37,982	37,982			
6601742734	IRVINE	CA		04/10/2023		17,448		3,509			3,509		20,957	20,957			
6602699362	CHINO HILLS	CA		04/10/2023		7,549		1,238			1,238		8,786	8,786			
6602700293	MANVEL	TX		07/14/2023		21,654		5,001			5,001		26,655	26,655			
6601709436	SAN DIEGO	CA		04/10/2023		15,617		2,737			2,737		18,354	18,354			
6601736629	PORTLAND	OR		07/14/2023		15,628		3,221			3,221		18,849	18,849			
6601719302	TUCSON	AZ		04/10/2023		16,709		3,137			3,137		19,846	19,846			
6602694280	PALM CITY	FL		04/10/2023		27,813		5,039			5,039		32,852	32,852			
8197315645	CAPE CORAL	FL		07/14/2023		2,972		799			799		3,771	3,771			
PEB1541042184	SEATTLE	WA		11/17/2017		10,392		(57)			(57)		10,334	10,334			
6600680513	JACKSONVILLE	FL		04/10/2023		2,428		1,515			1,515		3,944	3,944			
EB1784002958	MENLO PARK	CA		06/24/2016		13,626		(51)			(51)		13,575	13,575			
6602681667	BETHESDA	MD		07/14/2023		13,562		2,795			2,795		16,356	16,356			
6602706589	NORTH HILLS	NY		04/10/2023		66,520		6,985			6,985		73,505	73,505			
8202220401	NAPLES	FL		07/14/2023		4,780		710			710		5,490	5,490			
6601692913	WESTFIELD	NJ		07/14/2023		15,410		3,077			3,077		18,487	18,487			
6601705947	SPRING	TX		07/14/2023		10,832		2,501			2,501		13,333	13,333			
6600569625	RIDGEWOOD	NY		04/10/2023		16,071		2,183			2,183		18,254	18,254			
6602710896	LITCHFIELD PARK	AZ		04/10/2023		14,203		1,936			1,936		16,139	16,139			
6600425471	VENICE	CA		04/10/2023		12,072		1,640			1,640		13,713	13,713			
6600012097	JACKSONVILLE	FL		04/10/2023		1,529		862			862		2,391	2,391			
6602701234	CHICAGO	IL		04/10/2023		10,755		2,091			2,091		12,847	12,847			
6601710533	ANN ARBOR	MI		04/10/2023		11,114		2,086			2,086		13,200	13,200			
6601710178	BOLTON	MA		04/10/2023		20,224		3,651			3,651		23,874	23,874			
6601736934	SAN JOSE	CA		04/10/2023		19,684		3,697			3,697		23,381	23,381			
6601477240	SMITHTON	IL		04/10/2023		2,138		300			300		2,438	2,438			
8203053627	NAPLES	FL		07/14/2023		2,133		357			357		2,489	2,489			
8197451270	LAKE WORTH	FL		07/14/2023		3,289		841			841		4,131	4,131			
6601718940	DALLAS	TX		07/14/2023		17,552		3,930			3,930		21,482	21,482			
6601224071	JACKSONVILLE	FL		04/10/2023		1,784		1,043			1,043		2,827	2,827			
6602673839	SOUTH PASADENA	CA		04/10/2023		24,187		5,026			5,026		29,212	29,212			
6601808345	FREMONT	CA		04/10/2023		61,938		6,654			6,654		68,592	68,592			
6602685593	RENTON	WA		07/14/2023		21,530		5,101			5,101		26,631	26,631			
8023230992	JACKSONVILLE	FL		07/14/2023		2,382		454			454		2,835	2,835			
6601698423	ORIENT	NY		04/10/2023		16,141		2,533			2,533		18,674	18,674			
6601224154	JACKSONVILLE	FL		04/10/2023		1,763		1,078			1,078		2,841	2,841			
6602684497	MAPLETON	UT		07/14/2023		12,847		2,721			2,721		15,568	15,568			
6602689132	LIDO BEACH	NY		04/10/2023		20,620		4,009			4,009		24,629	24,629			
PH7132833976	PELHAM	NY		02/13/2015		16,664		(89)			(89)		16,575	16,575			
6601745521	SONOMA	CA		04/10/2023		42,715		7,742			7,742		50,458	50,458			
6602692433	SIMI VALLEY	CA		04/10/2023		23,887		2,570			2,570		26,457	26,457			
8195877780	JACKSONVILLE	FL		07/14/2023		3,596		917			917		4,512	4,512			
8200989177	MIAMI	FL		07/14/2023		5,876		1,352			1,352		7,229	7,229			
6600842725	PEQUOT LAKES	MN		04/10/2023		22,278		3,260			3,260		25,537	25,537			
6600676941	JACKSONVILLE	FL		04/10/2023		1,924		1,180			1,180		3,104	3,104			
6601702597	TIBURON	CA		04/10/2023		46,871		3,744			3,744		50,614	50,614			
6602679596	AUSTIN	TX		07/14/2023		21,550		4,825			4,825		26,375	26,375			
6601711721	WALTHAM	MA		04/10/2023		10,799		2,104			2,104		12,904	12,904			
6600055823	SANTA ROSA	CA		04/10/2023		19,155		3,128			3,128		22,283	22,283			
6602678069	PHOENIX	AZ		04/10/2023		12,407		2,176			2,176		14,583	14,583			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600010927	JACKSONVILLE	FL		04/10/2023		1,697		918			918		2,616	2,616			
3366506957	North Miami Beach	FL		07/14/2023		2,030		378			378		2,408	2,408			
0856300	Hackensack	NJ		05/22/2018		943,241							943,241	943,241			
6601727735	CHICAGO	IL		04/10/2023		8,761		1,702			1,702		10,463	10,463			
6601468793	JACKSONVILLE BEACH	FL		04/10/2023		2,264		1,439			1,439		3,703	3,703			
6601706879	SAN FRANCISCO	CA		04/10/2023		144,913		15,173			15,173		160,086	160,086			
6602691245	MCLEAN	VA		04/10/2023		71,387		7,694			7,694		79,081	79,081			
6601725481	CAMARILLO	CA		04/10/2023		17,710		3,209			3,209		20,919	20,919			
6601710475	SAN JOSE	CA		04/10/2023		15,870		2,977			2,977		18,847	18,847			
6602677673	CLE ELUM	WA		07/14/2023		22,037		5,367			5,367		27,404	27,404			
6601224436	JACKSONVILLE	FL		04/10/2023		1,423		1,346			1,346		2,769	2,769			
EB1221067634	JACKSONVILLE	FL		08/19/2016		33,973		35			35		34,008	34,008			
6602686807	SCOTTSDALE	AZ		04/10/2023		13,053		2,625			2,625		15,678	15,678			
6602682004	COOPER CITY	FL		04/10/2023		15,227		2,859			2,859		18,086	18,086			
6601202028	ATLANTIC BEACH	FL		04/10/2023		1,681		983			983		2,664	2,664			
6601821843	LOVELAND	CO		07/14/2023		12,150		2,720			2,720		14,870	14,870			
505342275	LAKE WORTH	FL		07/14/2023		8,084		1,934			1,934		10,018	10,018			
6602704386	ROCKWALL	TX		07/14/2023		31,462		7,250			7,250		38,712	38,712			
EB1389003067	RICHBORO	PA		12/18/2015		10,973		(25)			(25)		10,949	10,949			
6601809061	BOTHELL	WA		07/14/2023		18,435		4,255			4,255		22,690	22,690			
6601684050	BETHESDA	MD		07/14/2023		53,058		4,810			4,810		57,868	57,868			
6600852120	TUCSON	AZ		04/10/2023		25,082		4,393			4,393		29,475	29,475			
6601696005	PONTE VEDRA BEACH	FL		04/10/2023		48,316		3,968			3,968		52,284	52,284			
0691200	CHERRY HILL	NJ		08/15/2012		8,947,093							8,947,093	8,947,093			
8201236790	WESTON	FL		07/14/2023		3,102		608			608		3,710	3,710			
8023957713	DELRAY BEACH	FL		07/14/2023		4,216		783			783		4,999	4,999			
8194845579	MIAMI	FL		07/14/2023		4,263		1,141			1,141		5,404	5,404			
6602696574	CHICAGO	IL		04/10/2023		35,170		6,839			6,839		42,008	42,008			
6601703660	NEWCASTLE	CA		04/10/2023		19,812		3,983			3,983		23,795	23,795			
6601709873	NASHVILLE	TN		04/10/2023		12,120		2,436			2,436		14,556	14,556			
6601812123	SANTA ANA	CA		04/10/2023		21,340		4,004			4,004		25,344	25,344			
8201250982	JACKSONVILLE	FL		07/14/2023		4,569		920			920		5,489	5,489			
8023934514	MIAMI	FL		07/14/2023		91,764		16,187		708	16,895		108,659	108,659			
6601681759	NEW CITY	NY		04/10/2023		48,076		3,590			3,590		51,666	51,666			
6602710763	TOLUCA LAKE	CA		04/10/2023		20,868		3,423			3,423		24,292	24,292			
6602677889	BOULDER	CO		07/14/2023		13,846		3,190			3,190		17,036	17,036			
6600543232	DENVER	CO		07/14/2023		10,316		2,002			2,002		12,317	12,317			
PEB1787003477	SAN BRUNO	CA		11/18/2016		47,075		335			335		47,410	47,410			
8023103904	POMPANO BEACH	FL		07/14/2023		4,358		752			752		5,110	5,110			
8195478707	HOMESTEAD	FL		07/14/2023		5,429		1,423			1,423		6,852	6,852			
8197554806	FORT LAUDERDALE	FL		07/14/2023		386		89			89		475	475			
8192201675	BOYNTON BEACH	FL		07/14/2023		2,056		581			581		2,637	2,637			
6602705722	RIPON	CA		04/10/2023		12,609		1,787			1,787		14,396	14,396			
EB1789004944	SAN JOSE	CA		12/16/2016		17,512		(87)			(87)		17,425	17,425			
505315991	MIAMI GARDENS	FL		07/14/2023		7,125		1,266			1,266		8,392	8,392			
6600676370	JACKSONVILLE	FL		04/10/2023		1,671		1,039			1,039		2,710	2,710			
6601827279	SOUTH JORDAN	UT		07/14/2023		5,775		2,018			2,018		7,792	7,792			
8200714281	LEHIGH ACRES	FL		07/14/2023		3,264		3,214			3,214		6,478	6,478			
6602701416	TARZANA	CA		04/10/2023		18,766		3,649			3,649		22,414	22,414			
6601752543	SIERRA MADRE	CA		04/10/2023		10,681		1,812			1,812		12,493	12,493			
6601679035	NIWOT	CO		07/14/2023		40,364		4,151			4,151		44,515	44,515			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601742148	PORTLAND	OR		07/14/2023		11,060		2,406			2,406		13,465	13,465			
6600876400	FREEDOM	CA		04/10/2023		4,980		561			561		5,541	5,541			
6601483297	SOUTHLAKE	TX		07/14/2023		59,382		6,359			6,359		65,741	65,741			
6601805614	SUNNYVALE	CA		04/10/2023		21,577		4,337			4,337		25,914	25,914			
6602684380	UPLAND	CA		04/10/2023		18,095		3,175			3,175		21,269	21,269			
0696400	NEW YORK	NY		07/31/2013		2,196,715							2,196,715	2,196,715			
8190650470	LAUDERHILL	FL		07/14/2023		4,816		1,362			1,362		6,177	6,177			
6602694975	BRIGHTON	MI		04/10/2023		14,236		2,581			2,581		16,817	16,817			
EB1596053514	CARMEL	CA		08/17/2016		15,791		(347)			(347)		15,444	15,444			
6601483131	HOLLADAY	UT		07/14/2023		50,362		5,217			5,217		55,579	55,579			
6602684331	SEATTLE	WA		07/14/2023		15,995		3,685			3,685		19,680	19,680			
6601736991	SUGAR LAND	TX		07/14/2023		43,037		5,533			5,533		48,570	48,570			
6601680330	BROOKLYN	NY		04/10/2023		48,517		3,740			3,740		52,257	52,257			
505312778	JACKSONVILLE	FL		07/14/2023		8,748		1,745			1,745		10,493	10,493			
6602698497	CEDAR HILLS	UT		07/14/2023		17,667		3,743			3,743		21,409	21,409			
6601687012	NEW YORK	NY		04/10/2023		58,860		4,814			4,814		63,674	63,674			
6602704857	HOUSTON	TX		07/14/2023		13,283		2,517			2,517		15,800	15,800			
6600011495	JACKSONVILLE	FL		04/10/2023		1,567		822			822		2,389	2,389			
6601224964	JACKSONVILLE	FL		04/10/2023		2,426		1,427			1,427		3,852	3,852			
8022777120	POMPANO BEACH	FL		07/14/2023		3,663		631			631		4,294	4,294			
6601827261	THOMPSONS STATION	TN		04/10/2023		32,904		3,350			3,350		36,255	36,255			
6602699032	UNION CITY	CA		04/10/2023		20,302		4,084			4,084		24,386	24,386			
6600437567	SAN JOSE	CA		04/10/2023		12,285		2,138			2,138		14,423	14,423			
6602681758	VIRGINIA BEACH	VA		04/10/2023		11,458		2,077			2,077		13,535	13,535			
8023178656	CAPE CORAL	FL		07/14/2023		3,756		680			680		4,436	4,436			
8201465909	WEST PALM BCH	FL		07/14/2023		13,710		1,545			1,545		15,255	15,255			
6601203950	JACKSONVILLE	FL		04/10/2023		406		33			33		439	439			
6601693143	DALLAS	TX		07/14/2023		17,033		3,605			3,605		20,637	20,637			
6601676551	GRASS VALLEY	CA		04/10/2023		12,627		1,188			1,188		13,815	13,815			
6602683614	WESTLAKE VLG	CA		04/10/2023		24,654		4,958			4,958		29,612	29,612			
6601469031	ATLANTIC BEACH	FL		04/10/2023		1,428		910			910		2,339	2,339			
0719200	Manhasset	NY		11/20/2015		3,126,793							3,126,793	3,126,793			
6602701580	PLEASANTON	CA		04/10/2023		18,681		3,278			3,278		21,959	21,959			
6601735100	DENVER	CO		07/14/2023		13,572		3,216			3,216		16,788	16,788			
6602701879	MCKINNEY	TX		07/14/2023		15,258		3,616			3,616		18,874	18,874			
6601571992	HOUSTON	TX		07/14/2023		19,776		3,325			3,325		23,101	23,101			
6601475129	EL PASO	TX		07/14/2023		43,587		4,356			4,356		47,942	47,942			
6601679951	JERSEY CITY	NJ		07/14/2023		23,206		2,765			2,765		25,971	25,971			
6601696807	SAN MARCOS	CA		04/10/2023		14,506		2,458			2,458		16,963	16,963			
6601474833	EDWARDSVILLE	IL		04/10/2023		2,462		333			333		2,795	2,795			
6601743930	EVANSTON	IL		04/10/2023		19,555		3,431			3,431		22,986	22,986			
6602701564	SAN JOSE	CA		04/10/2023		21,870		4,399			4,399		26,269	26,269			
6601746743	HOUSTON	TX		07/14/2023		13,684		3,242			3,242		16,927	16,927			
EB1789003354	LOS ALTOS	CA		03/24/2016		37,051		(226)			(226)		36,825	36,825			
6601742247	SAN MARINO	CA		04/10/2023		28,861		5,610			5,610		34,470	34,470			
6601818732	ARLINGTON	VA		04/10/2023		11,754		2,060			2,060		13,815	13,815			
6600851932	KNOXVILLE	TN		04/10/2023		10,994		1,739			1,739		12,733	12,733			
EB1216003368	CORAL GABLES	FL		08/19/2016		10,545		11			11		10,557	10,557			
8201160890	LAUDERHILL	FL		07/14/2023		5,075		994			994		6,069	6,069			
6601747477	SANIBEL	FL		04/10/2023		10,974		1,862			1,862		12,835	12,835			
6601817023	CULVER CITY	CA		04/10/2023		10,676		2,075			2,075		12,750	12,750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700731	RENTON	WA		07/14/2023		15,498		3,580			3,580		19,078	19,078			
6601735449	CONIFER	CO		07/14/2023		11,836		2,574			2,574		14,410	14,410			
6601730291	ARNOLD	MD		07/14/2023		13,363		3,166			3,166		16,530	16,530			
6602681154	PORTER RANCH	CA		04/10/2023		17,925		3,604			3,604		21,529	21,529			
PEB1596053792	LONG BEACH	CA		11/18/2016		17,167		(71)			(71)		17,096	17,096			
8195412007	HIALEAH	FL		07/14/2023		4,925		1,324			1,324		6,249	6,249			
6602682756	PLEASANTON	CA		04/10/2023		16,041		2,908			2,908		18,948	18,948			
108597782	Riviera Beach	FL		07/14/2023		3,197		530			530		3,728	3,728			
6601204412	JACKSONVILLE	FL		04/10/2023		2,137		1,215			1,215		3,352	3,352			
6602689488	SANTA BARBARA	CA		04/10/2023		28,115		6,028			6,028		34,143	34,143			
PEB1784004714	SAN FRANCISCO	CA		11/18/2016		24,429		49			49		24,478	24,478			
6601738989	POTOMAC	MD		07/14/2023		30,764		6,691			6,691		37,456	37,456			
0902400	Neptune City	NJ		12/16/2019		1,169,689							1,169,689	1,169,689			
6600989252	ARLINGTON	VA		04/10/2023		13,506		2,211			2,211		15,716	15,716			
8021760878	NAPLES	FL		07/14/2023		6,698		1,083			1,083		7,781	7,781			
6601684803	BASKING RIDGE	NJ		07/14/2023		59,779		6,418			6,418		66,197	66,197			
6602671478	DAVIS	CA		04/10/2023		41,246		4,252			4,252		45,499	45,499			
6601203935	JACKSONVILLE	FL		04/10/2023		1,536		408			408		1,944	1,944			
6601727321	PASADENA	CA		04/10/2023		53,464		5,739			5,739		59,203	59,203			
6600025370	JACKSONVILLE	FL		04/10/2023		1,533		564			564		2,097	2,097			
6601474981	HOUSTON	TX		07/14/2023		78,948		8,972			8,972		87,919	87,919			
6600025487	JACKSONVILLE	FL		04/10/2023		667		357			357		1,024	1,024			
6601698019	NEW YORK	NY		04/10/2023		18,968		2,879			2,879		21,847	21,847			
6601687350	PRINCETON	NJ		07/14/2023		44,673		4,131			4,131		48,804	48,804			
6602676774	HERMOSA BEACH	CA		04/10/2023		19,711		4,231			4,231		23,942	23,942			
6600785718	MCLEAN	VA		04/10/2023		15,598		2,184			2,184		17,782	17,782			
505404020	CORAL SPRINGS	FL		07/14/2023		6,700		1,551			1,551		8,251	8,251			
8201234056	JACKSONVILLE	FL		07/14/2023		2,996		767			767		3,763	3,763			
6600039488	MORAGA	CA		04/10/2023		22,766		3,858			3,858		26,623	26,623			
6602675198	TOPANGA	CA		04/10/2023		23,594		3,731			3,731		27,325	27,325			
6601718262	CAPTIVA	FL		04/10/2023		182,164		19,349			19,349		201,514	201,514			
8195135799	NAPLES	FL		07/14/2023		6,356		1,752			1,752		8,108	8,108			
6602710920	CAMBRIDGE	MA		04/10/2023		15,533		2,548			2,548		18,081	18,081			
8198018684	ESTERO	FL		07/14/2023		5,370		1,900			1,900		7,271	7,271			
6602693241	OCEAN CITY	NJ		07/14/2023		51,868		6,818			6,818		58,686	58,686			
PH7133513403	SAN DIEGO	CA		08/07/2015		14,934		(102)			(102)		14,832	14,832			
6601473876	PRINCETON	NJ		07/14/2023		35,064		3,969			3,969		39,034	39,034			
6602673300	FRANKLIN	TN		04/10/2023		31,726		3,232			3,232		34,958	34,958			
6602680792	GLENDORA	CA		04/10/2023		19,299		3,274			3,274		22,573	22,573			
6600490392	HUNTINGTON BEACH	CA		04/10/2023		14,976		2,625			2,625		17,602	17,602			
6601817916	DENVER	CO		07/14/2023		19,894		4,593			4,593		24,486	24,486			
6602701085	DELRAY BEACH	FL		04/10/2023		12,608		2,452			2,452		15,060	15,060			
6602677319	DALLAS	TX		07/14/2023		13,383		3,171			3,171		16,553	16,553			
8202347833	MIAMI	FL		07/14/2023		5,838		1,031			1,031		6,869	6,869			
8194372428	ST PETERSBURG	FL		07/14/2023		3,320		870			870		4,190	4,190			
6601685313	BROOKLYN	NY		04/10/2023		27,790		2,560			2,560		30,349	30,349			
6601734509	FORT COLLINS	CO		07/14/2023		28,024		6,095			6,095		34,119	34,119			
6601165191	GALAX	VA		04/10/2023		2,960		601			601		3,561	3,561			
6602685270	GLENCOE	IL		04/10/2023		18,055		3,629			3,629		21,684	21,684			
6602690288	BROOMFIELD	CO		07/14/2023		15,370		3,642			3,642		19,011	19,011			
6602683176	SEATTLE	WA		07/14/2023		16,122		3,507			3,507		19,629	19,629			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602685882	IRVINE	CA		04/10/2023		34,431		6,920			6,920		41,351	41,351			
6602699818	SAN FRANCISCO	CA		04/10/2023		21,403		3,756			3,756		25,159	25,159			
8199231082	FORT MYERS	FL		07/14/2023		6,759		942			942		7,702	7,702			
6600028861	JACKSONVILLE	FL		04/10/2023		1,048		305			305		1,353	1,353			
6601722785	NAPLES	FL		04/10/2023		23,491		4,115			4,115		27,606	27,606			
3379335630	LAKE WORTH	FL		07/14/2023		1,546		157			157		1,703	1,703			
6602694744	DALY CITY	CA		04/10/2023		17,965		3,256			3,256		21,222	21,222			
102353190	JACKSONVILLE	FL		07/14/2023		1,997		351			351		2,349	2,349			
6602682798	GEORGETOWN	TX		07/14/2023		10,973		2,528			2,528		13,501	13,501			
6602674696	SAN RAMON	CA		04/10/2023		18,057		3,746			3,746		21,803	21,803			
8027119481	LEHIGH ACRES	FL		07/14/2023		5,020		1,066			1,066		6,086	6,086			
PEB1540095614	SAN JUAN CAPISTRANO	CA		11/17/2017		29,248		(198)			(198)		29,051	29,051			
6602682285	GRESHAM	OR		07/14/2023		11,797		2,873			2,873		14,670	14,670			
6600430968	CHICAGO	IL		04/10/2023		9,677		1,475			1,475		11,152	11,152			
6601489260	NAPLES	FL		04/10/2023		38,840		2,969			2,969		41,808	41,808			
6601204677	JACKSONVILLE	FL		04/10/2023		1,363		790			790		2,153	2,153			
6601712992	LAKEWAY	TX		07/14/2023		13,953		3,034			3,034		16,987	16,987			
EB1540094405	EAST HAMPTON	NY		08/19/2016		10,508		(38)			(38)		10,470	10,470			
6601480095	WASHINGTON	DC		04/10/2023		41,931		3,807			3,807		45,737	45,737			
6601711606	SEATTLE	WA		07/14/2023		16,080		3,405			3,405		19,485	19,485			
6601470815	ATLANTIC BEACH	FL		04/10/2023		1,995		1,264			1,264		3,260	3,260			
0849901	Gig Harbor	WA		03/13/2018		687,820							687,820	687,820			
8194207539	DELRAY BEACH	FL		07/14/2023		8,774		2,299			2,299		11,073	11,073			
6601699181	LOS ANGELES	CA		04/10/2023		19,995		3,388			3,388		23,383	23,383			
6602705821	OCEANSIDE	CA		04/10/2023		12,844		2,254			2,254		15,098	15,098			
EB1171013196	SEATTLE	WA		06/24/2016		16,293		(62)			(62)		16,231	16,231			
EB1381010364	MARGATE CITY	NJ		06/24/2016		36,199		(137)			(137)		36,062	36,062			
6601673418	WARRENTON	OR		07/14/2023		35,466		3,840			3,840		39,306	39,306			
6601678128	CHARLESTOWN	MA		04/10/2023		47,680		3,832			3,832		51,511	51,511			
6601827576	PALM SPRINGS	CA		04/10/2023		16,957		2,586			2,586		19,543	19,543			
6602688274	MESA	AZ		04/10/2023		15,389		2,790			2,790		18,179	18,179			
6602695410	TORRANCE	CA		04/10/2023		17,018		2,888			2,888		19,906	19,906			
6601483925	COLTS NECK	NJ		07/14/2023		54,156		6,604			6,604		60,760	60,760			
PH7118598668	BLAINE	MN		01/29/2015		28,041		(18)			(18)		28,022	28,022			
6601740399	LONG BEACH	CA		04/10/2023		10,648		2,070			2,070		12,717	12,717			
0924500	Northborough	MA		10/29/2020		230,420							230,420	230,420			
6600036773	WESTMONT	IL		04/10/2023		12,846		2,174			2,174		15,020	15,020			
6601718403	BEND	OR		07/14/2023		17,793		3,984			3,984		21,776	21,776			
0863400	Kirkland	WA		08/01/2018		1,071,220							1,071,220	1,071,220			
8201714566	FORT LAUDERDALE	FL		07/14/2023		14,976		1,688			1,688		16,665	16,665			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		10,958		(25)			(25)		10,933	10,933			
6601686865	WASHINGTON	DC		04/10/2023		6,002		1,027			1,027		7,029	7,029			
6600086828	CHICAGO	IL		04/10/2023		9,043		330			330		9,372	9,372			
8197518965	PALM SPRINGS	FL		07/14/2023		6,535		1,580			1,580		8,115	8,115			
6601734178	GREENWOOD VILLAGE	CO		07/14/2023		13,231		2,728			2,728		15,959	15,959			
6601716134	PALM BEACH	FL		04/10/2023		39,760		4,052			4,052		43,812	43,812			
6601735266	LAGUNA BEACH	CA		04/10/2023		5,397		1,122			1,122		6,519	6,519			
6602683754	SILVERDALE	WA		07/14/2023		3,343		689			689		4,032	4,032			
6600057241	DEL MAR	CA		04/10/2023		17,472		3,163			3,163		20,636	20,636			
6600024530	JACKSONVILLE	FL		04/10/2023		1,052		310			310		1,362	1,362			
6602676089	SAN RAMON	CA		04/10/2023		20,802		4,322			4,322		25,125	25,125			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602677855	DALLAS	TX		07/14/2023		20,827		5,072			5,072		25,900	25,900			
6602684505	SCOTTSDALE	AZ		04/10/2023		12,911		2,425			2,425		15,336	15,336			
6600934993	SAN JOSE	CA		04/10/2023		14,908		2,527			2,527		17,435	17,435			
6602690833	BURNSVILLE	MN		04/10/2023		14,064		2,550			2,550		16,614	16,614			
6602683994	EVERETT	WA		07/14/2023		17,732		4,202			4,202		21,934	21,934			
8194936098	PALM SPRINGS	FL		07/14/2023		5,175		1,356			1,356		6,531	6,531			
6601203638	JACKSONVILLE	FL		04/10/2023		1,674		724			724		2,398	2,398			
6601472878	HOUSTON	TX		07/14/2023		15,205		1,717			1,717		16,922	16,922			
6600441478	SEDONA	AZ		04/10/2023		10,529		1,725			1,725		12,254	12,254			
6602686930	MIROMAR LAKES	FL		04/10/2023		402,792		39,096			39,096		441,888	441,888			
6601224329	JACKSONVILLE	FL		04/10/2023		1,514		928			928		2,443	2,443			
6601224873	JACKSONVILLE	FL		04/10/2023		1,498		922			922		2,420	2,420			
6601697458	MORGAN HILL	CA		04/10/2023		148,183		9,261			9,261		157,444	157,444			
6601718023	MOUNTAIN HOUSE	CA		04/10/2023		13,433		2,430			2,430		15,862	15,862			
8201218217	CUTLER BAY	FL		07/14/2023		3,812		833			833		4,645	4,645			
6602711746	SAN RAFAEL	CA		04/10/2023		17,988		2,850			2,850		20,838	20,838			
6601821777	SAN FRANCISCO	CA		04/10/2023		40,343		4,324			4,324		44,667	44,667			
6600689357	EVERGREEN PARK	IL		04/10/2023		13,489		824			824		14,313	14,313			
6600554841	PEMBROKE PINES	FL		04/10/2023		9,630		1,453			1,453		11,083	11,083			
8200718094	FORT LAUDERDALE	FL		07/14/2023		8,298		2,008			2,008		10,306	10,306			
6601733550	DUBLIN	CA		04/10/2023		22,517		4,228			4,228		26,745	26,745			
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023		17,348		2,742			2,742		20,089	20,089			
6601472035	BROOMFIELD	CO		07/14/2023		14,467		2,490			2,490		16,957	16,957			
6600707134	JACKSONVILLE	FL		04/10/2023		23,785		3,851			3,851		27,636	27,636			
6600676933	JACKSONVILLE	FL		04/10/2023		2,752		1,612			1,612		4,364	4,364			
6600582024	MORRISTOWN	NJ		07/14/2023		12,288		2,383			2,383		14,671	14,671			
PH7132398855	SOUTHBURY	CT		12/29/2014		11,279		(20)			(20)		11,259	11,259			
6602681410	KANSAS CITY	MO		04/10/2023		11,471		2,154			2,154		13,626	13,626			
6600024514	JACKSONVILLE	FL		04/10/2023		131		40			40		171	171			
6602683713	SEATTLE	WA		07/14/2023		14,804		3,135			3,135		17,940	17,940			
PEB1541040721	AUSTIN	TX		11/18/2016		24,543		(441)			(441)		24,102	24,102			
6602671551	HUNTINGTON BEACH	CA		04/10/2023		49,994		7,570			7,570		57,564	57,564			
8023954789	JACKSONVILLE	FL		07/14/2023		5,915		1,125			1,125		7,040	7,040			
6602679638	NOVATO	CA		04/10/2023		17,103		3,000			3,000		20,103	20,103			
6601713826	SEDALIA	CO		07/14/2023		17,925		4,129			4,129		22,054	22,054			
505380064	BOYNTON BEACH	FL		07/14/2023		2,978		713			713		3,692	3,692			
6602704345	MOORESBURG	TN		04/10/2023		18,482		2,619			2,619		21,100	21,100			
6602672203	LAGUNA BEACH	CA		04/10/2023		99,981		7,482			7,482		107,463	107,463			
6602682178	BEL AIR	MD		07/14/2023		14,887		3,430			3,430		18,316	18,316			
EB1786002719	MENLO PARK	CA		07/17/2015		20,230		(17)			(17)		20,213	20,213			
6602685437	REDLANDS	CA		04/10/2023		20,940		4,203			4,203		25,143	25,143			
6602695709	KIRKLAND	WA		07/14/2023		13,897		2,865			2,865		16,762	16,762			
EB1171012415	BOTHELL	WA		12/18/2015		27,400		(46)			(46)		27,354	27,354			
6602684216	DENVER	CO		07/14/2023		17,232		4,083			4,083		21,315	21,315			
6601741140	WEST LINN	OR		07/14/2023		10,679		2,323			2,323		13,002	13,002			
6602693308	SCOTTSDALE	AZ		04/10/2023		8,418		860			860		9,278	9,278			
6600039207	TUCSON	AZ		04/10/2023		18,335		3,212			3,212		21,546	21,546			
6602680297	FAIRVIEW	TX		07/14/2023		21,418		5,072			5,072		26,491	26,491			
6600680547	JACKSONVILLE	FL		04/10/2023		2,141		1,337			1,337		3,478	3,478			
6602680370	CLARKSVILLE	MD		07/14/2023		38,371		8,813			8,813		47,184	47,184			
6601484022	REDMOND	WA		07/14/2023		41,444		4,706			4,706		46,150	46,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600679291	JACKSONVILLE	FL		04/10/2023		1,841		1,164			1,164		3,005	3,005			
6601715870	BOULDER	CO		07/14/2023		18,104		4,180			4,180		22,284	22,284			
6601816975	WOODINVILLE	WA		07/14/2023		19,889		4,098			4,098		23,988	23,988			
6601685610	WAKEFIELD	MA		04/10/2023		46,746		3,598			3,598		50,343	50,343			
EB1541038421	DALLAS	TX		10/09/2015		15,247		(170)			(170)		15,077	15,077			
6601717819	SOUTHLAKE	TX		07/14/2023		12,670		2,755			2,755		15,425	15,425			
6602694298	CAMANO ISLAND	WA		07/14/2023		8,359		1,770			1,770		10,129	10,129			
6601477281	SAINT LOUIS	MO		04/10/2023		12,045		1,042			1,042		13,088	13,088			
8199229808	ALVA	FL		07/14/2023		5,579		1,427			1,427		7,007	7,007			
PEB1222558023	FAIRFIELD	CT		11/17/2017		16,894		145			145		17,038	17,038			
6601475103	FRANKLIN	MI		04/10/2023		34,956		3,037			3,037		37,993	37,993			
6602695311	BOZEMAN	MT		04/10/2023		11,627		2,108			2,108		13,735	13,735			
6602702083	SAN FRANCISCO	CA		04/10/2023		18,425		3,706			3,706		22,131	22,131			
0712900	Fountain Valley	CA		06/05/2015		9,917,720							9,917,720	9,917,720			
6602693837	RESTON	VA		04/10/2023		12,795		1,233			1,233		14,028	14,028			
PEB1369003125	NAPLES	FL		11/18/2016		23,501		(85)			(85)		23,416	23,416			
6601711382	MCLEAN	VA		04/10/2023		20,228		3,547			3,547		23,775	23,775			
PH7132314662	COLLEYVILLE	TX		11/07/2014		20,814		102			102		20,916	20,916			
6600440736	RIDGEFIELD	WA		07/14/2023		9,590		2,085			2,085		11,675	11,675			
6601023408	HUNTINGTON BEACH	CA		04/10/2023		27,955		4,235			4,235		32,191	32,191			
6601203687	JACKSONVILLE	FL		04/10/2023		2,022		1,119			1,119		3,141	3,141			
6602699693	DANA POINT	CA		04/10/2023		17,879		3,356			3,356		21,234	21,234			
6601730879	MAPLEWOOD	NJ		07/14/2023		21,262		4,740			4,740		26,002	26,002			
6602711167	SAN RAFAEL	CA		04/10/2023		12,423		2,109			2,109		14,532	14,532			
6601809343	SCOTTSDALE	AZ		04/10/2023		11,708		1,916			1,916		13,625	13,625			
6601742965	LEANDER	TX		07/14/2023		19,678		4,167			4,167		23,845	23,845			
6600919564	FULLERTON	CA		04/10/2023		28,426		3,995			3,995		32,421	32,421			
8195886171	HALLANDALE BEACH	FL		07/14/2023		3,999		943			943		4,942	4,942			
6600994120	CASTLE ROCK	CO		07/14/2023		22,547		4,758			4,758		27,305	27,305			
6601686600	NEEDHAM	MA		04/10/2023		58,647		4,916			4,916		63,563	63,563			
6601750323	LA JOLLA	CA		04/10/2023		11,035		2,219			2,219		13,255	13,255			
8195246817	HOLLYWOOD	FL		07/14/2023		10,118		2,446			2,446		12,565	12,565			
6602683663	CHINO HILLS	CA		04/10/2023		12,209		2,002			2,002		14,211	14,211			
PEB1540095870	CHARLOTTESVILLE	VA		03/21/2018		11,651		224			224		11,874	11,874			
8197474612	FORT LAUDERDALE	FL		07/14/2023		5,511		1,370			1,370		6,881	6,881			
6601485078	LAS VEGAS	NV		04/10/2023		29,483		2,571			2,571		32,054	32,054			
8201717116	FT MYERS	FL		07/14/2023		3,550		577			577		4,126	4,126			
6602701614	SAN FRANCISCO	CA		04/10/2023		21,749		4,375			4,375		26,123	26,123			
8017252031	HOMESTEAD	FL		07/14/2023		6,304		1,139			1,139		7,443	7,443			
6602696699	GLEN ELLYN	IL		04/10/2023		26,065		5,046			5,046		31,111	31,111			
6602692193	CHICAGO	IL		04/10/2023		9,783		890			890		10,672	10,672			
6601736876	PARKLAND	FL		04/10/2023		41,150		4,197			4,197		45,347	45,347			
6602685460	POOLESVILLE	MD		07/14/2023		12,029		2,693			2,693		14,722	14,722			
6602706431	QUEEN CREEK	AZ		04/10/2023		106,646		8,885			8,885		115,530	115,530			
6601482455	MERCER ISLAND	WA		07/14/2023		51,570		5,808			5,808		57,378	57,378			
6601471359	CONROE	TX		07/14/2023		34,018		3,618			3,618		37,636	37,636			
6602702398	PACIFICA	CA		04/10/2023		19,473		3,917			3,917		23,390	23,390			
PEB1596055536	WESTON	FL		01/11/2018		13,020		(245)			(245)		12,774	12,774			
6602688720	BOCA RATON	FL		04/10/2023		19,417		3,295			3,295		22,711	22,711			
0854500	San Diego	CA		05/08/2018		645,773							645,773	645,773			
6601693077	LOS ANGELES	CA		04/10/2023		13,384		2,268			2,268		15,652	15,652			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600024480	JACKSONVILLE	FL		04/10/2023		1,227		399			399		1,626	1,626			
6601224253	JACKSONVILLE	FL		04/10/2023		1,536		941			941		2,477	2,477			
6602692029	OCEANSIDE	CA		04/10/2023		39,483		3,808			3,808		43,291	43,291			
2522161710	RIVIERA BEACH	FL		07/14/2023		1,512		933			933		2,444	2,444			
6601225433	JACKSONVILLE	FL		04/10/2023		2,018		1,202			1,202		3,221	3,221			
6601713271	PASADENA	CA		04/10/2023		54,046		5,505			5,505		59,551	59,551			
PH7118866214	GILROY	CA		09/18/2015		16,319		(181)			(181)		16,138	16,138			
6602682970	WALNUT CREEK	CA		04/10/2023		15,458		2,712			2,712		18,170	18,170			
112939087	Oakland Park	FL		07/14/2023		2,443		430			430		2,873	2,873			
6602685528	HENDERSON	NV		04/10/2023		51,243		8,693			8,693		59,936	59,936			
6602680024	THOUSAND OAKS	CA		04/10/2023		17,365		3,046			3,046		20,412	20,412			
6602687284	SAN MARCOS	CA		04/10/2023		17,213		3,578			3,578		20,790	20,790			
6600677279	JACKSONVILLE	FL		04/10/2023		2,207		1,357			1,357		3,563	3,563			
6602688571	SAN JOSE	CA		04/10/2023		14,550		2,386			2,386		16,936	16,936			
6601702639	PHOENIX	AZ		04/10/2023		36,118		3,354			3,354		39,472	39,472			
6602684943	BRENTWOOD	TN		04/10/2023		46,286		4,979			4,979		51,264	51,264			
6600935602	MOSS BEACH	CA		04/10/2023		16,655		2,920			2,920		19,575	19,575			
8204232182	NAPLES	FL		07/14/2023		2,686		316			316		3,002	3,002			
6602710953	LEANDER	TX		07/14/2023		15,845		2,917			2,917		18,762	18,762			
6602674092	SANTA CLARA	CA		04/10/2023		19,368		4,025			4,025		23,392	23,392			
6601678953	NEW YORK	NY		04/10/2023		110,027		3,806			3,806		113,833	113,833			
6602698729	LADERA RANCH	CA		04/10/2023		26,348		4,946			4,946		31,295	31,295			
EB1351004649	BROOKLYN	NY		06/24/2016		23,030		16			16		23,047	23,047			
6601681429	HOUSTON	TX		07/14/2023		58,027		6,294			6,294		64,322	64,322			
6600925827	IRVINE	CA		04/10/2023		20,710		1,447			1,447		22,158	22,158			
6601678623	ARLINGTON	VA		04/10/2023		54,600		4,548			4,548		59,148	59,148			
6601383901	GARDEN GROVE	CA		04/10/2023		10,380		499			499		10,880	10,880			
6602684042	ISSAQUAH	WA		07/14/2023		20,523		4,729			4,729		25,252	25,252			
6601682823	EVANSTON	IL		04/10/2023		30,353		5,536			5,536		35,889	35,889			
6600011404	JACKSONVILLE	FL		04/10/2023		1,598		795			795		2,393	2,393			
6601808998	LEANDER	TX		07/14/2023		14,053		3,244			3,244		17,297	17,297			
8195657606	PLANTATION	FL		07/14/2023		4,128		925			925		5,054	5,054			
6602674720	KETCHUM	ID		04/10/2023		34,273		7,122			7,122		41,395	41,395			
6602689645	WESTLAKE VILLAGE	CA		04/10/2023		17,025		3,198			3,198		20,223	20,223			
6601476713	DALLAS	TX		07/14/2023		33,815		3,723			3,723		37,538	37,538			
6600011206	JACKSONVILLE	FL		04/10/2023		1,648		860			860		2,508	2,508			
6602702745	EDINA	MN		04/10/2023		12,133		2,441			2,441		14,574	14,574			
6601724831	BRENTWOOD	TN		04/10/2023		15,746		2,848			2,848		18,595	18,595			
6601684118	ARMONK	NY		04/10/2023		51,383		4,772			4,772		56,155	56,155			
6602698463	CALDWELL	ID		04/10/2023		7,184		1,397			1,397		8,581	8,581			
6601683359	KINGS POINT	NY		04/10/2023		119,647		6,811			6,811		126,458	126,458			
6601040881	SAN MATEO	CA		04/10/2023		11,296		1,715			1,715		13,011	13,011			
6602710961	OAK HARBOR	WA		07/14/2023		12,703		2,478			2,478		15,180	15,180			
6601471565	PROSPER	TX		07/14/2023		31,307		3,388			3,388		34,696	34,696			
8199608299	LAKE WORTH	FL		07/14/2023		5,568		1,347			1,347		6,915	6,915			
6600924325	SAN JOSE	CA		04/10/2023		107,747		8,558			8,558		116,305	116,305			
6601735134	LAS VEGAS	NV		04/10/2023		17,266		2,636			2,636		19,903	19,903			
6600852864	MCHENRY	IL		04/10/2023		3,156		677			677		3,833	3,833			
505197792	LAKE WORTH	FL		07/14/2023		7,482		1,386			1,386		8,868	8,868			
6600938713	HIGHLAND MILLS	NY		04/10/2023		3,079		607			607		3,687	3,687			
6601754051	PORT ST JOE	FL		04/10/2023		66,770		6,627			6,627		73,397	73,397			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601744383	RENO	NV		04/10/2023		12,412		2,249			2,249		14,661	14,661			
6602683457	WEST LINN	OR		07/14/2023		15,362		3,539			3,539		18,902	18,902			
8195820699	JACKSONVILLE	FL		07/14/2023		4,511		1,182			1,182		5,694	5,694			
505332234	BOYNTON BEACH	FL		07/14/2023		9,625		2,229			2,229		11,854	11,854			
6601822130	DANVILLE	CA		04/10/2023		15,369		2,695			2,695		18,064	18,064			
6600934654	CARMEL	CA		04/10/2023		106,561		9,647			9,647		116,209	116,209			
6601682393	SAINT ALBANS	MO		04/10/2023		38,467		1,452			1,452		39,919	39,919			
6602674613	DANVILLE	CA		04/10/2023		22,192		4,764			4,764		26,956	26,956			
6601808956	DRAPER	UT		07/14/2023		13,498		2,858			2,858		16,356	16,356			
6602696210	SWAMPSCOTT	MA		04/10/2023		15,403		2,995			2,995		18,398	18,398			
6600666140	CAVE CREEK	AZ		04/10/2023		28,489		4,801			4,801		33,290	33,290			
6601714683	SCOTTSDALE	AZ		04/10/2023		18,136		3,523			3,523		21,659	21,659			
EB1540094622	TAMPA	FL		12/16/2016		15,973		111			111		16,084	16,084			
6602705557	HUNTINGTON BEACH	CA		04/10/2023		26,026		4,269			4,269		30,295	30,295			
6602685585	GRETNA	NE		04/10/2023		52,628		5,370			5,370		57,998	57,998			
6602700053	FRANKLIN LAKES	NJ		07/14/2023		35,444		8,168			8,168		43,613	43,613			
6601717314	SCOTTSDALE	AZ		04/10/2023		11,126		2,089			2,089		13,215	13,215			
6602685791	SANTA FE	NM		04/10/2023		17,378		2,751			2,751		20,129	20,129			
PH7134163687	RYE BROOK	NY		09/18/2015		12,709		(20)			(20)		12,689	12,689			
6602683812	SAN DIEGO	CA		04/10/2023		18,867		3,794			3,794		22,660	22,660			
6600675331	JACKSONVILLE	FL		04/10/2023		1,549		1,271			1,271		2,820	2,820			
8025462301	POMPANO BEACH	FL		07/14/2023		4,494		835			835		5,329	5,329			
6601706572	SAN FRANCISCO	CA		04/10/2023		10,870		2,185			2,185		13,055	13,055			
FR125708359	LEXINGTON	MA		12/02/2016		20,801		74			74		20,875	20,875			
6602688068	VERDI	NV		04/10/2023		11,708		1,659			1,659		13,367	13,367			
5512159449	NAPLES	FL		07/14/2023		2,642		1,628			1,628		4,270	4,270			
6601486852	PIEDMONT	CA		04/10/2023		58,281		5,073			5,073		63,354	63,354			
6601678912	NEW YORK	NY		04/10/2023		63,058		5,144			5,144		68,202	68,202			
6601682922	SANDS POINT	NY		04/10/2023		73,872		5,724			5,724		79,596	79,596			
6601384032	ATLANTIC BEACH	FL		04/10/2023		1,753		1,043			1,043		2,796	2,796			
6602699040	SAMMAMISH	WA		07/14/2023		18,458		3,801			3,801		22,259	22,259			
6600677428	JACKSONVILLE	FL		04/10/2023		2,063		1,294			1,294		3,358	3,358			
PH7133785928	WESTFIELD	NJ		08/21/2015		13,302		(26)			(26)		13,277	13,277			
6602683283	SEATTLE	WA		07/14/2023		24,626		5,674			5,674		30,300	30,300			
6602683200	SHAVANO PARK	TX		07/14/2023		17,113		3,832			3,832		20,946	20,946			
6601739649	GREGORY	MI		04/10/2023		12,655		2,376			2,376		15,032	15,032			
6601681049	NEW YORK	NY		04/10/2023		39,280		3,410			3,410		42,689	42,689			
8201927521	SUNRISE	FL		07/14/2023		3,770		666			666		4,436	4,436			
0876300	Denver	CO		01/25/2019		7,067,444							7,067,444	7,067,444			
PEB1541041408	HOUSTON	TX		08/14/2017		24,015		(324)			(324)		23,691	23,691			
6601692681	SAINT HELENA	CA		04/10/2023		98,758		8,525			8,525		107,284	107,284			
6602711605	WHITE STONE	VA		04/10/2023		18,961		2,688			2,688		21,649	21,649			
6601692475	SYOSSET	NY		04/10/2023		64,289		5,370			5,370		69,659	69,659			
PEB1143017692	LONG VALLEY	NJ		11/17/2017		13,229		117			117		13,346	13,346			
6602688605	LA MESA	CA		04/10/2023		25,869		4,538			4,538		30,407	30,407			
6601678847	BROOKLYN	NY		04/10/2023		25,527		2,131			2,131		27,658	27,658			
112932330	Naples	FL		07/14/2023		2,634		476			476		3,110	3,110			
6601473728	DALLAS	TX		07/14/2023		55,796		6,454			6,454		62,251	62,251			
6600850017	DALLAS	TX		07/14/2023		11,703		2,157			2,157		13,860	13,860			
8199447675	LEHIGH ACRES	FL		07/14/2023		7,030		1,693			1,693		8,724	8,724			
6602693266	ANNAPOLIS	MD		07/14/2023		12,738		1,485			1,485		14,223	14,223			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602704980	EAGLE	ID		04/10/2023		13,641		2,474			2,474		16,115	16,115			
6602690767	BOLTON	MA		04/10/2023		11,991		1,898			1,898		13,889	13,889			
6601740829	MORGAN HILL	CA		04/10/2023		10,774		2,166			2,166		12,940	12,940			
98630023	SUNRISE	FL		07/14/2023		3,099		591			591		3,690	3,690			
8195279351	SUNNY ISLES BEACH	FL		07/14/2023		5,266		1,416			1,416		6,682	6,682			
6602711332	MOUNTAIN VIEW	CA		04/10/2023		16,659		2,733			2,733		19,393	19,393			
6602680552	SEBASTOPOL	CA		04/10/2023		15,493		3,012			3,012		18,505	18,505			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		29,089		(179)			(179)		28,910	28,910			
3363904532	Naples	FL		07/14/2023		2,990		588			588		3,578	3,578			
6602694926	EL SEGUNDO	CA		04/10/2023		24,315		4,408			4,408		28,723	28,723			
6601484170	DENVER	CO		07/14/2023		49,920		5,712			5,712		55,632	55,632			
6602685312	TUCSON	AZ		04/10/2023		1,956		393			393		2,350	2,350			
6602705235	MCKINNEY	TX		07/14/2023		24,352		4,615			4,615		28,967	28,967			
6602688589	SAN BRUNO	CA		04/10/2023		18,492		3,245			3,245		21,737	21,737			
6601697334	WEST LINN	OR		07/14/2023		10,356		2,191			2,191		12,547	12,547			
6602680511	SEATTLE	WA		07/14/2023		32,048		6,711			6,711		38,759	38,759			
6602676956	MONTCLAIR	NJ		07/14/2023		24,009		6,008			6,008		30,017	30,017			
8191240609	SOUTH PALM BEACH	FL		07/14/2023		6,025		1,704			1,704		7,728	7,728			
6601735803	DALLAS	TX		07/14/2023		14,542		3,080			3,080		17,622	17,622			
6601827477	FREMONT	CA		04/10/2023		15,884		2,878			2,878		18,762	18,762			
6602692250	LA VERNE	CA		04/10/2023		16,725		1,656			1,656		18,381	18,381			
3390895468	Delray Beach	FL		07/14/2023		7,603		1,324			1,324		8,928	8,928			
6601708123	SEATTLE	WA		07/14/2023		19,053		4,640			4,640		23,692	23,692			
6600011644	JACKSONVILLE	FL		04/10/2023		1,714		909			909		2,622	2,622			
3364945230	Lee	FL		07/14/2023		5,189		561			561		5,750	5,750			
6602699644	TRACY	CA		04/10/2023		17,803		3,470			3,470		21,273	21,273			
6601809202	NASHVILLE	TN		04/10/2023		19,533		3,200			3,200		22,734	22,734			
8201273306	HOMESTEAD	FL		07/14/2023		7,619		1,345			1,345		8,964	8,964			
6601692095	BELTSVILLE	MD		07/14/2023		9,119		1,718			1,718		10,837	10,837			
6601679365	EASTHAM	MA		04/10/2023		23,482		3,865			3,865		27,347	27,347			
6602704873	PROSPER	TX		07/14/2023		11,136		2,234			2,234		13,370	13,370			
0613100	LAS VEGAS	NV		12/20/2006		1,373,711							1,373,711	1,373,711			
6601723346	LYNNFIELD	MA		04/10/2023		24,113		4,089			4,089		28,202	28,202			
3387385676	Delray Beach	FL		07/14/2023		1,418		256			256		1,674	1,674			
6601685495	NORWOOD	NJ		07/14/2023		39,262		4,501			4,501		43,763	43,763			
6601728154	SAN CARLOS	CA		04/10/2023		30,413		5,512			5,512		35,924	35,924			
6602693563	GLENDORA	CA		04/10/2023		55,835		5,543			5,543		61,377	61,377			
6601696443	SAN FRANCISCO	CA		04/10/2023		17,377		3,145			3,145		20,522	20,522			
6601708875	TUCSON	AZ		04/10/2023		12,987		2,353			2,353		15,341	15,341			
6602693779	LAFAYETTE	CO		07/14/2023		19,050		2,449			2,449		21,500	21,500			
8199619328	CAPE CORAL	FL		07/14/2023		3,572		843			843		4,415	4,415			
6602695360	SYKESVILLE	MD		07/14/2023		13,126		2,855			2,855		15,981	15,981			
6602681709	DALLAS	TX		07/14/2023		17,468		4,371			4,371		21,838	21,838			
6602674654	BERKELEY	CA		04/10/2023		20,625		4,286			4,286		24,911	24,911			
6601383018	JACKSONVILLE	FL		04/10/2023		1,802		1,102			1,102		2,904	2,904			
6602675321	SANTA MONICA	CA		04/10/2023		15,894		2,788			2,788		18,682	18,682			
6601744474	HIGHLAND	UT		07/14/2023		36,185		4,489			4,489		40,674	40,674			
6602683101	LINCOLN	CA		04/10/2023		13,883		2,515			2,515		16,398	16,398			
8198677480	HIALEAH	FL		07/14/2023		8,578		2,075			2,075		10,654	10,654			
6602700780	OAKLAND	CA		04/10/2023		21,673		4,225			4,225		25,898	25,898			
6601485953	SANTA MONICA	CA		04/10/2023		22,043		3,334			3,334		25,377	25,377			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600524570	DAVIE	FL		04/10/2023		23,604		3,573			3,573		27,178	27,178			
6601490813	MONTGOMERY	AL		07/14/2023		3,097		534			534		3,631	3,631			
6602674944	RIVIERA BEACH	FL		04/10/2023		31,231		5,864			5,864		37,095	37,095			
6602671239	FULLERTON	CA		04/10/2023		47,707		3,984			3,984		51,691	51,691			
6601383083	ATLANTIC BEACH	FL		04/10/2023		2,255		1,381			1,381		3,636	3,636			
6600934753	SNOHOMISH	WA		07/14/2023		16,450		3,787			3,787		20,238	20,238			
6601723148	SAN JOSE	CA		04/10/2023		25,567		4,800			4,800		30,368	30,368			
6601486423	VOORHEES	NJ		07/14/2023		39,293		4,153			4,153		43,446	43,446			
6602677533	ALEXANDRIA	VA		04/10/2023		16,775		3,373			3,373		20,148	20,148			
6602693670	MOUNTAIN HOUSE	CA		04/10/2023		35,783		3,950			3,950		39,734	39,734			
0716400	Walnut Creek	CA		08/26/2015		2,177,066							2,177,066	2,177,066			
6602690627	MONTGOMERY	TX		07/14/2023		13,303		2,894			2,894		16,197	16,197			
6601746354	MORRISTOWN	NJ		07/14/2023		36,618		8,197			8,197		44,816	44,816			
6601817908	OAKLAND	CA		04/10/2023		16,904		3,397			3,397		20,301	20,301			
6602687045	SAN JOSE	CA		04/10/2023		23,965		4,658			4,658		28,624	28,624			
6602700434	TARZANA	CA		04/10/2023		20,093		3,526			3,526		23,619	23,619			
6602681444	BASALT	CO		07/14/2023		28,458		6,190			6,190		34,648	34,648			
6602674001	PRAIRIE VILLAGE	KS		07/14/2023		13,447		3,275			3,275		16,722	16,722			
6602691781	CHATTANOOGA	TN		04/10/2023		3,304		346			346		3,650	3,650			
6602684901	BETHESDA	MD		07/14/2023		108,201		14,153			14,153		122,354	122,354			
6600681131	JACKSONVILLE	FL		04/10/2023		943		601			601		1,544	1,544			
6601687160	CAMBRIDGE	MA		04/10/2023		74,546		4,580			4,580		79,126	79,126			
6601478909	ROCKPORT	TX		07/14/2023		31,992		3,722			3,722		35,714	35,714			
6602681881	FRANKLIN	TN		04/10/2023		13,314		2,500			2,500		15,814	15,814			
6601815746	GLADSTONE	OR		07/14/2023		11,712		2,697			2,697		14,409	14,409			
6601713123	CAVE CREEK	AZ		04/10/2023		13,412		2,592			2,592		16,004	16,004			
6602702430	NEWCASTLE	CA		04/10/2023		22,382		4,353			4,353		26,734	26,734			
6602706514	AUSTIN	TX		07/14/2023		11,362		2,767			2,767		14,129	14,129			
6601485292	LOS GATOS	CA		04/10/2023		21,439		3,358			3,358		24,797	24,797			
3375064084	FORT MYERS	FL		07/14/2023		2,187		373			373		2,559	2,559			
6602675206	DALLAS	TX		07/14/2023		13,100		2,551			2,551		15,652	15,652			
6601812107	YORBA LINDA	CA		04/10/2023		18,585		3,485			3,485		22,069	22,069			
6601818815	KEY WEST	FL		04/10/2023		4,433		777			777		5,211	5,211			
6601825612	LAKEWOOD	CO		07/14/2023		14,467		2,647			2,647		17,114	17,114			
6602698745	PEMBROKE PINES	FL		04/10/2023		12,889		2,041			2,041		14,930	14,930			
EB1259001363	ASPEN	CO		08/07/2015		25,435		30			30		25,465	25,465			
6602687920	WASHINGTON	DC		04/10/2023		16,771		3,038			3,038		19,809	19,809			
6601086660	CALIFON	NJ		07/14/2023		21,424		2,552			2,552		23,976	23,976			
6601203604	JACKSONVILLE	FL		04/10/2023		1,535		850			850		2,385	2,385			
6601673830	PLANO	TX		07/14/2023		49,701		5,076			5,076		54,777	54,777			
6601708578	SAN JOSE	CA		04/10/2023		18,437		3,706			3,706		22,143	22,143			
8202450855	BONITA SPRINGS	FL		07/14/2023		8,256		1,419			1,419		9,674	9,674			
6601710657	ALTADENA	CA		04/10/2023		1,119,430		224,018			224,018		1,343,449	1,343,449			
3393879111	Davie	FL		07/14/2023		8,598		1,582			1,582		10,180	10,180			
6601483578	CARMEL	IN		04/10/2023		41,914		3,433			3,433		45,347	45,347			
6601811604	AUSTIN	TX		07/14/2023		14,506		3,153			3,153		17,660	17,660			
6601819391	HOUSTON	TX		07/14/2023		20,727		4,785			4,785		25,512	25,512			
8194888517	NAPLES	FL		07/14/2023		2,957		775			775		3,732	3,732			
6601714170	NASHVILLE	TN		04/10/2023		39,778		4,165			4,165		43,943	43,943			
04121401	Melbourne	AUS		12/13/2022		422,394				36,323	36,323	4,091	462,808	454,652	(8,156)		(8,156)
0876200	Dublin	IRL		03/08/2019		13,243,806		3,657			3,657	232,200	13,479,663	12,886,800	(592,863)		(592,863)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
04103000	Dublin 9	IRL		10/04/2022		4,691,788						(460,275)	4,231,513	4,616,988	385,475		385,475
0718502	London	GBR		01/25/2023		2,437,648						(74,010)	2,363,638	2,293,822	(69,816)		(69,816)
0844700	London	GBR		07/28/2017		36,472,908						1,281,808	37,754,716	37,472,969	(281,747)		(281,747)
0841800	HAMMERSMITH	GBR		06/15/2017		19,208,976						18,113	19,227,089	19,528,460	301,371		301,371
0860000	London	GBR		05/11/2018		1,402,115						87,552	1,489,667	1,405,855	(83,812)		(83,812)
0718500	LONDON	GBR		11/20/2015		(2,903,032)							(2,903,032)	(2,437,648)	465,384		465,384
04120800	Stockton on Tees	GBR		03/31/2023										1,298,075	1,298,075		1,298,075
04120801	Stockton on Tees	GBR		02/28/2024									24,472,273	25,050,625	578,353		578,353
0853700	London	GBR		01/31/2018		31,844,482						3,651,756	35,496,237	31,778,750	(3,717,487)		(3,717,487)
0855500	London	GBR		03/14/2018		3,516,563						330,395	3,846,958	3,482,491	(364,467)		(364,467)
04134500	London	GBR		04/28/2023		69,720,118						6,248,398	74,989,432	75,004,981	15,549		15,549
0719700	CAMBRIDGE	GBR		12/11/2015		2,942,873						484,630	3,427,504	2,954,151	(473,353)		(473,353)
0854600	London	GBR		02/20/2018		39,753,625						3,678,688	43,432,313	39,714,001	(3,718,311)		(3,718,311)
0855501	London	GBR		10/27/2022		2,601,757						(237,897)	2,363,861	2,576,549	212,688		212,688
0887600	Warrington	GBR		10/04/2019		6,266,882						(259,072)	6,007,810	6,007,810			
0706100	BOLTON	GBR		07/10/2014		3,477,493						736,380	4,213,873	3,491,685	(722,189)		(722,189)
04102700	Peterborough	GBR		09/23/2022		6,773,490						(979,636)	5,793,854	6,946,992	1,153,138		1,153,138
0920000	London	GBR		08/06/2020		604,184						18,794	622,978	611,199	(11,779)		(11,779)
04098700	London	GBR		11/30/2022										(141,968)	(141,968)		(141,968)
04098701	Leipzig	DEU		12/14/2023										77,143	77,143		77,143
0915701	Southport	AUS		11/30/2023										350	350		350
0299999. Mortgages with partial repayments						766,545,615		24,073,280		6,286,861	30,360,141	7,534,432	828,912,924	823,214,501	(5,698,422)		(5,698,422)
0909101	El Segundo	CA		12/23/2019	06/07/2024	7,465,571			6,366,987		(6,366,987)		1,098,585	1,098,585			
6601204354	JACKSONVILLE	FL		04/10/2023	11/01/2024	9,644		5,554			5,554		9,644	18,123		2,924	2,924
0909100	El Segundo	CA		12/23/2019	06/07/2024	87,677,143			43,107,224		(43,107,224)		44,569,919	44,569,919			
6600846056	BOLINAS	CA		04/10/2023	06/03/2024	1,291,777		219,225			219,225		1,511,003	1,215,564		(295,439)	(295,439)
04121400	Melbourne	AUS		12/13/2022	12/03/2024	14,229,816							15,743,041	14,869,348	(873,693)		(873,693)
04121403	Melbourne	AUS		06/27/2024	12/03/2024						207,563	207,563	4,666,635	4,502,148	(164,487)		(164,487)
04121402	Melbourne	AUS		12/13/2022	12/03/2024	4,860,597					493,590	493,590	(221,587)	6,380,603	6,330,351	(50,251)		(50,251)
04135000	Mosman	AUS		12/08/2023	12/03/2024	15,457,593					2,158,104	2,158,104	(432,364)	19,927,475	19,568,857	(358,618)		(358,618)
04139000	WEST MELBOURNE	AUS		04/02/2024	12/03/2024						223,376	223,376		21,245,776	20,952,396	(293,380)		(293,380)
04121401	Melbourne	AUS		12/13/2022	12/03/2024	7,549,477					675,242	675,242	13,397	8,238,116	7,816,434	(421,682)		(421,682)
04183700	Minchinbury	AUS		11/29/2024	12/18/2024									7,559,204	7,331,317	(227,886)		(227,886)
04125800	Reservoir	AUS		08/15/2023	12/03/2024	16,150,365					1,582,837	1,582,837	(763,140)	35,124,676	34,606,939	(517,737)		(517,737)
04142400	Brisbane	AUS		12/15/2023	12/03/2024	13,337,186					1,809,674	1,809,674	(182,018)	29,586,304	28,691,974	(894,330)		(894,330)
04142800	McKinney	TX		01/16/2024	04/24/2024									34,575,000	34,575,000			
04142801	McKinney	TX		01/16/2024	04/24/2024									11,525,000	11,525,000			
0473203	FRIENDSWOOD	TX		08/03/2012	07/19/2024	55,315,620								55,315,620	55,315,620			
04149900	Brisbane	AUS		11/05/2024							146,323	146,323		26,530,300	26,208,122	(322,178)		(322,178)
0399999. Mortgages disposed						223,344,789		224,779	49,474,211	8,672,115	(40,577,317)	(1,447,893)	323,606,901	319,195,697	(4,124,242)	(292,515)	(4,416,757)
0720500	SUWANEE	GA		12/17/2015		554,000,000							554,000,000	554,000,000			
0499999. Mortgages transferred						554,000,000							554,000,000	554,000,000			
0599999 - Totals						3,786,839,313		50,872,309	216,055,256	14,959,022	(150,223,925)	5,543,558	3,808,918,992	3,788,988,650	(10,552,048)	(9,383,846)	(19,935,894)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	SB DFZ Big Box Holdings, LLC		Kennett Square	PA	Internal Transfer		12/17/2015		554,000,000	554,000,000	554,000,000								0.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									554,000,000	554,000,000	554,000,000								XXX
000000-00-0 .	Whole Loan Ownership Trust, LLC		New York	NY	TIAA, FSB		07/14/2023		949,487,069	988,892,222	988,892,222	32,630,904					35,345,313		0.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									949,487,069	988,892,222	988,892,222	32,630,904					35,345,313		XXX
88873*-10-9 ..	TIAA Global Public Investments, LLC		Wilmington	DE	TIAA	4.	01/31/2009		2,771,264,117	2,771,264,117	2,771,264,117	(8,855,094)					100,110,131		100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									2,771,264,117	2,771,264,117	2,771,264,117	(8,855,094)					100,110,131		XXX
000000-00-0 .	Nuveen Opportunistic Strategies LLC		Wilmington	DE	TIAA		05/28/2021		213,406,098	225,619,822	225,619,822	5,410,177					24,936,171	250,000,000	100.000
000000-00-0 .	Nuveen CLO Opportunities Fund LP		Wilmington	DE	Nuveen CLO Opportunities GP LLC		09/30/2022		199,480,807	212,555,815	212,555,815	6,133,664					19,216,772		100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									412,886,905	438,175,637	438,175,637	11,543,841					44,152,943	250,000,000	XXX
000000-00-0 .	01 ADVISORS 03, L.P.		Wilmington	DE	01 ADVISORS		10/26/2023	1.	752,948	655,746	655,746	(97,202)						4,247,052	1.430
000000-00-0 .	01A Pelican, L.P.		WILMINGTON	DE	01 Advisors 02 GP LLC		07/30/2024	1.	2,000,000	2,000,000	2,000,000								40.000
000000-00-0 .	2003 Riverside Capital Appreciation Fund LP		Wilmington	DE	The Riverside Company		03/02/2004	3.											5.374
000000-00-0 .	3i Eurofund IV, L.P.		London	GBR	3i Group PLC		09/25/2003	3.											13.702
000000-00-0 .	3i Eurofund V		London	GBR	3i Group PLC		10/25/2006	3.		299,362	299,362	(372,058)				(23,428)	366,425		8.568
000000-00-0 .	3I OSPREY L.P. (ANGLIAN WATER)		London	GBR	3i Group PLC		11/10/2008												18.452
000000-00-0 .	5th Century Partners Fund II LP		Wilmington	DE	5th Century Partners Fund II GP LP		11/05/2024		1,629,025	1,629,025	1,629,025							8,370,975	4.000
000000-00-0 .	645 Ventures IV, L.P.		WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023		1,045,703	716,622	716,622	(145,011)						4,554,297	0.020
000000-00-0 .	645 Ventures Select I, L.P.		WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023		1,043,286	876,049	876,049	(49,941)						3,356,714	0.010
000000-00-0 .	8A HP SCF Investor, LP		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		01/08/2020	3.	14,481,977	22,067,107	22,067,107	2,261,562							5.059
000000-00-0 .	A&M Capital Partners III, LP		Wilmington	DE	A&M Capital-GP III, LP		12/22/2023	3.	2,059,224	2,337,767	2,337,767	(262,413)					61,848	5,524,611	0.750
000000-00-0 .	Aavishkaar Emerging India Fund		Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017		13,101,097	14,983,227	14,983,227	(3,195,920)					770,145	246,660	26.740
000000-00-0 .	Aavishkaar India II Company Ltd.		Port Louis	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		07/26/2013		7,026,955	4,687,801	4,687,801	(3,254,355)					241,412		10.659
000000-00-0 .	Aavishkaar-Intellecap Group		Mumbai	IND	Aavishkaar-Intellecap Group													2,769	0.237
000000-00-0 .	Accion Digital Transformation Fund, L.P.		Wilmington	DE	Accion Digital Transformation Fund GP, LLC		08/25/2022	1.	11,542,279	11,692,422	11,692,422	803,182						8,393,540	15.690
000000-00-0 .	Accion Frontier Inclusion Fund, L.P.		George Town	CYM	Quona Capital, LLC		11/16/2015		7,866,803	17,966,157	17,966,157	(5,603,761)							7.050
000000-00-0 .	Accordion DC Holdings		Wilmington	DE	AmWINS		12/13/2022	3.	25,251,052	36,400,324	36,400,324	9,605,369					3,092,495		4.490
000000-00-0 .	ACIS (Common Equity)		New York	NY	ACIS		01/28/2022	3.	4,242,773	1,735,232	1,735,232	(1,406,373)							6.300
000000-00-0 .	ACIS (Preferred Equity)		New York	NY	ACIS		01/28/2022	3.	16,272,652	23,649,683	23,649,683	7,377,031							6.300
000000-00-0 .	ACP Charger Co-Invest LLC-Class C Units		Santa Ana	US	Avista Capital Partners		06/10/2024	3.	1,532,931	1,532,931	1,532,931								4.925
000000-00-0 .	ACP Charger Co-Invest, LLC		Wilmington	DE	ACP Charger Co-Invest LLC		02/24/2020	3.	11,361,877	19,933,667	19,933,667	(272,064)							7.726
000000-00-0 .	ACS Celsius Aggregator		WILMINGTON	DE	AirX Climate Solutions		11/07/2023	3.	5,954,000	5,954,000	5,954,000								4.200
000000-00-0 .	Advent International GPE VI, LP		George Town	CYM	Advent International Corporation		07/07/2008	3.	6,398,046	5,624,478	5,624,478	33,587							2.727
000000-00-0 .	Advent International GPE VII-B, L.P.		Wilmington	DE	Advent International Corporation														0.012
000000-00-0 .	AEA Investors SBF V, LP		Grand Cayman	CYM	AEA Investors SBF V Partners, LP		12/13/2023	3.	6,017,024	6,518,736	6,518,736	501,712						23,982,976	2.700
000000-00-0 .	AFC Acquisitions, Inc.		WILMINGTON	DE	AFC Industries		04/09/2021	3.	14,631,408	31,314,965	31,314,965	17,972,172							8.051
000000-00-0 .	AFC Acquisitions, Inc-Series G-1 Preferred Stock		Columbus	US	Bertram Capital Management		04/12/2024	3.	700,614	880,388	880,388	179,774							5.447
000000-00-0 .	AFC Acquisitions, Inc-Series H-1 Preferred Stock		Columbus	US	Bertram Capital Management		06/20/2024	3.	460,256	501,250	501,250	40,995							5.447
000000-00-0 .	AFC Aquisitions		DOVER	DE	AFC Industries		08/01/2022	3.	1,849,251	3,623,561	3,623,561	1,756,099							21.550
000000-00-0 .	AFC Industries (Series C-1 Preferred)		Wilmington	DE	AFC Industries		12/28/2022	3.	2,153,186	3,917,084	3,917,084	1,848,961							21.550
000000-00-0 .	AFC Industries (Series E-1 Preferred)		Wilmington	DE	AFC Industries		06/01/2023	3.	652,105	998,492	998,492	346,387							21.550
000000-00-0 .	African Development Partners III, L.P.		London	GBR	Development Partners International LLP		09/10/2020		18,075,635	22,851,328	22,851,328	3,071,805						1,908,738	3.268
000000-00-0 .	Agape Care Group (Common Equity)		Wilmington	DE	Agape Care Group		10/12/2021	3.	4,331,869	2,962,128	2,962,128	(679,917)							1.570
000000-00-0 .	Albert Co-Investment Holdings L.P.		Grand Cayman	CYM	Rhone Capital		01/16/2015	3.											20.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Aligned Climate Fund 2 LP		WILMINGTON	DE	Aligned Climate Capital, LP		07/11/2023	1.	8,413,678	8,266,588	8,266,588	(147,090)						11,752,313	10.400
000000-00-0 .	Alisio Holdings, LP		Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3.											4.490
000000-00-0 .	Alpine Investors VI, L.P.		Wilmington	DE	Alpine Investors		08/26/2020	3.											1.820
000000-00-0 .	Alpine Investors VII, LP		Wilmington	DE	Alpine Investors		08/26/2020	3.											2.167
000000-00-0 .	Altas MED LP		Wilmington	DE	Altas Partners LP		10/16/2015	3.											8.021
000000-00-0 .	Altas Partners Holdings II LP.		Grand Cayman	CYM	Altas Partners LP		04/09/2019	3.	36,209,832	50,964,717	50,964,717	5,935,131						3,617,169	2.500
000000-00-0 .	Altas Partners Holdings III, LP		Grand Cayman	CYM	Altas Partners LP		01/27/2023	3.	7,382,322	6,649,871	6,649,871	(200,488)						42,617,005	0.010
000000-00-0 .	Altas Partners Holdings, LP		Grand Cayman	CYM	Altas Partners LP		12/01/2015	3.	18,364,937	32,183,441	32,183,441	103,552						1,837,267	6.040
000000-00-0 .	American Industrial Partners Capital Fund IV, LP		Wilmington	DE	American Industrial Partners GP, LLC		09/05/2008												9.913
000000-00-0 .	American Industrial Partners V		Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011												6.121
000000-00-0 .	American Restoration		WILMINGTON	DE	American Restoration		07/24/2024		7,593,400	7,593,400	7,593,400								0.000
000000-00-0 .	Amiti IV LP		WILMINGTON	DE	Amiti Ventures LLC		09/01/2023	1.	1,375,000	976,741	976,741	(155,485)						3,625,000	5.600
000000-00-0 .	Amplify.LACapital V, L.P.		Wilmington	DE	Amplify		12/22/2022	1.	1,800,000	1,800,462	1,800,462	38,640						200,000	5.000
000000-00-0 .	Amulet Capital Fund III, LP		WILMINGTON	DE	Amulet Capital		10/20/2023	3.	10,168,645	9,677,264	9,677,264	(491,381)						24,823,771	3.500
000000-00-0 .	Amwins-Common Equity		Wilmington	DE	AmWINS			3.									38,968		0.000
000000-00-0 .	Anne Arundel Dermatology- REP Coinvest III AAD, L.P		WILMINGTON	DE	Anne Arundel Dermatology		01/29/2021	3.	5,941,503	1,774,985	1,774,985	(1,708,117)							38.000
000000-00-0 .	AP Plastics Holdings, LP		Wilmington	DE	Wind Point Partners		08/01/2016	3.											7.300
000000-00-0 .	Apax Europe VI-A, L.P.		London	GBR	Apax Partners		07/18/2005	3.											1.160
000000-00-0 .	Apax Europe VII, L.P.		London	GBR	Apax Partners		06/25/2007	3.											0.669
000000-00-0 .	Apax Excelsior VI, L.P.		Wilmington	DE	Apax Partners		06/06/2000	1.											3.237
000000-00-0 .	APE Holdings, LLC		Wilmington	DE	Ridgemont Equity Partners		09/05/2014	3.											4.261
000000-00-0 .	Apex Holdings II (Equity Co-Invest)		Wilmington	DE	Carousel Capital Management Company, L.P.		08/18/2020	3.											3.242
000000-00-0 .	APH CUBS CO-INVEST LP		Grand Cayman	CYM	Altas Partners LP		01/02/2019	3.	5,904,908	13,132,264	13,132,264	986,952							0.162
000000-00-0 .	Apis Global Growth Fund III		London	GBR	Apis Partners LLP		01/18/2024		17,186,248	15,404,252	15,404,252	(1,781,996)						31,836,719	23.364
000000-00-0 .	APIS GROWTH FUND II L.P.		London	GBR	Apis Partners LLP		10/17/2018		26,398,518	45,082,418	45,082,418	1,737,818					14,750	3,664,184	5.710
000000-00-0 .	Arch Global Precision, LLC		Dover	DE	Main Post Growth		08/07/2015	3.											9.323
000000-00-0 .	ARCH Venture Fund X Overage, L.P.		Wilmington	DE	ARCH Venture Partners		08/28/2020	1.											0.910
000000-00-0 .	ARCH Venture Fund X, L.P.		Wilmington	DE	ARCH Venture Partners		09/23/2020	1.											0.910
000000-00-0 .	Arctos Sports Partners Fund II, LP		WILMINGTON	DE	Arctos Partners, LP		04/23/2024	3.	10,831,544	12,449,010	12,449,010	1,617,466					591	24,431,601	1.030
000000-00-0 .	Arendelle Aggregator LP-Voting Common Series A Units		WILMINGTON	DE	Arendelle Aggregator LP		12/26/2023	3.	13,892,375	13,892,375	13,892,375								12.060
000000-00-0 .	Argand Partners Fund, L.P.		Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3.	31,556,891	35,801,581	35,801,581	(4,685,780)						1,997,288	7.989
000000-00-0 .	Aristeia Partners, L.P.		Wilmington	DE	Aristeia Capital LLC														0.000
000000-00-0 .	Aristeia Select Opportunities I, L.P.		Wilmington	DE	Aristeia Capital LLC														0.000
000000-00-0 .	Arlington Capital Partners V, L.P.		Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3.	26,019,655	47,558,867	47,558,867	2,640,004					5,291,541	3,484,330	1.773
000000-00-0 .	Arlington Capital Partners VI, LP		WILMINGTON	DE	Arlington Capital Group VI LLC		05/25/2023	3.	18,594,471	21,179,794	21,179,794	2,248,125					30,861	11,385,264	0.009
000000-00-0 .	AROHAN FINANCIAL SERVICES LIMITED		Kolkata	IND	Arohan Financial Services		11/28/2022		44,819,759	45,347,106	45,347,106	527,347						4,124	10.000
000000-00-0 .	Artemis Female Fund II, LP		Wilmington	DE	Artemis Female Fund II GP, LLC		05/31/2023	1.	1,575,000	1,413,680	1,413,680	20,829						1,925,000	7.000
000000-00-0 .	ASHV FINANCE LIMITED		Mumbai	IND	ASHV FINANCE LIMITED		12/26/2023		7,509,897	7,509,897	7,509,897							6,419	100.000
000000-00-0 .	Asia Opportunity Fund I		George Town	CYM	Unitas Capital - CCMP Asia		06/23/2000	3.											6.964
000000-00-0 .	Atalaya Asset Income Fund III L.P.		Wilmington	DE	Atalaya Capital Management LP		08/26/2020		13,416	9,919	9,919	(19,063)					24,295	14,072,274	4.235
000000-00-0 .	Atalaya Asset Income Fund IV LP		Wilmington	DE	Atalaya Capital Management LP		08/26/2020		693,860	709,690	709,690	91,720					28,989	1,405,500	3.275
000000-00-0 .	Aterian Opportunities II, LP		Wilmington	DE	Aterian Investment Partners		09/27/2023	1.	14,390,458	12,791,219	12,791,219	(1,454,868)						642,918	3.270
000000-00-0 .	Atlantic Street Capital V, LP		Wilmington	DE	Atlantic Street Capital		04/04/2023	3.	1,407,290	158,316	158,316	(676,463)						23,592,740	3.300
000000-00-0 .	Audax Private Equity Fund IV, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/18/2013	3.		(530,925)	(530,925)								3.780
000000-00-0 .	Audax Private Equity Fund V-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3.	14,454,188	26,256,486	26,256,486	(3,138,932)					5,733,561	2,173,457	3.270

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Audax Private Equity Fund VI-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3	36,437,363	50,417,630	50,417,630	(5,849,884)					2,019,917	5,722,973	2.342
000000-00-0 .	Audax Private Equity Fund VII-A, L.P.		wilmington	DE	Audax Management Company, L.L.C		08/07/2023	3	21,898,178	22,496,965	22,496,965	1,230,125						28,101,822	1.050
000000-00-0 .	Audax Private Equity IV CF, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		03/22/2021	3	33,253,152	39,823,929	39,823,929	3,427,177					271,904	3,637,771	5.100
000000-00-0 .	Audax Private Equity Junior Capital Fund II, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		07/10/2023	1	2,042,418	2,229,665	2,229,665	139,147					48,099	12,776,879	12.000
000000-00-0 .	Audax Private Equity Junior Capital Fund-A, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2	20,752,174	20,752,174	20,752,174	(1,524,917)					1,531,512		12.500
000000-00-0 .	Audax Private Equity Origins Fund I, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		06/05/2023	3	3,590,217	3,623,561	3,623,561	411,418						6,250,521	1.750
000000-00-0 .	Aurora Capital Partners IV, LP		Wilmington	DE	Aurora Capital Group		11/15/2012	3	10,889	1,023,357	1,023,357	(14,579)						5,917,605	7.949
000000-00-0 .	Aurora Equity Partners V L.P.		Dover	DE	Aurora Capital Group		06/10/2016	3	37,511,151	48,557,048	48,557,048	(9,573,268)					10,332,344	5,368,337	5.050
000000-00-0 .	Aurora Equity Partners VI L.P.		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021		42,023,549	54,327,561	54,327,561	5,971,696						7,973,851	2.840
000000-00-0 .	Avance Investment Partners, L.P.		Wilmington	DE	Avance		05/07/2021	3	20,911,730	25,683,110	25,683,110	3,894,476					252,132	13,840,498	7.000
000000-00-0 .	Avance Univista Co-Investors, LLC		WILMINGTON	DE	UniVista Insurance		06/18/2021	3	8,720,515	23,560,458	23,560,458	8,059,530					666,747		12.140
000000-00-0 .	Aviom India Housing Finance Pvt Ltd		New Delhi	IND	Aviom India Housing Finance		03/27/2023		81,210	81,210	81,210			30,723,409				2,072,804	39.000
000000-00-0 .	Avista Capital Partners IV LP		Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3		8,697,649	8,697,649	(8,568,786)					17,484,214	5,095,237	10.300
000000-00-0 .	Avista Capital Partners V, L.P.		Wilmington	DE	Avista Capital Holdings		03/23/2021	3	38,238,693	55,107,620	55,107,620	6,323,312						1,761,307	7.430
000000-00-0 .	Avista Healthcare Partners VI, LP		WILMINGTON	DE	Avista Capital Partners VI GP, LP		08/17/2023	3	29,400,984	32,929,427	32,929,427	2,030,048					155,519	10,599,016	3.200
000000-00-0 .	AxInfra US LP		Wilmington	DE	Axium Infrastructure		12/19/2018		124,793,447	148,540,105	148,540,105	5,154,089					5,559,570		4.270
000000-00-0 .	Bain Capital Asia Fund II, L.P.		Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	3											0.250
000000-00-0 .	Bain Capital Empire Holdings, L.P.		Wilmington	DE	Imperial Dade		10/28/2022	3	16,635,267	18,354,622	18,354,622	(29,646)						2,422,554	1.410
000000-00-0 .	Bain Capital Europe Fund IV, L.P.		London	GBR	Bain Capital Partners, LLC					49	49								0.002
000000-00-0 .	Bain Capital Europe Fund V, SCSp		Findel	LUX	Bain Capital Partners, LLC		07/01/2020	3											0.209
000000-00-0 .	Bain Capital Venture Coinvestment Fund II, L.P.		George Town	CYM	Bain Capital		11/16/2018	1	1,747,885	3,126,341	3,126,341	94,348					181,235	40,000	0.800
000000-00-0 .	Bain Capital Venture Coinvestment Fund IV, L.P.		Grand Cayman	CYM	BCV COINVESTMENT IV GENERAL PARTNER, LLC		10/03/2023	1	2,175,000	2,499,903	2,499,903	340,468						8,100,000	2.200
000000-00-0 .	Bain Capital Venture Fund 2012, L.P.		Wilmington	DE	Bain Capital Partners, LLC		08/26/2020	1											0.749
000000-00-0 .	Bain Capital Venture Fund 2014, L.P.		Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	1											0.154
000000-00-0 .	Bain Capital Venture Fund 2016, L.P.		Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	1											0.700
000000-00-0 .	Bain Capital Venture Fund 2019, L.P.		George Town	CYM	Bain Capital		01/02/2019	1											0.770
000000-00-0 .	Bain Capital Venture Fund 2021 LP		George Town	CYM	Bain Capital		03/19/2021	1	4,249,840	4,436,235	4,436,235	31,119						750,160	0.610
000000-00-0 .	Bain Capital Venture Fund 2022, L.P.		Grand Cayman	CYM	BCV 2022 General Partner, LLC		01/03/2023	1	3,624,905	4,445,230	4,445,230	1,001,472						6,375,095	1.000
000000-00-0 .	Bamboo Financial Inclusion Fund II		Luxembourg	LUX	Bamboo Finance SA		12/01/2015		14,070,632	7,470,632	7,470,632	(5,407,605)							37.175
000000-00-0 .	Bansk Fund I-A, L.P.		Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3	46,837,391	71,603,156	71,603,156	12,754,807					(6,944)	2,154,376	6.250
000000-00-0 .	Banter Capital Fund I, LP		LEWES	DE	Banter Capital Fund I GP LLC		04/30/2024	1	1,500,000	1,513,621	1,513,621	13,621						1,500,000	9.800
000000-00-0 .	Bardstown (Common Equity)		Wilmington	DE	Bardstown Bourbon		07/13/2022	3	6,610,098	6,154,496	6,154,496	(106,426)							1.910
000000-00-0 .	Barrette - Common Equity		Dover	DE	Barrette Outdoor Living		11/30/2020	3											8.388
000000-00-0 .	Bastet Co-Investors, L.P.		GEORGETOWN	DE	Woodstream		05/21/2021	3	7,306,663	9,934,732	9,934,732	(4,455,352)							32.000
000000-00-0 .	BC European Capital IX, L.P.		London	GBR	CIE Management IX Limited					6,116	6,116								0.004
000000-00-0 .	BC European Capital VII, L.P.		London	GBR	CIE Management II Limited		07/27/2000	3		99,996	99,996								0.469
000000-00-0 .	BC European Capital VIII, L.P.		London	GBR	CIE Management II Limited														0.026
000000-00-0 .	BCTS - Frozen Blocker LLC		Wilmington	DE	Arendelle Aggregator LP		12/26/2023	3	30,388	30,388	30,388							3	1.000
000000-00-0 .	BDCM Opportunity Fund II, LP		Wilmington	DE	Black Diamond Capital Management, LLC		03/31/2006		2,782,516	3,422,276	3,422,276	(23,554)					212,893	1,687,903	4.073
000000-00-0 .	BDCM Opportunity Fund III, L.P.		Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011		8,883,950	20,750,438	20,750,438	873,132					1,165,788	348,047	1.875
000000-00-0 .	Beacon Energy Invest Fund II		Wilmington	DE	Beacon Group, The		09/14/1998			331,604	331,604	(69,095)					70,751	27,683	9.090
000000-00-0 .	Becklar Holdings Partnership I, L.P.-Limited Partnership Interest		Wilmington	DE	Graham Partners		12/05/2024	3	5,000,000	5,000,000	5,000,000								0.000
000000-00-0 .	BEECKEN PETTY OKEEFE FUND V, L.P.		Dover	DE	Beecken Petty O'Keefe & Co LLC		10/31/2018	3	16,967,726	35,968,391	35,968,391	725,936					75,368		9.810

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Beecken Petty O'Keefe VI		WILMINGTON	DE	Beecken Petty O'Keefe & Co LLC		12/28/2022	3	24,573,648	27,396,391	27,396,391	2,058,904					782,843	15,426,352	19.380
000000-00-0	BenchStrength Partners, L.P.		Wilmington	DE	Benchstrength GP, LLC		06/13/2023	1	3,027,469	2,618,157	2,618,157	(121,864)						1,972,531	10.000
000000-00-0	Berkshire Partners Fund VIII, L.P.		Wilmington	DE	Berkshire Associates LLC		08/25/2011	3											0.337
000000-00-0	Berkshire Partners VI, L.P.		Boston	MA	Berkshire Associates LLC		07/11/2002	3				(2,283,464)							0.949
000000-00-0	Berkshire Partners VII		Wilmington	DE	Berkshire Associates LLC		11/15/2006	3				(1,065,733)							1.234
000000-00-0	Bertram Capital V		Wilmington	DE	Bertram Capital Management LLC		05/18/2023	3	7,898,158	13,402,838	13,402,838	3,387,411					27,787	42,101,710	6.290
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.		Wilmington	DE	Bertram Growth Capital III Annex Fund		06/11/2019	3		6,155,941	6,155,941	(22,721)						4,933,432	22.820
000000-00-0	Bertram Growth Capital III, L.P. (old)		Wilmington	DE	Bertram Capital Management LLC		08/26/2020	3		4,421,258	4,421,258	(673,825)					35,948	819,704	2.770
000000-00-0	Bertram Growth Capital III, LP		Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3	10,279,601	13,386,972	13,386,972	(59,241)					107,844	5,997,492	8.296
000000-00-0	Bertram Growth Capital IV, L.P.		Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3	35,023,733	52,279,461	52,279,461	6,862,943						1,816,515	6.154
000000-00-0	BGP FS Parent, Inc.		Wilmington	DE	Finalsite		03/19/2021	3											9.640
000000-00-0	Bharcap Emery Acquisition, LP-Commitment		Columbus	US	BharCap		07/26/2024	3	10,644,047	10,644,047	10,644,047								6.803
000000-00-0	BharCap Partners II, LP		WILMINGTON	DE	BharCap II GP, LP		07/29/2024		20,157,120	20,441,824	20,441,824	284,705						15,389,895	0.000
000000-00-0	Bison Capital Partners IV, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2	9,220,127	15,658,403	15,658,403	(65,762)						1,331,898	13.720
000000-00-0	Bison Capital Partners V, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2	22,205,910	22,671,576	22,671,576	1,200,832					45,192		7.810
000000-00-0	Bison Capital Partners VI, L.P.		Wilmington	DE	Bison Capital Asset Management, LLC		03/16/2023	2	16,270,254	17,321,909	17,321,909	249,773						15,446,264	6.000
000000-00-0	Blackstone Capital Partners IV, L.P.		Wilmington	DE	Blackstone Group		01/14/2003	3		53,867	53,867	(179,986)					167,333	1,639,225	0.947
000000-00-0	Blackstone Capital Partners V - S		Wilmington	DE	Blackstone Group		09/21/2006	3	208,551									605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.		Wilmington	DE	Blackstone Group		02/06/2006	3	3,261	11,490	11,490	(8,127)						38,367,185	0.830
000000-00-0	Blackstone Life Sciences Yield, LP		Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1	16,089,225	16,089,225	16,089,225	304,861					1,643,749	68,229,508	6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.		Wilmington	DE	Blackstone Group, The		04/06/2021		60,041,579	67,214,158	67,214,158	7,517,339					6,471,063	34,877,772	1.680
000000-00-0	Blades Acquisition Holdings, LP		Wilmington	DE	Audax Group		08/01/2019	3											0.866
000000-00-0	Blades Acquisition Holdings, LP- Add On		Wilmington	DE	Aspen		10/21/2022	3	16,100,000	1,698,872	1,698,872	(14,401,128)							0.866
000000-00-0	Blue Point Capital Partners III, LP		Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3	8,830,006	11,821,678	11,821,678	(2,637,650)					1,977,414	1,876,074	13.919
000000-00-0	Blue Point Capital Partners IV, L.P.		Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3	36,853,920	40,909,565	40,909,565	(4,398,535)					3,405,693	6,271,238	6.740
000000-00-0	Blue Point Capital Partners V, L.P.		WILMINGTON	DE	Blue Point Capital Partners, LLC		02/08/2023	3	11,166,095	10,726,201	10,726,201	(114,903)						18,831,014	3.530
000000-00-0	Blue Road Capital, L.P.		Wilmington	DE	Blue Road Management, LP		08/15/2014		20,935,568	42,253,410	42,253,410	2,874,507						3,470,597	11.889
000000-00-0	Blue Sea Capital Fund II, LP		Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3	23,567,906	31,534,123	31,534,123	4,664,099						626,385	5.890
000000-00-0	Blue Sea Capital Fund III, LP		WILMINGTON	DE	Blue Sea Capital Management III, LP		07/31/2023	3	10,078,532	11,527,080	11,527,080	971,188						19,921,468	5.000
000000-00-0	Blue Water Energy Fund I-A, L.P.		St. Peter Port		Blue Water Energy LLP		10/05/2012												6.170
000000-00-0	Bond Capital Fund, LP		Wilmington	DE	Bond Capital		08/26/2020	1											0.538
000000-00-0	BPCP Speedstar Acquisition LLC		Wilmington	DE	Transtar		01/20/2021		6,315,341	1,480,339	1,480,339	(1,825,867)							11.060
000000-00-0	BPOC Maple Aggregator, LP-Common Units		WILMINGTON	DE	Beecken Petty O'Keefe & Co.:Ridgemont Equity Partners		05/31/2024	3	7,320,000	7,320,000	7,320,000								0.000
000000-00-0	BPOC V AGGREGATOR A, L.P.		wilmington	DE	BPOC V Aggregator A, L.P.		12/20/2021	3	6,750,000	4,351,815	4,351,815	(1,219,933)							7.420
000000-00-0	BPOC V Aggregator A, L.P. -Partnership Interests		Lansing	US	Beecken Petty O'Keefe & Co.		07/01/2024		380,282	380,282	380,282								7.258
000000-00-0	BPOC Ventus Fund		Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3	13,395,143	18,060,065	18,060,065	1,448,392					1,616,076	1,826,459	4.770
000000-00-0	Brainlabs Preferred Equity - Series A		DOVER	DE	Brainlabs		09/07/2023	3	30,699,880	37,055,825	37,055,825	6,355,945							4.144
000000-00-0	Brainlabs Preferred Equity - Series B		Wilmington	DE	Brainlabs		09/11/2023	3	6,352,000	6,084,268	6,084,268	(267,732)							4.144
000000-00-0	Brentwood Associates Private Equity V, L.P.		Wilmington	DE	Brentwood Associates		10/07/2014	3	23,747,088	44,353,814	44,353,814	1,941,907					35,546	4,719,363	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP		Wilmington	DE	Brentwood Associates		12/27/2017	3	23,385,604	43,047,581	43,047,581	(2,031,939)					8,622,321	10,342,932	3.182
000000-00-0	Bridge Growth Partners II, LP		Wilmington	DE	Bridge Growth Partners, LLC		04/29/2021	3	22,070,232	30,047,993	30,047,993	6,570,404					9,975,090	2,664,867	38.110
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.		Wilmington	DE	BrightSign		10/14/2021	3	8,860,576	4,796,651	4,796,651	(1,747,551)							3.970
000000-00-0	BroadcastMed Preferred Equity		Wilmington	DE	BroadcastMed		10/04/2022	3	3,095,884	2,959,374	2,959,374	(136,510)							8.970
000000-00-0	Brookfield Infrastructure Debt Fund III, L.P.		Wilmington	DE	Brookfield Asset Management		12/16/2022												1.250

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Brookfield Infrastructure Debt III (Equity) .		Wilmington	DE	Brookfield Infrastructure Debt III		03/24/2023		2,744,987	2,831,629	2,831,629	225,019						893,086	5.310
000000-00-0 .	Brookfield Infrastructure Fund IV-B, L.P.		Wilmington	DE	Brookfield Asset Management		09/18/2019		26,768,233	32,682,378	32,682,378	1,641,317					1,624,073	837,049	0.150
000000-00-0 .	Burke (Common Equity)		Wilmington	DE	Burke (Equity Co-Invest)		12/13/2021	3	66,397	443,780	443,780	511,549							4.670
000000-00-0 .	Business Agility Co-Invest, LP		Wilmington	DE	Leeds Equity Associates VI, LP		07/19/2019	3											3.455
000000-00-0 .	CA-1108 Fund V		DOVER	DE	Parade Ventures Management, LLC		12/06/2023		1,004,667	1,004,667	1,004,667								67.000
000000-00-0 .	Calera Capital Partners V, L.P.		Wilmington	DE	Calera Capital		04/25/2016	3	24,778,876	28,216,259	28,216,259	(5,413,434)					6,003,460	3,270,000	7.430
000000-00-0 .	Calera Capital Partners VI, L.P.		WILMINGTON	DE	Calera Capital Investors VI, L.P.		11/03/2022	3	21,137,483	26,213,785	26,213,785	3,015,107					953,351	19,205,662	6.670
000000-00-0 .	Calera XIX, LLC		Wilmington	DE	Calera Capital		02/06/2017	3									83,536	1,349,394	14.035
000000-00-0 .	Calera XVII, LLC		Wilmington	DE	Calera Capital		08/04/2014	3											16.390
000000-00-0 .	Calera XXI, LLC		Wilmington	DE	Calera Capital		10/17/2018	3	6,711,161	29,989,865	29,989,865	9,886,054					380,902		8.955
000000-00-0 .	Calera XXII, LLC		Wilmington	DE	Calera Capital Investors V, L.P.		03/17/2020	3	8,554,826	6,002,151	6,002,151	(13,354,263)							14.550
000000-00-0 .	Calera XXIII, LLC		Wilmington	DE	Fitzmark		01/04/2021		4,367,076	9,559,941	9,559,941	(199,254)					27,827		9.180
000000-00-0 .	Calera XXIV, LLC		Chicago	IL	ITI Intermodal		01/28/2022	3	8,339,048	8,279,718	8,279,718	(18,015)							16.670
000000-00-0 .	Capital Partners (Heartwood) Private Equity Income Fund II Inst., L.P.		Wilmington	DE	Capital Partners		02/03/2014	3											5.555
000000-00-0 .	Capital Solutions Fund II (USD) SLP		Luxembourg	DE	Churchill Asset Management		04/02/2024		30,859,495	30,859,495	30,859,495						462,321	68,979,466	36.390
000000-00-0 .	Capital Today Evergreen Fund, L.P.		Grand Cayman	CYM	Capital Today		08/26/2020	1	3,985,274	7,107,820	7,107,820	(128,678)					18,506	1,202,560	0.667
000000-00-0 .	Capitol Meridian I		Wilmington	DE	Capitol Meridian		10/04/2023	3	9,848,684	9,504,589	9,504,589	(344,095)						15,076,563	0.000
000000-00-0 .	Cappuccino Co-Investors, L.L.C.		Wilmington	DE	ZM Capital Advisors, LLC		05/23/2018	3											10.089
000000-00-0 .	Career Now Common Equity		WILMINGTON	DE	Career Now		09/30/2021	3	1,536,000	788,378	788,378	(519,361)							5.480
000000-00-0 .	Caring Brands (Common Equity)		Wilmington	DE	Caring Brands		10/25/2021	3	10,600,000	3,544,269	3,544,269	(3,656,258)							5.300
000000-00-0 .	Carlyle Partners IV, LP		Wilmington	DE	The Carlyle Group		05/09/2005	3											0.602
000000-00-0 .	Carlyle Partners V, L.P.		Wilmington	DE	The Carlyle Group		07/06/2007	3				388,618							0.547
000000-00-0 .	Carolina Foods (Common Equity)		Wilmington	DE	Carolina Foods		03/29/2021												15.680
000000-00-0 .	Carousel Capital Apex SPV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3	277,770	277,770	277,770								3.725
000000-00-0 .	Carousel Capital Partners IV, L.P.		Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3	5,017,531	12,884,730	12,884,730	740,130					52,063	2,485,979	11.299
000000-00-0 .	Carousel Capital Partners V, L.P.		Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3	9,842,292	34,578,834	34,578,834	2,863,801					4,213,466	969,017	7.500
000000-00-0 .	Carousel Capital Partners VI, L.P		Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3	17,209,213	17,924,647	17,924,647	1,330,489						22,716,501	5.714
000000-00-0 .	Casillas Petroleum Resource Partners, LLC		Wilmington	DE	Casillas Petroleum Resource Partners, LLC		08/26/2020		94,600	94,600	94,600	(2,487,305)						2,038,113	0.513
000000-00-0 .	Castlelake II Opportunities, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		1,112,977	1,093,354	1,093,354	74,208						376,270	9.071
000000-00-0 .	Castlelake II, L.P.		Wilmington	DE	Castlelake, L.P.		09/08/2011		3,629,761	3,312,076	3,312,076	301,733						1,500,264	2.124
000000-00-0 .	Catalyst Fund Limited Partnership V		Toronto	CAN	Catalyst Capital Group Inc., The		08/26/2020												1.200
000000-00-0 .	CATALYST MICROFINANCE INVESTORS (CMI)		Port Louis	MUS	Catalyst Microfinance Investors		02/08/2008			1,398,992	1,398,992	(1,007,886)					1,398,992		6.400
000000-00-0 .	Catterton Growth Partners II		Wilmington	DE	Catterton Partners		09/30/2013	3											3.571
000000-00-0 .	Catterton Partners V, L.P.		Wilmington	DE	Catterton Partners		10/29/2003	3											6.147
000000-00-0 .	Catterton Partners VI, L.P.		Wilmington	DE	Catterton Partners		12/14/2006	3				(3,135,137)					3,208,152		6.000
000000-00-0 .	Catterton Partners VII, LP		Wilmington	DE	Catterton Partners		03/19/2013	3											2.976
000000-00-0 .	CB Nike TopCo, LP		Wilmington	DE	Charlesbank Technology Opportunities Fund, GP		10/25/2019	3		36,621,149	36,621,149	(3,116,931)					13,512,980	1,376,812	2.917
000000-00-0 .	CC AEC Co-Invest LP		WILMINGTON	DE	Advancing Eyecare		06/10/2022	3	23,310,425	16,384,596	16,384,596	(6,913,262)							14.570
000000-00-0 .	CC AEC Co-Invest LP-Class B LP Interests		George Town	US	Cornell Capital		07/26/2024												5.887
000000-00-0 .	CC CH CO-INVEST II LP		Wilmington	DE	Cornell Capital LLC		02/15/2019	3		125,940	125,940	4,770							1.400
000000-00-0 .	CC KDC Co-Invest LP		Grand Cayman	CYM	KDC		09/15/2020	3	7,155,693	8,955,964	8,955,964	(612,747)							0.490
000000-00-0 .	CC PS CO-INVEST I LP		Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3	8,295,971	20,419,542	20,419,542	2,049,443					2,626,484		4.620
000000-00-0 .	CC WK Co-Invest, L.P.		Wilmington	DE	Cornell Capital LLC		06/19/2017	3	274,826	231,411	231,411	(43,415)						50,000	2.770

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CCMP Capital Investors III, LP		Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3	276,029	93,278	93,278	(182,751)						4,990,089	1.192
000000-00-0	CCMP Co-Invest III A, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		08/22/2014	3									4,931		9.790
000000-00-0	CD&R Bounce Co-Investor, LP (Spie)		George Town	CYM	Clayton, Dubilier & Rice		08/23/2011	3		(531)	(531)								7.201
000000-00-0	Center Rock Capital Partners Fund I, LP		Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3	2,713,655	3,319,190	3,319,190	(1,041,140)					826,942	1,329,647	0.600
000000-00-0	CenterOak Equity Fund I, L.P.		Dover	DE	CenterOak Partners, LLC		12/29/2015	3	956,332	15,995,432	15,995,432	(6,541,209)					10,354,635	3,433,867	10.952
000000-00-0	CenterOak Equity Fund II, L.P.		Dover	DE	CenterOak Partners, LLC		01/14/2021	3	32,285,362	50,304,737	50,304,737	(8,291,415)					7,783,706	12,378,270	8.696
000000-00-0	Centre Lane Partners III, L.P.		Wilmington	DE	Centre Lane Partners LLC		12/28/2011	3	17,071,342	25,306,069	25,306,069	(104,260)						1,375,208	13.740
000000-00-0	Cerberus Asia Partners L.P. Series II		George Town	CYM	Cerberus Capital Management		12/18/2003												3.670
000000-00-0	Cerberus Institutional Partners		Wilmington	DE	Cerberus Capital Management		03/26/1999												14.877
000000-00-0	Cerberus Institutional Partners Int'l, Series I		Wilmington	DE	Cerberus Capital Management		06/17/2009			188,322	188,322	(8,841)						3,520,580	2.477
000000-00-0	Cerberus Institutional Partners L.P. Series III		Wilmington	DE	Cerberus Capital Management		12/16/2003			(96,625)	(96,625)							3,150,000	1.932
000000-00-0	Cerberus Institutional Partners, L.P. Series II		Wilmington	DE	Cerberus Capital Management		10/09/2001												4.711
000000-00-0	Cerberus Institutional Partners, LP Ser IV		Wilmington	DE	Cerberus Capital Management		11/28/2006			468,697	468,697	(858,460)					380,395	11,483,568	1.993
000000-00-0	Cevian Capital II, L.P. (USD Class A)		Grand Cayman	CYM	Cevian Capital Limited		09/25/2020												0.000
000000-00-0	CF (CAROLINA FOOD) CLASS A		WILMINGTON	DE	Carolina Foods		09/27/2021		8,433,735	11,046,975	11,046,975	4,038,838							8.480
000000-00-0	CF Sauer (Class A Common)		Wilmington	DE	CF Sauer			3											9.506
000000-00-0	CG EQUITY INVESTORS, LP		Wilmington	DE	Gridiron Capital LLC		04/30/2019	3	6,130,889	20,894,395	20,894,395	4,108,821							2.540
000000-00-0	Charlesbank Technology Opportunities Fund II, LP		Boston	DE	Charlesbank Technology Opportunities Fund, GP		02/23/2024	3	4,344,350	3,962,670	3,962,670	(381,680)						18,151,781	3.300
000000-00-0	Charlesbank Technology Opportunities Fund, LP		Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3	21,075,775	52,360,054	52,360,054	3,009,837						9,872,177	5.000
000000-00-0	Chemistry Ventures Fund I, L.P.		Wilmington	DE	Chemistry Ventures GP I, LLC		10/25/2024	3	360,000	360,000	360,000							5,640,000	1.710
000000-00-0	Cherre, Inc. - Series C Preferred		WILMINGTON	DE	Cherre, Inc.		07/08/2024	1	3,008,549	3,008,549	3,008,549								2.070
000000-00-0	CHG PPC Investor, LLC		Wilmington	DE	PPC Partners		03/28/2018	3	4,787,677	28,658,734	28,658,734	6,899,442							2.277
000000-00-0	Children's Investment Fund LP, The		London	GBR	TCI Fund Management Limited		09/28/2020												0.000
000000-00-0	Choice Financial Group Common Equity		Wilmington	DE	Choice Financial Group		05/26/2023	3	2,281,124	1,343,647	1,343,647	(937,478)						5	6.250
000000-00-0	Choice Financial Group Investment, LLC-Units		Dover	DE	Northlane Capital Partners		05/29/2024	3	205,594	205,594	205,594								0.000
000000-00-0	Churchill Co-Investment Partners II (US), L.P.		Wilmington	US	Churchill Asset Management		02/05/2024		19,194,225	19,194,225	19,194,225							80,619,618	2.000
000000-00-0	CIP Capital Fund II, L.P.		Wilmington	DE	CIP Management		08/18/2016	3	16,334,762	21,258,830	21,258,830	(1,877,542)						403,572	11.730
000000-00-0	CIP Capital Fund III, L.P.		Wilmington	DE	CIP Management		06/30/2021	3	12,312,868	12,984,986	12,984,986	(128,392)						22,195,330	16.330
000000-00-0	CIP Capital Fund, LP		Wilmington	DE	Compass Investment Management LLC		05/24/2012	3	232,429	42,765	42,765	(189,664)						304,263	17.376
000000-00-0	CIP Revolution Investment, LLC		Wilmington	DE	CIP Revolution Investment, LLC		09/09/2019	3	5,910,548	8,560,279	8,560,279								11.821
000000-00-0	CIP Revolution Investments LLC-Class D Units		Wilmington	DE	Riverside Capital		12/31/2024	2	540,000	540,000	540,000								0.000
000000-00-0	Circularity European Growth Fund I LP		London	GBR	Circularity Capital LLP		10/26/2018		12,827,966	9,985,499	9,985,499	(8,520,136)				266,331		271,124	16.526
000000-00-0	Circularity European Growth Fund II LP		London	GBR	Circularity Capital LLP		12/21/2021	2	13,576,164	13,056,960	13,056,960	566,379				(842,462)		5,095,365	13.210
000000-00-0	City Line Investments, LLC		Wilmington	DE	City Line Foodservice		08/31/2023	3	10,409,422	9,677,265	9,677,265	(732,158)						420,078	8.800
000000-00-0	CIVC SIB CF, L.P.		Wilmington	DE	CIVC Partners		05/04/2023		12,997,021	16,693,075	16,693,075	1,594,953						2,070,295	5.000
000000-00-0	Clarendon Capital Fund I, LP		Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3	10,740,028	18,464,080	18,464,080	(548,803)						9,259,972	14.286
000000-00-0	Class A Preferred Partnership Units (FreshEdge)		Wilmington	DE	FreshEdge		05/01/2023	2	422,786	422,786	422,786							2,239,611	2.070
000000-00-0	Class A Units (Water Lilies)		Wilmington	DE	Water Lilies		08/19/2022	3	7,091,188	5,547,318	5,547,318	(971,802)							4.750
000000-00-0	Class B Units (Water Lilies)		Wilmington	DE	Water Lilies		08/19/2022	3	2,363,729	1,849,106	1,849,106	(323,934)							1.480
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP		George Town	CYM	Clayton, Dubilier & Rice		11/21/2013	3											0.526
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		George Town	CYM	Clayton, Dubilier & Rice		07/06/2009	3		84,251	84,251	(17,105)						13,737,366	1.602
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.-Do Not Use				Clayton, Dubilier & Rice, LLC		08/26/2020	3											2.000

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
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000000-00-0 .	Clayton, Dublier & Rice X, L.P.		George Town	CYM	Clayton, Dubilier & Rice		03/27/2018	3				(17,239,665)					2,713,338		0.342
000000-00-0 .	Clean H2 Infra Fund		Richelieu	FRA	Hy24 SAS		08/10/2022	1	17,487,392	14,960,203	14,960,203	46,618				(748,756)		35,298,206	0.030
000000-00-0 .	Closed Loop Leadership Fund, LP		Dover	DE	Closed Loop Partners		02/13/2020		6,011,130	5,621,090	5,621,090	(1,490,292)					4,833,288		81.301
000000-00-0 .	CLP LLFLEX Holdings, LLC		Wilmington	DE	Centre Lane Partners LLC		01/27/2012												21.739
000000-00-0 .	Clue Opco LLC-Class B Units		Wilmington	DE	EVE Partners		12/31/2024		1,027,629	1,027,629	1,027,629								0.000
000000-00-0 .	CMP Ascent Partners LP		Wilmington	DE	PrimeFlight		06/28/2023	3	4,949,275	5,838,377	5,838,377	473,262						50,725	10.900
000000-00-0 .	CMP Terrapin Partners I LP-Partnership Interests		Wilmington	DE	Capitol Meridian Partners, L.P.		12/08/2023	3	5,880,869	5,832,350	5,832,350	(48,519)						73,131	2.300
000000-00-0 .	CMP Terrapin Partners II LP-Partnership Interests		WILMINGTON	DE	Capitol Meridian		06/21/2024	3	3,830,328	3,830,328	3,830,328							55,672	0.000
000000-00-0 .	Coalesce Capital Fund I, L.P.		Wilmington	DE	Coalesce Capital Fund		02/23/2024		722,354	402,713	402,713	(319,641)						9,277,646	10.413
000000-00-0 .	Coatue CT XIII LLC		Wilmington	DE	Coatue Management, L.L.C.		08/26/2020	1		41,369	41,369	28,349						572,687	2.333
000000-00-0 .	Coatue Qualified Partners, L.P.		Wilmington	DE	Coatue Management, L.L.C.														0.000
000000-00-0 .	Co-Invest Hamlet Holdings, LLC (Harrah's)		Wilmington	DE	Texas Pacific Group		01/24/2008	3											0.855
000000-00-0 .	Colony Valhalla Partners I-A, L.P.		Wilmington	DE	Colony Capital LLC		07/20/2020		94,770,794	71,999,788	71,999,788	(35,030,456)						13,743,673	9.710
000000-00-0 .	Comar Holding Company, LLC		Wilimington	DE	North Haven Goldfinch Topco, LLC		06/18/2018	3	12,512,555	6,889,910	6,889,910	(2,301,088)							7.013
000000-00-0 .	COMAR SER 1 PREFERRED UNIST		Wilmington	DE	Comar		11/22/2023	3	3,851,766			(3,851,766)							7.013
000000-00-0 .	COMMON CLASS B-1		Wilmington	DE	Whitson's Culinary Group		06/02/2023	3	578,370	578,370	578,370								20.500
000000-00-0 .	Common Equity (ASTP)		Wilmington	DE	American Student Transportation Partners		09/11/2023	3	379,553	379,553	379,553							389,296	2.900
000000-00-0 .	Common Equity (Monte Nido - Co-Invest Vehicle)		Wilmington	DE	Monte Nido		08/24/2022	3	1,441,073	1,411,136	1,411,136	(27,480)							1.870
000000-00-0 .	Common Equity (Monte Nido - Direct)		Wilmington	DE	Monte Nido		08/25/2022	3	10,000,000	9,984,195	9,984,195	5,885							10.000
000000-00-0 .	Common Units (Mr Greens)		Wilmington	DE	Mr Greens		05/01/2023	3	135,354	135,354	135,354								20.600
000000-00-0 .	Composite Technology Holdings		Wilmington	DE	Clock Spring		11/01/2021	3											1.071
000000-00-0 .	COMPOSITE TECHNOLOGY HOLDINGS, LLC		Dover	DE	Wind Point Partners		02/01/2019	3									23,287		1.071
000000-00-0 .	Concrete VC I LP		Dorset	GBR	Concrete VC I LP		08/01/2022	1	989,464	820,608	820,608	(58,126)				(44,585)		560,415	15.000
000000-00-0 .	Connatix Equity		Wilmington	DE	Connatix		08/24/2021	3	7,691,313	3,164,423	3,164,423	(1,384,871)							4.760
000000-00-0 .	Constellation 2022, L.P.		WILMINGTON	DE	CPI		08/08/2022	3	2,985,619	7,626,284	7,626,284	3,358,480					3,697		12.380
000000-00-0 .	ContextLogic Fund (Wish)		Wilmington	DE	ContextLogic		09/25/2020	1	2,501,393			(6,537,374)							4.550
000000-00-0 .	Controlled Products Common Equity		DOVER	DE	Controlled Products		10/25/2021	3	7,300,000	4,980,775	4,980,775	(954,248)							2.880
000000-00-0 .	Cool Acquisition Holdings, LP-Holdings Subscription		Wilmington		The Halifax Group		10/31/2024	3	1,990,000	1,990,000	1,990,000								0.000
000000-00-0 .	COP GM Intermediate, LLC		Dover	DE	CenterOak Partners, LLC		11/01/2017	3											8.418
000000-00-0 .	COP Grand Rapids Investment, LLC		Dover	DE	CenterOak Partners, LLC		11/01/2018	3				6,574,721					16,632,203		10.620
000000-00-0 .	COP HomeTown Acquisitions, Inc. (Equity)		Wilmington	DE	COP Hometown Acquisitions, Inc		12/31/2021		707,000	447,918	447,918	(26,899)							0.482
000000-00-0 .	COP Village Green Investment, LLC-Class A Units		DOVER	DE	Village Green		09/26/2024	3	3,500,000	3,500,000	3,500,000								3.000
000000-00-0 .	Core Innovation Capital I, L.P.		Wilmington	DE	Core Innovation Capital GP, LLC		05/03/2010		13,254,686	13,254,686	13,254,686	(4,439,246)					4,503,722	1,021,262	22.615
000000-00-0 .	Corinthian DC Holdings, LP		Wilmington	DE	Corinthian DC Holdings, LP		12/01/2020	3	5,398,678	8,426,214	8,426,214	695,207						24,611,785	1.491
000000-00-0 .	Cornell Capital Partners II CCT LP		Wilmington	DE	Trustaff/HSS (CCRR)		03/05/2021	3	17,232,176	17,175,314	17,175,314	(21,463,112)							12.000
000000-00-0 .	Cornell Capital Partners II LP		George Town	CYM	Cornell Capital LLC		03/19/2021	3	33,000,000	24,550,611	24,550,611	(6,555,310)						17,000,000	6.400
000000-00-0 .	Cornell Capital Partners LP		George Town	CYM	Cornell Capital LLC		06/12/2018	3	29,264,449	27,822,960	27,822,960	(1,156,344)						7,026,232	3.200
000000-00-0 .	Cornhusker Parent, L.P.		Wilmington	DE	Universal Pure		10/28/2022	3	2,034,120	1,891,158	1,891,158	(44,232)							0.645
000000-00-0 .	Cornhusker Upper Intermediate, Inc.		Wilmington	DE	Universal Pure		10/28/2022	3	7,220,680	7,250,456	7,250,456	29,776						223,320	14.880
000000-00-0 .	Correlation Ventures III, L.P.		Wilmington	DE	Correlation Ventures		08/05/2022	1	5,250,000	4,617,785	4,617,785	(309,756)						4,750,000	7.860
000000-00-0 .	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		01/29/2020	3											4.284
000000-00-0 .	Corrona Group Holdings, L.P.		Wilmington	DE	Audax Management Company, L.L.C.		12/13/2019	3											8.567
000000-00-0 .	Costanoa Ventures V, LP		WILMINGTON	DE	Costanoa Ventures		07/21/2023	1	1,998,074	1,864,188	1,864,188	(133,886)						3,001,926	2.200

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Court Square Capital Partners III, LP		Wilmington	DE	Court Square Capital Partners		05/29/2013	3	12,524,025	21,918,893	21,918,893	(7,412,973)					18,423,965	1,140,613	2.682
000000-00-0 .	Court Square Capital Partners IV, L.P.		Wilmington	DE	Court Square Capital Partners		11/04/2019	3	44,990,209	60,145,381	60,145,381	6,711,525					843,417	9,843,879	4.530
000000-00-0 .	Covercraft Common Equity		Wilmington	DE	Covercraft		08/20/2021	3	2,363,200	1,388,186	1,388,186	(493,648)							1.630
000000-00-0 .	Coyote 2021, L.P.		Wilmington	DE	AIT Logistics		04/01/2021	3	8,986,009	18,842,225	18,842,225	(7,494,427)						1,354,966	4.380
000000-00-0 .	CP7 Pet Food Investment, LP		Festival Square	GBR	Catterton Partners		06/10/2015	2											11.183
000000-00-0 .	CRC Investments LLC		Wilmington	DE	CIP Management		01/09/2019	3											4.566
000000-00-0 .	Creation Investments Andes, LLC		Wilmington	DE	Creation Investments Capital Management, LLC		08/27/2019		2,567,216	2,136,650	2,136,650	35,405							11.210
000000-00-0 .	Creation Investments CF, LLC		Wilmington	DE	Creation Capital		05/10/2016		7,480,580	6,642,389	6,642,389	2,741,141						72,250	8.957
000000-00-0 .	Creation Investments Social Ventures Fund II		Wilmington	DE	Creation Investments Global Management, LLC		12/14/2012		588,999	595,244	595,244	(623,358)						738,000	12.245
000000-00-0 .	Creation Investments Social Ventures Fund III		Wilmington	DE	Creation Investments Capital Management, LLC		07/21/2015		9,749,059	13,877,888	13,877,888	(4,975,600)						1,960,000	16.000
000000-00-0 .	Creation Investments Social Ventures Fund IV		Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018		22,000,000	113,415,501	113,415,501	(7,545,402)						500,000	14.286
000000-00-0 .	Creation Investments TC, LLC		Wilmington	DE	Creation Investments TC, LLC		11/28/2018		2,500,000	806,367	806,367	(1,186,216)							20.460
000000-00-0 .	Crosslink Endeaver Fund II, L.P		Wilmington	DE	Endeavour Holdings II, L.L.C.		10/09/2024	1	100,000	100,000	100,000								1.400
000000-00-0 .	Crosslink Ventures X-B, L.P.		Wilmington	DE	Crosslink Capital		09/15/2023	1	3,420,000	2,957,700	2,957,700	(147,655)						14,580,000	5.140
000000-00-0 .	CSC Fusion Holdings LP		CA	CA	Power Digital		03/15/2022	3	13,934,162	13,927,516	13,927,516	(3,214)							17.400
000000-00-0 .	CSC LANCET HOLDINGS LP		Wilmington	DE	CSC Lancet Holdings, L.P.		08/16/2021	3	11,965,662	11,960,894	11,960,894	(4,633,349)							33.013
000000-00-0 .	Curt Acquisition Holdings, LLC		Wilmington	DE	Audax Management Company, L.L.C.		03/04/2014	3											7.200
000000-00-0 .	CV Holdco, LLC		Wilmington	DE	Class Valuation		03/31/2021	2	17,677,085	2,758,074	2,758,074	(9,590,675)							5.800
000000-00-0 .	CVC European Equity Partners III, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/04/2001	3	1,073,257	3,091,468	3,091,468	509,071						668,873	1.304
000000-00-0 .	CVC European Equity Partners IV, LP		George Town	CYM	CVC Capital Partners Europe Limited		09/02/2005	3	248,260	117,988	117,988	(5,703)				(7,812)		9,404,394	1.292
000000-00-0 .	CVC European Equity Partners Tandem Fund, L.P.		George Town	CYM	CVC Capital Partners Europe Limited							4,144,841						4,526,920	0.012
000000-00-0 .	CVC European Equity Partners V, LP		George Town	CYM	CVC Capital Partners Europe Limited		07/21/2008	3											0.605
000000-00-0 .	Dallas Venture Capital Fund II LP		Wilmington	DE	Dallas Venture Capital GP I LLC		11/10/2021	1	3,000,000	2,946,271	2,946,271	99,097						2,000,000	6.230
000000-00-0 .	Daytona Aggregator LLC		Wilmington	DE	Gryphon Partners V, LP		10/01/2019	3	1,302,600	664,860	664,860	(97,615)							1.124
000000-00-0 .	DBAG Fund VI (Guernsey) L.P.		St Peter Port		Deutsche Beteiligungs AG		07/09/2020	1	1,956,589	1,717,011	1,717,011	(734,521)				(141,548)		4,534,601	1.410
000000-00-0 .	DC Capital Partners Fund III, L.P		Santa Clara	VA	DC Capital Partners		06/23/2022	3	15,516,576	12,281,543	12,281,543	(1,308,307)						14,814,583	3.530
000000-00-0 .	DC Front Range Holdings I, LP		Wilmington	DE	Digital Bridge		08/05/2019		97,244,695	110,015,838	110,015,838	(489,140)							4.580
000000-00-0 .	DCS GLOBAL, LLC		Dover	DE	Tritium I Partners, L.P.		06/21/2018	3											17.992
000000-00-0 .	DCS Global-Class A Preferred		Wilmington	DE	Tritium I Partners, L.P.												127,822		0.000
000000-00-0 .	Deacon Holdings I LP		WILMINGTON	DE	Whitehorse Liquidity Partners Investco Inc.		12/22/2023	3	17,188,032	21,049,214	21,049,214	3,861,181						12,641,856	17.800
000000-00-0 .	Decarbonization Partners Fund I		WILMINGTON	DE	BlackRock/Tamesek		09/25/2023	1	16,563,634	14,233,210	14,233,210	(287,865)						33,827,655	4.200
000000-00-0 .	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp		Amsterdam	NLD	DIF Management B.V.		06/10/2021		42,699,247	56,203,340	56,203,340	3,555,392				(2,269,743)		11,250,986	4.941
000000-00-0 .	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp		Amsterdam	NLD	DIF Management B.V.		03/31/2020		39,903,425	48,731,014	48,731,014	5,407,804				(4,483,518)		13,936,017	1.650
000000-00-0 .	DIF VI Co-Invest Project 2B C.V.		Amsterdam	NLD	DIF Management B.V.		12/23/2021		89,658,433	149,272,596	149,272,596	36,197,014					3,418,806	2,655,603	12.700
000000-00-0 .	DigitalBridge Partners II		WILMINGTON	DE	Digital Bridge		02/12/2021	2	44,944,110	54,969,070	54,969,070	4,569,851					(3,557)	4,926,299	0.600
000000-00-0 .	Direct Lending Fund IV (USD-L) SLP		Luxembourg	LUX	Churchill Asset Management		01/31/2024		25,138,674	27,249,298	27,249,298	2,110,624					443,493	25,355,314	9.630
000000-00-0 .	Diversified (Preferred Equity)		Wilmington	DE	Diversified		12/06/2022	3				25,130					1,316,575		6.928
000000-00-0 .	Domain Entertainment Fund II, LP		Wilmington	DE	Domain Entertainment Fund GP		09/05/2024		17,541,432	28,034,739	28,034,739	10,493,307					15,759	17,458,569	3.500
000000-00-0 .	Domain Entertainment Fund-A, LP		Wilmington	DE	Domain Entertainment Fund GP		10/29/2020		55,427,245	82,757,007	82,757,007	21,113,898					1,970,860	16,177,036	13.333
000000-00-0 .	DUNES POINT CAPITAL FUND II, LP		Georgetown	CYM	Dunes Point Capital II, G.P.		03/29/2019	3	18,892,232	25,539,938	25,539,938	(4,705,982)					6,254,297	5,273,187	9.670
000000-00-0 .	Dunes Point Capital III, LP		Wilmington	DE	Dunes Point Capital		06/27/2022	3	19,347,920	20,509,561	20,509,561	1,161,641						11,620,219	3.900
000000-00-0 .	DWH Equity Investors, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	251,328	26,832	26,832								4.440

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	EagleTree Capital Partners VI, LP		Dover	DE	EagleTree Partners VI Ultimate GP, LLC		11/22/2023	3.	7,955,294	9,338,177	9,338,177	1,382,883						32,040,037	2.500
000000-00-0 .	EagleTree Partners IV, LP		Dover	DE	Wasserstein & Co.		06/01/2016	3.	17,189,351	45,607,557	45,607,557	(20,202,804)					2,559,845	453,819	9.697
000000-00-0 .	EagleTree Partners V, LP		Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3.	31,900,339	38,646,170	38,646,170	1,703,373					2,185,094	11,956,154	9.990
000000-00-0 .	Eagletree-Airtech Investment, L.P.		Wilmington	DE	EagleTree		02/01/2018	3.											5.714
000000-00-0 .	ECM Investors, LLC		Wilmington	DE	Sentinel Capital Partners		04/30/2020	3.											1.831
000000-00-0 .	Ecosystem Investment Partners III, LP		Wilmington	DE	Ecosystem Investment Partners		08/21/2020		5,460,849	11,282,436	11,282,436	1,044,150						4,472,801	4.950
000000-00-0 .	Ecosystem Investment Partners IV, L.P.		Wilmington	DE	Ecosystem Investment Partners		07/16/2020		7,099,033	7,883,383	7,883,383	79,661					(83)	1,208,657	2.200
000000-00-0 .	ECP V, LP		WILMINGTON	DE	Energy Capital Partners		12/27/2023		14,106,444	15,860,616	15,860,616	1,754,172					43,902	11,242,505	7.000
000000-00-0 .	EFC Holdings Common Equity CLASS A		WILMINGTON	DE	EFC 2		03/01/2023		232,190	232,190	232,190							3	2.300
000000-00-0 .	EFC Investment Holdings, LLC		Wilmington	DE	Quad-C Management L.P.		04/30/2013	3.											2.974
000000-00-0 .	EIF V, L.P.		Wilmington	DE	Ecosystem Integrity Fund		11/08/2024	1.	4,900,000	4,900,000	4,900,000							15,100,000	0.000
000000-00-0 .	EIP Co-Investment IV-A, LLC		Wilmington	DE	Ecosystem Investment Partners		07/01/2021		1,134,513	1,098,201	1,098,201	101,158						1,111,519	5.760
000000-00-0 .	Elevar Equity IV, L.P.		George Town	CYM	Elevar Equity		01/29/2018		13,268,638	33,391,643	33,391,643	401,437						1,407,203	12.440
000000-00-0 .	Elevar India V, L.P.		George Town	CYM	Elevar Equity		01/11/2022		11,820,000	12,262,880	12,262,880	(121,441)						8,180,000	7.960
000000-00-0 .	Elevation Partners, L.P.		Wilmington	DE	Elevation Management, LLC		12/13/2004	3.											2.222
000000-00-0 .	Emerging Consumer Payments Ltd.		Ebene	MUS	LeapFrog Investments Ltd		04/05/2018		8,994,526	10,308,147	10,308,147							86,380	11.200
000000-00-0 .	EMG AE Permian Co-Investment, L.P.		Wilmington	DE	Energy & Minerals Group		07/22/2014												15.380
000000-00-0 .	EMG Utica II Co-Investment, L.P.		Wilmington	DE	Energy & Minerals Group		03/04/2013		44,777,992	48,207,065	48,207,065	(6,135,641)					3,755,342		24.703
000000-00-0 .	Endeavour Capital Fund VIII, LP		Wilmington	DE	Endeavour Capital, LLC		11/09/2021	3.	17,437,221	19,905,852	19,905,852	504,951					(14,910)	10,713,769	3.530
000000-00-0 .	Endeavour Project Mars Opportunity, L.P.		Wilmington	DE	M&M Thrift		11/18/2021	3.	5,363,576	8,285,233	8,285,233	756,288					255,696		6.870
000000-00-0 .	Energy & Minerals Group Fund II, L.P.		Wilmington	DE	EMG Investments, LLC		06/29/2011		17,012,821	24,610,302	24,610,302	(1,990,627)					397,369	38,810	1.510
000000-00-0 .	Energy & Minerals Group Fund III, L.P.		Wilmington	DE	Energy & Minerals Group		01/16/2014		25,578,756	24,934,826	24,934,826	(1,457,030)						87,733	1.400
000000-00-0 .	Energy & Minerals Group Fund IV, L.P.		Wilmington	DE	The Energy & Minerals Group		10/29/2015		43,250,075	51,221,452	51,221,452	(15,693)					1,889,048	1,497,593	2.290
000000-00-0 .	EnerVest Energy Institutional Fund XIV-C, L.P.		Dover	DE	EnerVest Management Partners		07/06/2020	1.		8,043,541	8,043,541	(912,075)					760,273	1,508,898	3.610
000000-00-0 .	Eniac Ventures VI LP		WILMINGTON	DE	Eniac Ventures		05/29/2024	1.	1,215,000	1,107,152	1,107,152	(107,848)						7,785,000	6.000
000000-00-0 .	EQT Infrastructure V		Luxembourg	LUX	EQT Partners AB		08/13/2021		45,853,808	54,833,556	54,833,556	5,159,101				(4,635,512)		8,401,837	0.400
000000-00-0 .	EQT Infrastructure V Co-Investment (B) SCSP		DOVER	DE	EQT Fund Management S.A.r.l.		11/16/2021		48,804,894	83,407,297	83,407,297	19,294,023						1,574,448	5.470
000000-00-0 .	EQT Infrastructure V Co-Investment (D) SCSp		Wilmington	DE	EQT Fund Management S.Ã r.l.		07/12/2021		20,117,021	25,766,622	25,766,622	2,161,882						600,000	8.360
000000-00-0 .	EQT Infrastructure VI (No. 2) EUR SCSp		Luxembourg	LUX	EQT Partners AB		04/10/2024		7,673,886	6,445,573	6,445,573	(922,527)				(303,556)		18,696,272	0.125
000000-00-0 .	EQT Infrastructure VI Co-Investment (C) SCSP		Alpharetta	GA	EQT Fund Management S.A.r.l.		09/29/2023	1.	50,707,212	52,940,826	52,940,826	2,190,176							4.600
000000-00-0 .	E-Tech Holdings Partnership, L.P.-Partner Interests		Wilmington	DE	Graham Partners		05/22/2024	3.	10,522,672	10,522,672	10,522,672								0.000
000000-00-0 .	Evadata, LLC		New York	NY	TIAA		02/26/2020		329,608	39,664	39,664	(189,648)							10.850
000000-00-0 .	Ex Vivo Sponsor L.P.		Wilmington	DE	Gryphon Partners		07/31/2017	3.											6.178
000000-00-0 .	Excelligence Parent Holdings, LLC		Wilmington	DE	Brentwood Associates		12/26/2014	3.	4,921,000	30,936,047	30,936,047	1,603,795							7.388
000000-00-0 .	Exceptional Fund I, LP		DOVER	DE	Excetpion Fund		05/24/2024	3.	642,274	642,274	642,274							1,950,000	5.000
000000-00-0 .	Falcon Strategic Partners V, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2.	21,994,511	19,716,176	19,716,176	(3,381,522)					389,671	3,961,430	3.970
000000-00-0 .	Falcon Strategic Partners VI, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2.	23,836,704	31,906,480	31,906,480	(528,184)					4,292,638	15,740,168	3.200
000000-00-0 .	Falcon Structured Equity Partners, LP		Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2.	25,196,974	24,437,273	24,437,273	(921,617)					284,231	3,454,392	10.900
000000-00-0 .	Falfurrias Capital Partners II, LP		Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3.	2,094,984	2,103,677	2,103,677	(306,878)						250,000	15.835
000000-00-0 .	Falfurrias Capital Partners III, L.P.		Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3.	3,196,873	33,171,299	33,171,299	(21,021,487)					10,400,680	556,043	10.901
000000-00-0 .	FALFURRIAS CAPITAL PARTNERS IV, LP		Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3.	28,221,201	80,996,046	80,996,046	19,599,509					91,172	120,000	8.000
000000-00-0 .	Falfurrias Capital Partners V, LP		Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3.	30,485,000	35,714,607	35,714,607	2,288,589						4,515,000	4.118
000000-00-0 .	Falfurrias Growth Partners I, LP		Wilmington	DE	Falfurrias Management Partners, LP		10/24/2023	3.	6,450,000	5,830,037	5,830,037	(619,963)						8,550,000	4.300
000000-00-0 .	FCP-CFS holdings, LLC		Wilmington	DE	FCP-CFS Holdings, LLC		07/25/2019	3.											0.000
000000-00-0 .	FCP-Chips Holdings, LLC-Company Shares		WILMINGTON	DE	FCP-Chips Holdings, LLC		08/14/2024	3.	11,000,000	11,000,000	11,000,000								4.280
000000-00-0 .	Fengate Core Infrastructure Fund III (U.S.) L.P.		Oakville	CAN	Fengate		06/05/2019		18,793,470	20,216,155	20,216,155	67,205					2,007,212	5,269,189	35.228

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Fengate Infrastructure Fund IV (U.S.) L.P. ..		Oakville		Fengate		12/30/2022	1.	23,476,352	26,499,518	26,499,518	2,704,449					472,929	32,717,581	100.000
000000-00-0 .	Fenway Partners Cap Fund II, L.P.		Wilmington	DE	Fenway Partners, Inc.		10/28/1998	3.		1,953,568	1,953,568	281,440					809,263	314,781	2.200
000000-00-0 .	FFL Capital Partners IV, LP		Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3.				(720,108)							4.350
000000-00-0 .	Fifth Wall Ventures Retail Fund, L.P.		Dover	DE	Fifth Wall Ventures Retail Fund, L.P. .		03/06/2020	1.	9,626,691	8,013,492	8,013,492	(1,858,330)						390,536	9.900
000000-00-0 .	Film Library Holdings LLC		Wilmington	DE	Global Securitization Services, LLC		07/31/2010	2.									278,229		5.159
000000-00-0 .	FineLine CV LP		Wilmington	DE	L Squared Capital Management LP		11/15/2024		16,345,267	16,345,267	16,345,267							3,654,733	12.500
000000-00-0 .	Firebolt Ventures Fund V, L.P.		Wilmington	DE	Firebolt Ventures		03/14/2024	1.	4,000,000	4,129,255	4,129,255	129,255						6,000,000	1.000
000000-00-0 .	First Reserve Fund X, L.P.		Wilmington	DE	First Reserve Corporation		10/29/2004												1.750
000000-00-0 .	First Reserve Fund XI, L.P.		Wilmington	DE	First Reserve Corporation		12/14/2006					(40,277)					12,150	84	1.280
000000-00-0 .	First Reserve Fund XII, L.P.		George Town	CYM	First Reserve Corporation		11/14/2008		196,069	48,661	48,661	(54,849)							1.731
000000-00-0 .	First Street Technology, Inc. - Series A-1 Preferred		WILMINGTON	DE	First Street Technology, Inc.		08/06/2024	1.	1,007,964	1,007,964	1,007,964								5.000
000000-00-0 .	Flexential Opportunity LP		Wilmington	DE	GI Partners		07/28/2017	3.	15,057,379	18,397,140	18,397,140	2,648,467					37,500		8.110
000000-00-0 .	FMG Suite (Series A Preferred)		Wilmington	DE	FMG Suite		07/01/2021	3.	1,464,375	2,838,343	2,838,343	2,246,536							2.210
000000-00-0 .	FNMA (RES. DUE 4/25/20)		District of Columbia	DC	Federal National Mortgage Association .		12/31/1990		238	238	238								0.000
000000-00-0 .	Foresight Energy Infrastructure Partners S.C.Sp		Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3.	44,969,526	42,841,839	42,841,839	634,274				(2,708,779)		8,741,818	5.873
000000-00-0 .	Fortress Credit Opportunities Fund II, LP		Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010		1,209,298	1,039,710	1,039,710	225,892						2,830,947	1.449
000000-00-0 .	Fortune-Class A-2 Preferred Units		Wilmington	DE	Fortune International LLC		05/08/2023	3.	18,860,000	18,860,000	18,860,000								8.400
000000-00-0 .	Founders Fund VI, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1.	3,840,964	14,164,883	14,164,883	2,801,399						100,000	0.450
000000-00-0 .	Founders Fund VII, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1.	4,700,000	7,152,547	7,152,547	875,986						50,000	0.410
000000-00-0 .	Freedom 3 Investments III, LP		Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2.	7,775,868	9,289,504	9,289,504	(68,711)					54,440		10.482
000000-00-0 .	FreshEdge- Class B Common Partnership Units		Wilmington	DE	FreshEdge		09/30/2022	2.	2,381,461	1,781,499	1,781,499	(471,704)							2.070
000000-00-0 .	Frontenac XII Private Capital Limited Partnership		Wilmington	DE	Frontenac Company LLC		08/17/2022	3.	15,388,848	17,551,373	17,551,373	2,793,039						9,611,152	8.370
000000-00-0 .	Frontier Fund IV, LP		Wilmington	DE	Frontier Capital		03/30/2015	3.	16,236,954	16,737,570	16,737,570	(452,796)					67,746	2,959,846	6.396
000000-00-0 .	Frontier Fund V, LP		Wilmington	DE	Frontier Capital		11/21/2017	3.	16,596,105	27,527,047	27,527,047	3,058,446					947,053	3,297,276	4.161
000000-00-0 .	Frontier Opportunity Fund A LP		Wilmington	DE	Frontier Capital		09/22/2022	3.	3,823,079	4,377,366	4,377,366	291,666					920,410	6,055,922	4.780
000000-00-0 .	Further Global Capital Partners II, L.P.		Geogetown	CYM	Further Global Capital Management, L.P.		08/17/2022	3.	10,524,518	17,280,981	17,280,981	5,340,291						14,462,415	2.500
000000-00-0 .	FVLCRUM FUND LP		Wilmington	DE	Fvlcrum		10/12/2023		4,675,468	4,340,607	4,340,607	(334,861)						5,395,773	3.900
000000-00-0 .	Gannett Fleming - Common Equity		Wilmington	DE	Gannett Fleming		06/30/2023	3.	11,282,829	11,066,768	11,066,768	(37,831)							3.400
000000-00-0 .	Gaoling Fund, L.P.		Grand Cayman	CYM	Hillhouse Capital Management, Ltd.		09/25/2020												0.000
000000-00-0 .	Gastro Health Preferred Equity		Wilmington	DE	Gastro Health		10/01/2020	3.											27.714
000000-00-0 .	GCX - Common Equity CLASS A-2		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3.	1,623,476	1,233,573	1,233,573	(479,991)							1.960
000000-00-0 .	GCX - Preferred Equity		WILMINGTON	DE	GCX Mounting Solutions		09/13/2021	3.	11,207,625	16,051,697	16,051,697	4,844,072						156,704	1.960
000000-00-0 .	Geds Equity Investors, LP-Common Units		WILMINGTON	DE	GEDS EQUITY INVESTORS, LP		07/01/2024		4,550,000	4,550,000	4,550,000								0.000
000000-00-0 .	GEM Independent Sponsor Fund I		Wilmington	DE	Global Endowment Management, LP		10/28/2024	3.	2,104,525	2,104,525	2,104,525							23,159,522	6.600
000000-00-0 .	General Catalyst Group VI, L.P.		Wilmington	DE	General Catalyst Group Management, LLC		08/26/2020	1.		26,103,924	26,103,924	(3,276,742)						7,441,280	2.000
000000-00-0 .	GenNx/AeroRepair Holdings LLC		Wilmington	DE	GenNx 360 Capital Partners III, LP		12/23/2019	3.	429,679										5.190
000000-00-0 .	GenNx/MWC Holdings LLC		Wilmington	DE	GenNx360 Management Company, LLC			3.											1.180
000000-00-0 .	GenNx/PAG Holdings, LLC		Wilmington	DE	GenNx360 Management Company, LLC		07/26/2018	3.											7.910
000000-00-0 .	GenNx360 Aerospace Fund L.P. (rollover)		Wilmington	DE	GenNx360 Management Company, LLC		12/01/2024	3.	3,457,795	12,896,896	12,896,896	9,439,101						4,542,691	8.000
000000-00-0 .	GenNx360 Aerospace Fund, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		11/09/2023		26,805,477	36,954,296	36,954,296	10,148,819						2,785,102	8.000
000000-00-0 .	GenNx360 Capital Partners II, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3.	10,675,471	13,409,622	13,409,622	(11,229,721)					8,718,250	372,366	6.535
000000-00-0 .	GenNx360 Capital Partners III, L.P.		Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3.	33,744,158	71,117,787	71,117,787	8,836,435					15,607,620	2,879,684	10.730
000000-00-0 .	GenNx360 Capital Partners IV, LP		DOVER	DE	GenNx360 Management Company, LLC		01/11/2024	3.	10,091,761	16,157,624	16,157,624	6,065,863						39,908,239	16.700
000000-00-0 .	GenServe		Wilmington	DE	GenServe		07/30/2024	3.	10,000,000	10,000,000	10,000,000							1,500,000	3.293

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Genstar Capital Partners VII, LP		Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3											1.905
000000-00-0 .	GF Holdings SPV, L.P.-Class A-1 Units		Wilmington	DE	GF Holdings SPV		06/25/2024	3	10,000,000	10,000,000	10,000,000								0.000
000000-00-0 .	GF Holdings SPV, L.P.-Class E-1 Units		WILMINGTON	DE	GF Holdings SPV		08/01/2024	3	22,282,609	22,282,609	22,282,609								0.000
000000-00-0 .	GF Parent LLC		Wilmington	DE	GF Parent LLC		06/28/2018	3											0.761
000000-00-0 .	GGC Neustar Investors, LP		Dover	DE	Golden Gate Private Equity, Inc.		08/26/2020	3											0.290
000000-00-0 .	GHK Fund I LP		Wilmington	DE	GHK Capital Partners LP		10/08/2020	3	14,943,581	18,014,374	18,014,374	1,026,384						5,245,804	4.880
000000-00-0 .	GHK Fund II LP		WILMINGTON	DE	GHK Capital Partners LP		02/09/2024	3	5,989,283	5,019,272	5,019,272	(970,011)						34,006,008	3.000
000000-00-0 .	GHK Pure Co-Investment Vehicle LP		Wilmington	DE	GHK Fund I LP		07/15/2020	3											3.830
000000-00-0 .	GHK Smokey Co-Investment Vehicle LP		WILMINGTON	DE	ITS Logistics		06/14/2021	3	4,385,880	21,382,316	21,382,316	(10,746)							11.300
000000-00-0 .	GI Partners Fund III, LP		Wilmington	DE	GI Partners				120,172		120,172								0.032
000000-00-0 .	GI Partners Fund IV L.P.		Wilmington	DE	GI Partners		01/24/2014	3	21,821,005	31,937,545	31,937,545	1,237,799					2,340,739	653,135	1.961
000000-00-0 .	GI Partners Fund V LP		Wilmington	DE	GI Partners		02/16/2018	3	26,884,601	46,141,198	46,141,198	4,298,295					3,193,212	2,601,752	1.440
000000-00-0 .	GI Partners Fund VI		Wilmington	DE	Valet Living		01/06/2021	3	16,082,778	21,471,212	21,471,212	3,630,233							20.250
000000-00-0 .	GI Partners Fund VI LP		WILMINGTON	DE	GI GP VI LP		09/29/2021	3	31,101,555	37,528,946	37,528,946	4,353,219						8,898,445	1.231
000000-00-0 .	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)		Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020		21,715,591	21,223,735	21,223,735	(2,689,968)						3,239,167	10.950
000000-00-0 .	Global Ventures III SCSp		Grand Duchy	LUX	Global Ventures LLC		09/05/2023		1,174,429	990,621	990,621	(183,808)						3,825,571	3.300
000000-00-0 .	Golden Gate Capital Opportunity Fund, L.P.		Grand Cayman	CYM	Golden Gate Private Equity, Inc.		08/26/2020	3											0.286
000000-00-0 .	Goldner Hawn Fund VII, L.P		Wilmington	DE	Matrix Adhesives		12/15/2021	1	7,793,480	6,528,158	6,528,158	(493,616)							13.450
000000-00-0 .	Goldner Hawn Fund VII, LP		Wilmington	DE	Goldner Hawn LP		04/29/2019	3		21,449,919	21,449,919	3,601,052					180,771	4,038,164	10.000
000000-00-0 .	Goldner Hawn Fund VIII, LP		WILMINGTON	DE	Goldner Hawn LP		07/17/2023	3	10,388,496	12,448,600	12,448,600	2,114,175						19,610,099	8.600
000000-00-0 .	Golub Capital BDC 3, Inc.		Baltimore	MD	Golub Capital		08/26/2020		13,791,569	14,362,234	14,362,234	166,223					834,256	600,000	2.337
000000-00-0 .	GP EMERGENCY POWER HOLDINGS, L.P.		Wilmington	DE	Graham Partners		07/02/2018	3											2.624
000000-00-0 .	Graham Partners IV, L.P.		Wilmington	DE	Graham Partners		04/21/2016	3	3,114,170	2,003,351	2,003,351	(1,501,315)						1,988,115	7.900
000000-00-0 .	Graham Partners V, L.P.		Wilmington	DE	Graham Partners		11/06/2019	3	30,973,417	49,066,558	49,066,558	5,285,027					7,519,044	6,481,945	7.325
000000-00-0 .	Graham Partners VI, L.P.		Wilmington	DE	Graham Partners		09/18/2023	3	17,049,002	16,721,982	16,721,982	(327,020)						27,719,655	5.600
000000-00-0 .	Grain Spectrum Holdings IV L.P.		WILMINGTON	DE	Grain Management		06/03/2022	1	7,396,165	6,316,608	6,316,608	(147,035)						17,636,164	3.630
000000-00-0 .	Granite Global Ventures III, L.P.		Wilmington	DE	GGV Capital		11/01/2006	1										287,500	1.917
000000-00-0 .	Greenbriar Equity Fund IV, L.P.		Wilmington	DE	Greenbriar Equity Group		12/14/2018	3	7,477,082	18,773,793	18,773,793	(15,003,629)					4,800,226	4,562,588	11.200
000000-00-0 .	Greenbriar Equity Fund VI, L.P.		Wilmington	DE	Greenbriar Equity Group		08/01/2023	3	7,097,372	7,364,248	7,364,248	500,359						12,901,256	0.062
000000-00-0 .	Greenbriar Equity Partners V, L.P.		Wilmington	DE	Greenbriar Equity Group		08/02/2021	3	28,038,255	33,454,472	33,454,472	(85,900)					1,196	1,959,101	1.850
000000-00-0 .	Gresham CMS Fund, LLC		New York	NY	Gresham Investment Management LLC		08/30/2016												100.000
000000-00-0 .	GreyLion Capital Fund III, LP		Wilmington	DE	GreyLion Capital LP		12/14/2021	3	4,433,648	6,156,977	6,156,977	255,168						5,501,214	2.150
000000-00-0 .	GRG Holdings, LLC (Garretson)		Wilmington	DE	Harvest Partners, Inc.		12/20/2012	3											5.730
000000-00-0 .	Gridiron Capital Fund II, L.P.		Wilmington	DE	Gridiron Capital		07/25/2011	3	5,013,402	4,655,632	4,655,632	(1,212,365)					43,243	13,769,182	7.045
000000-00-0 .	Gridiron Capital Fund III, L.P.		Wilmington	DE	Gridiron Capital		04/06/2015	3	12,234,103	52,974,869	52,974,869	(38,894,550)					4,960,023	6,624,942	4.706
000000-00-0 .	GRIDIRON CAPITAL FUND IV, L.P.		Wilmington	DE	Gridiron Capital, LLC		05/06/2020	3	40,813,535	72,350,660	72,350,660	(13,201,427)					13,686,523	1,831,299	6.030
000000-00-0 .	Gridiron Capital Fund V, L.P.		Wilmington	DE	Gridiron Capital, LLC		01/05/2023	3	29,613,571	31,580,330	31,580,330	1,057,458						20,386,429	2.800
000000-00-0 .	Gridiron Capital Fund, LP		Wilmington	DE	Gridiron Capital		09/27/2007	3	4,674			(8,876)						4,573,112	14.830
000000-00-0 .	Growth Capital Fund III, LP		DOVER	DE	Winslow Capital Management, LLC		02/26/2024	1	51,555,209	50,886,142	50,886,142	(669,066)						98,443,120	50.000
000000-00-0 .	Growth Catalyst Partners LLC		Port Louis	MUS	Global Impact Advisor LLC		06/08/2016		1,689,363	12,717,646	12,717,646	245,723					1,765,357	2,490,416	13.265
000000-00-0 .	GROWTHCURVE CAPITAL PARTNERS I LP		WILMINGTON	DE	Altvia Solutions, LLC		03/02/2023	1	7,758,553	8,795,811	8,795,811	575,929					13,359	2,579,047	0.667
000000-00-0 .	GrowthCurve Capital Sunrise Co-Invest LP-Limited Partner Interest		WILMINGTON	LA	GrowthCurve Capital		03/28/2024	3	5,130,333	5,130,333	5,130,333								0.000
000000-00-0 .	Gryphon Heritage L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/17/2020	3	10,043,103	10,043,103	10,043,103	(2,320,489)					2,827,426	17,098,145	8.590
000000-00-0 .	Gryphon Heritage L.P. (Secondary 1)		Wilmington	DE	Gryphon Advisors, LLC		07/28/2023	3	3,288,800	334,771	334,771	(3,111,465)						659,469	8.590
000000-00-0 .	Gryphon Junior Capital Fund III, L.P.		WILMINGTON	DE	Gryphon Advisors, LLC		12/13/2023	2	5,096,757	7,268,334	7,268,334	82,446					58,694	30,636,840	10.000
000000-00-0 .	Gryphon Mezzanine Partners II, L.P.		Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2	17,153,786	17,217,065	17,217,065	(864,303)					1,472,582	1,951,162	7.344

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Gryphon Partners IV, L.P.		Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3	12,018,578	18,324,827	18,324,827	320,644					539,062	3,487,287	3.473
000000-00-0 .	Gryphon Partners V, L.P.		Wilmington	DE	Gryphon Advisors, LLC		08/30/2018	3	44,508,579	64,938,369	64,938,369	(4,992,555)					9,012,162	3,599,019	4.980
000000-00-0 .	Gryphon Partners V, L.P. (Secondary 1)		Wilmington	DE	Gryphon Advisors, LLC		07/28/2023	3	5,292,048	5,411,531	5,411,531	(487,435)					751,014	650,942	4.980
000000-00-0 .	Gryphon Partners VI L.P. (Secondary 1)		Wilmington	DE	Gryphon Advisors, LLC		08/11/2023	3	231,448	2,757,149	2,757,149	2,525,702					554,559	3,798,039	2.560
000000-00-0 .	Gryphon Partners VI, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/18/2020		21,586,324	20,678,621	20,678,621	(3,134,850)						13,171,852	2.560
000000-00-0 .	GSM - Common Equity		WILMINGTON	DE	GSM Outdoors		12/01/2020	2		365,913	365,913	(14,022,412)					20,134,056		4.310
000000-00-0 .	GTCR Evergreen Fund I/B LP		Wilmington	DE	GTCR Evergreen Partners I LP		09/15/2023		20,287,891	30,203,708	30,203,708	5,096,686					1,487,276	3,764,649	3.100
000000-00-0 .	H.I.G. Advantage Buyout Fund I, L.P.		Wilmington	DE	H.I.G. Capital Management, Inc.		08/26/2020	3		(1)	(1)								0.444
000000-00-0 .	H.I.G. Bayside Debt & LBO Fund II, LP		Wilmington	DE	H.I.G. Advisors, L.L.C.		06/17/2008		6,342,621	5,050,805	5,050,805	(316,292)						11,748,109	2.500
000000-00-0 .	H.I.G. Bayside Opportunity Fund, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		07/12/2004			19,135	19,135	(104,285)					9,620	37,520	4.000
000000-00-0 .	H.I.G. Capital Partners II, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.		08/25/1998	3		330,311	330,311	(133,847)					339,265		11.189
000000-00-0 .	H.I.G. Capital Partners III, L.P.		Wilmington	DE	H.I.G. Advisors, L.L.C.					4,093	4,093							1,143,210	0.043
000000-00-0 .	Halifax Capital Partners V, LP		WILMINGTON	DE	Halifax Genpar V, LP		12/02/2022	3	9,075,048	14,633,930	14,633,930	6,274,423					50,723	20,863,537	8.980
000000-00-0 .	HarbourVest Int'l PEP III		Wilmington	DE	HarbourVest Partners, LLC		07/27/1998	3	7,045	348	348	(710)						225,000	0.900
000000-00-0 .	Harvest Ascend I		Wilmington	DE	Harvest Partners, Inc.		11/25/2024	3	10,804,918	10,804,918	10,804,918							29,195,082	8.000
000000-00-0 .	Harvest Partners IV, L.P.		Wilmington	DE	Harvest Partners, Inc.		07/19/2002	3											8.393
000000-00-0 .	Harvest Partners Structured Capital Fund I		Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2	17,158,259	11,608,995	11,608,995	(5,226,433)						10,339,508	10.636
000000-00-0 .	Harvest Partners Structured Capital Fund II, L.P.		Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2	59,217,666	82,327,102	82,327,102	2,446,534					130,298		7.370
000000-00-0 .	Harvest Partners V, LP		Wilmington	DE	Harvest Partners, Inc.		01/29/2007	3											6.801
000000-00-0 .	Harvest Partners VI, L.P.		Wilmington	DE	Harvest Partners, Inc.		11/28/2011	3	5,959,367	5,490,868	5,490,868	(3,636,170)					29,995	3,591,355	4.495
000000-00-0 .	Harvest Partners VII, L.P.		Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3	22,536,002	41,511,028	41,511,028	(16,026,847)					35,276	3,454,736	2.217
000000-00-0 .	Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3	20,570,438	28,897,463	28,897,463	(1,202,117)					2,935,196	2,514,591	0.732
000000-00-0 .	Harvest Structured Capital Fund III, L.P.		Wimington	DE	Harvest Partners, Inc.		12/18/2020	2	38,085,096	47,113,134	47,113,134	5,199,195					6,965	21,670,503	4.590
000000-00-0 .	HASA II Common Equity		Wilmington	DE	HASA II		01/10/2023	3	4,201,743	4,201,743	4,201,743								3.590
000000-00-0 .	HCI Equity Partners EV I, L.P.		Wilmington	DE	HCI Management EV I L.P		09/09/2024		27,839,027	27,595,181	27,595,181	(243,846)						8,660,973	0.000
000000-00-0 .	HealthQuad Fund II		New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020		13,138,002	14,014,094	14,014,094	(4,074,534)						1,861,998	20.492
000000-00-0 .	Hedosophia European Fintech Partners II, L.P.		St. Peter Port		Hedosophia		08/24/2022	1	8,265,023	7,978,851	7,978,851	(46,434)				(489,210)		1,794,539	2.110
000000-00-0 .	Hedosophia Partners V, L.P.		St. Peter Port		Hedosophia		08/16/2022	1	5,179,364	4,964,761	4,964,761	282,117						30,104	0.530
000000-00-0 .	HEPACO (Equity Co-Invest)		Wilmington	DE	Gryphon Advisors, LLC					942,137	942,137						164,130		0.014
000000-00-0 .	HEPACO Class A-1 Pref.		Wilmington	DE	HEPACO		02/16/2021					47,369					562,616		1.410
000000-00-0 .	Hermod Co-Invest, LP-Common Units		Wilmington	DE	Bansk Group		10/15/2024	3	7,676,875	7,676,875	7,676,875								0.000
000000-00-0 .	HGGC Fund IV, LP		Wilmington	DE	HGGC Fund IV GP, LP		06/30/2022	3	13,406,029	14,686,666	14,686,666	(2,002,433)					6,578,321	6,821,879	3.520
000000-00-0 .	Hillhouse China Value Fund, L.P.		Wilmington	DE	Hillhouse Capital Management, Ltd.		03/01/2020												100.000
000000-00-0 .	Hoffmaster (Preferred Equity)		WILMINGTON	DE	Hoffmaster		02/23/2023	3		1,307,535	1,307,535	1,307,535					490,067	56,250	4.170
000000-00-0 .	Holley Parent Holdings, LLC		Wilmington	DE	Sentinel Capital Partners		10/26/2018	3		6,124,164	6,124,164	709,278					73,341		1.400
000000-00-0 .	Home Services Aggregator, LP		WILMINGTON	DE	Southern HVAC		09/30/2021	3	8,474,575	11,024,908	11,024,908	(1,357,442)						2,118,644	20.000
000000-00-0 .	Horizon Roads Pty Ltd		Sydney	AUS	ConnectEast Management Limited														0.099
000000-00-0 .	HP SCF VetCor (Class B Interests)		WILMINGTON	DE	Harvest Partners		08/29/2024	3	8,067,849	8,067,849	8,067,849					(47,826,981)	1,573,219	226,090	0.000
000000-00-0 .	HP SCF VetCor (Equity Co-Invest)		WILMINGTON	DE	Harvest Partners		08/29/2024	3	35,856,723	35,856,723	35,856,723							636,610	0.000
000000-00-0 .	HPS Core Senior Lending II (Equity)		Wilmington	DE	HPS Core Senior Lending II		03/29/2023		18,191,513	19,460,216	19,460,216	333,664					2,787,016	7,429,228	2.900
000000-00-0 .	HPS Strategic Investment Partners V Feeder (Equity)		Wilmington	DE	HPS Strategic Investment Partners V Feeder		03/28/2023		12,717,761	16,345,576	16,345,576	2,223,486					226,146	8,028,506	0.530
000000-00-0 .	HS Investments V T L.P.		St. Peter Port		Hedosophia		08/26/2022	1	7,139,925	7,919,844	7,919,844	982,260						3,000,075	100.000
000000-00-0 .	Human Ventures Fund II, L.P.		WILMINGTON	DE	Human Ventures		10/10/2023	1	3,975,000	3,854,311	3,854,311	(120,689)						3,525,000	12.500
000000-00-0 .	Hunter Point Capital Investors LP		Wilmington	DE	HPC Management Holdings LP		06/16/2023		84,519,530	91,677,047	91,677,047	13,667,192					6,934,784	140,514,275	9.670
000000-00-0 .	IC Partners Onshore Fund		Wilmington	DE	Ishana Capital Limited		03/01/2020					217,382					55,360		1.000
000000-00-0 .	ICV Partners III, LP		Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3	14,068,552	10,363,351	10,363,351	(3,713,308)							5.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	ICV Partners IV, LP		Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3	18,824,285	21,377,521	21,377,521	(9,604,142)					3,555,505	2,887,003	5.128
000000-00-0 .	ICV SGDL CO-INVESTMENT HOLDINGS LLC		Wilmington	DE	ICV Capital Partners, LLC		12/07/2016	3	20,000,000	16,255,013	16,255,013	(8,824,053)							16.026
000000-00-0 .	Ideal Tridon II (Common Equity)		WILMINGTON	DE	Ideal Tridon		04/04/2022	3											100.000
000000-00-0 .	IFHA-II Cooperatief U.A.		Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015		3,696,883	3,696,883	3,696,883	1,575,502						1,325,748	6.689
000000-00-0 .	IKF Finance		Vijayawada	IND	IKF Finance		08/18/2023	1	14,452,607	14,452,607	14,452,607							547,293	100.000
000000-00-0 .	Inclusive Capital Partners Spring Fund, L.P.		Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020			554,562	554,562	(38,743)							0.540
000000-00-0 .	Industrial Growth Partners IV, L.P.		Wilmington	DE	IGP Capital Partners		10/21/2011	3				(685,211)					183,987	4,197,873	5.000
000000-00-0 .	Industrial Growth Partners V, L.P.		Wilmington	DE	IGP Capital Partners		07/01/2016	3	4,133,788	7,358,100	7,358,100	(1,548,663)					1,506,957	984,367	3.750
000000-00-0 .	Industrial Growth Partners VI, LP		WILMINGTON	DE	IGP Capital Partners		05/20/2022	3	12,038,402	11,409,352	11,409,352	955,070						17,961,598	2.500
000000-00-0 .	Inhance Holdings, L.P.		WILMINGTON	DE	ARC / Inhance		12/03/2021		39,200,000	52,863,730	52,863,730	13,663,730						800,000	12.900
000000-00-0 .	Insight Venture Partners Coinvestment Fund V, LP		Wilmington	DE	Insight Venture Partners		09/02/2005	3											3.992
000000-00-0 .	Insight Venture Partners V, LP		Wilmington	DE	Insight Venture Partners		05/19/2005	3											3.175
000000-00-0 .	Insight Venture Partners VI, LP		Wilmington	DE	Insight Venture Partners		08/21/2007	3										4,239,530	3.893
000000-00-0 .	Insignia Capital Partners II, LP		Wilmington	DE	Insignia Capital Group, LLC		01/03/2023	3	15,661,335	16,128,085	16,128,085	745,477						4,584,119	5.000
000000-00-0 .	Insignia Capital Partners, LP		Wilmington	DE	Insignia Capital Group, LLC					172,080	172,080	172,080					54,475		0.116
000000-00-0 .	Insignia Truco Holdings, LLC		Wilmington	DE	Insignia Capital Group, LLC		07/01/2014	3											6.667
000000-00-0 .	INSZ Holdings, LLC		Wilmington	DE	INSZONE		11/29/2023	3	5,975,832	2,496,570	2,496,570	(3,479,262)						226,251	1.250
000000-00-0 .	Integrity Marketing Group		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		09/25/2019	3	9,680,380	29,951,673	29,951,673	365,556					(314)	219,729	10.740
000000-00-0 .	Investcorp North American Private Equity Fund, LP		Manama		Investcorp Investment Advisers LLC		02/01/2022	3	31,880,336	39,324,037	39,324,037	4,213,062						8,119,664	24.840
000000-00-0 .	Investcorp Relay Coinvest LP		Wilmington	DE	RESA Power		12/15/2021	3											20.200
000000-00-0 .	INVESTCORP RELAY COINVEST LP		Wilmington	DE	RESA Power		12/15/2021	3											20.200
000000-00-0 .	Investcorp Roadway Coinvest LP		Wilmington	DE	RoadSafe		04/16/2021		16,643,219	21,029,983	21,029,983	(1,188,559)							44.390
000000-00-0 .	InvestIndustrial V L.P.		London	GBR	InvestIndustrial Inc.					378,579	378,579								0.007
000000-00-0 .	IRI Co-Invest Aggregator, LP (Preferred)		Wilmington	DE	Vestar Capital Partners		07/29/2019	3	293,064	1,351,733	1,351,733								0.194
000000-00-0 .	IRI NPD CO INVEST AGGREGATOR		WILMINGTON	DE	IRI		04/01/2024	3											1.006
000000-00-0 .	IRI Parent, L.P.		Wilmington	DE	Vestar Capital Partners		11/28/2018	3											1.006
000000-00-0 .	IVX Health Parent Holdings, LP-Class B Common Units		WILMINGTON	DE	Linden Capital Partners		06/05/2024		2,546,000	2,546,000	2,546,000								0.000
000000-00-0 .	Jefferies Capital Partners IV LP		Wilmington	DE	Jefferies Capital Partners		07/19/2005	3				(9,067)						1,500,000	14.398
000000-00-0 .	JLL Partners Fund V, L.P.		WILMINGTON	DE	JLL Partners Inc.														0.030
000000-00-0 .	Juice Plus (Preferred Equity)		WILMINGTON	DE	Juice Plus		07/14/2023	1	486,415	486,415	486,415								1.087
000000-00-0 .	Kaizen Private Equity II Pte. Ltd.		Singapore	SGP	Kaizen Management Advisors		03/23/2017		6,225,810	6,539,939	6,539,939	159,935						16,996	12.640
000000-00-0 .	Kayne Anderson Energy Fund VI, LP		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			(152)	(152)	(881,309)					43,756	14,782,725	0.940
000000-00-0 .	Kayne Anderson Energy Fund VII, L.P.		Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020					(1,621,682)					71,824	3,960,000	0.260
000000-00-0 .	Kayne Anderson Energy Fund VIII, L.P.		Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020					(2,324,215)					211,592	3,419,539	0.900
000000-00-0 .	Kedaara Capital I Limited		Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3	467,933	2,032,114	2,032,114	(599,883)					523,661	651,715	0.920
000000-00-0 .	Kelso Fund VIII		Wilmington	DE	Kelso & Company		11/29/2007	3	252,480	321,917	321,917	(2,228,537)						14,677,654	2.050
000000-00-0 .	Kelso Investment Associates IX, L.P.		Dover	DE	Kelso & Company		11/23/2015	3	4,725,558	22,365,028	22,365,028	(126,025)					229,455	4,090,129	2.060
000000-00-0 .	Kelso Investment Associates VII, L.P.		Wilmington	DE	Kelso & Company		07/01/2004	3		120,048	120,048	(5,844)						3,450,838	3.333
000000-00-0 .	Kelso Investment Associates X, L.P.		Dover	DE	Kelso & Company		12/13/2018	3	32,248,737	58,014,381	58,014,381	(2,668,384)					2,691,893	4,074,024	1.890
000000-00-0 .	Kelso Investment Associates XI, L.P.		WILMINGTON	DE	Kelso & Company		06/27/2022	3	15,498,827	18,629,671	18,629,671	764,304						24,525,533	2.220
000000-00-0 .	Kelso Watchtower Co-Investment, L.P.		Dover	DE	Kelso & Company		06/27/2019	3	10,143,357	19,986,624	19,986,624	(2,378,892)							9.840
000000-00-0 .	Kelso X PIE Co-investment, L.P.		Wilmington	DE	Ferraro Foods		03/31/2021		14,030,918	13,935,615	13,935,615	(3,193,504)						1,400,000	0.070
000000-00-0 .	Kelso XI Heights Co-Investment, L.P.		WILMINGTON	DE	WilliamsMarston		08/22/2022	3	8,449,359	8,551,538	8,551,538	(512,521)						1,684,000	5.540
000000-00-0 .	Kelso XI Indigo Co-Investment II, L.P.		Wilmington	DE	Inovar Packaging		01/27/2023	3	7,530,554	8,399,780	8,399,780	(25,552)						1,416,546	24.850

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000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.		Wilmington	DE	Pathstone		05/10/2023	3	11,355,165	14,632,962	14,632,962	1,464,928					153,972	12,086,284	2.300
000000-00-0	Kelso Yellowrose Co-Investment, L.P.		Wilmington	DE	Kelso & Company		10/14/2015												34.400
000000-00-0	Kendrick Laney, LLC		Wilmington	DE	Falcon Investment Advisors, LLC		07/31/2014	2											35.046
000000-00-0	Khosla Ventures IV, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		1,756,094	1,756,094	(878,949)					2,807,026	7,509,857	1.060
000000-00-0	Khosla Ventures OAI, LLC		Wilmington	DE	Khosla Ventures		09/30/2024	1	25,000,000	25,000,000	25,000,000								5.000
000000-00-0	Khosla Ventures Opportunity II, L.P.		Wilmington	DE	Kholsa Ventures		09/27/2023		2,793,000	2,694,425	2,694,425	(98,575)						4,207,000	0.880
000000-00-0	Khosla Ventures Seed B, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		147,303	147,303	(545,281)					2,076,606	924,430	0.930
000000-00-0	Khosla Ventures Seed C, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		2,398,374	2,398,374	447,524					1,509,251	161,807	0.950
000000-00-0	Khosla Ventures Seed D, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1	922,279	674,658	674,658	(85,225)						77,721	0.333
000000-00-0	Khosla Ventures Seed F, L.P.		DOVER	DE	Khosla Ventures		07/06/2023	1	1,560,000	1,445,214	1,445,214	(82,876)						1,440,000	0.750
000000-00-0	Khosla Ventures V, L.P.		Dover	DE	Khosla Ventures		08/26/2020	1		2,068,872	2,068,872	(2,658,501)					3,050,869	856,399	1.050
000000-00-0	Khosla Ventures VI, L.P.		Dover	DE	Khosla Ventures		08/21/2020	1	9,145,761	9,974,451	9,974,451	1,485,172						354,239	1.111
000000-00-0	Khosla Ventures VIII, L.P.		DOVER	DE	Khosla Ventures		10/23/2023	1	5,775,000	5,417,446	5,417,446	(357,554)						9,225,000	1.500
000000-00-0	Kingdom QC Investment Holding Pte. Ltd.		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		03/14/2018										910		12.161
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.		Grand Cayman	CYM	Kinterra Capital Corp.		07/15/2022	1	43,651,659	53,568,580	53,568,580	12,642,740						28,897,139	1.900
000000-00-0	KIOP Holdings, LLC		Wilmington	DE	KIOP Holdings, LLC		06/29/2018	3											0.500
000000-00-0	KKR Opportunities Fund II		Wilmington	DE	KKR Credit Advisors LLC		09/19/2023		26,905,703	29,489,101	29,489,101	2,583,398					137,507	23,391,992	1.670
000000-00-0	KLC Fund 0424 CI-PI LP-Intermediate Class A Units		Wilmington	DE	Knox Lane		05/01/2024	3	2,126,181	2,126,181	2,126,181								18.470
000000-00-0	KLC Fund 0424 CI-PI LP-Intermediate Preferred Units		Wilmington	DE	Knox Lane		05/01/2024	3	8,504,725	8,504,725	8,504,725								21.240
000000-00-0	KLC Fund 1222-CI LP-Limited Partner Interests		Wilmington	DE	KLC Fund		01/05/2024	3	20,142,199	20,142,199	20,142,199								20.000
000000-00-0	KLC Fund II LP		WILMINGTON	DE	Knox Lane LP		01/08/2024	3	5,400,187	4,562,177	4,562,177	(838,010)						29,549,484	4.100
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC		Wilmington	DE	Kleiner Perkins Caufield & Byers		08/26/2020	1		474,675	474,675	19,491							0.190
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC		Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1											0.830
000000-00-0	KNEL Holdings, Ltd.		George Town	CYM	NELLSON NUTRACEUTICAL		09/01/2021	3	387,404	386,950	386,950	386,950							1.345
000000-00-0	KNEL Holdings, Ltd.		George Town	CYM	Kohlberg & Company, LLC		12/23/2014	3	1,800,000										3.941
000000-00-0	Kofile Group Holdings, LP		Wilmington	DE	Audax Group		01/29/2020	3	2,748,886	271,484	271,484	(1,113,584)							3.300
000000-00-0	Kohlberg Investors IX, L.P.		Wilmington	DE	Kohlberg & Co., L.L.C.		12/18/2020	3	49,730,281	81,477,628	81,477,628	12,755,454					833,099	9,183,867	8.515
000000-00-0	Kohlberg Investors VII, LP		George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3	18,394,677	27,524,104	27,524,104	(1,009,752)						245,985	6.510
000000-00-0	Kohlberg Investors VIII, L.P.		Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3	44,318,914	71,277,634	71,277,634	(474,999)						1,480,571	14.313
000000-00-0	Kohlberg Investors X, L.P.		WILMINGTON	DE	Kohlberg & Co., L.L.C.		09/27/2024	3	10,871,870	10,792,968	10,792,968	(78,902)						39,128,130	1.000
000000-00-0	KPCB China Fund II, L.P.		Grand Cayman	CYM	Kleiner Perkins Caufield & Byers		08/26/2020	1	1,887,321	1,373,000	1,373,000	(1,144,890)						2,284,638	2.294
000000-00-0	KWOL Co Invest		Wilmington	DE	Worldwide Clinical Trials		11/21/2023	3	5,693,000	5,693,000	5,693,000								2.200
000000-00-0	KWOL Intermediate		Wilmington	DE	Worldwide Clinical Trials		12/08/2023	3	3,665,513	3,685,870	3,685,870	20,357						3,926,488	2.200
000000-00-0	L Catterton Growth Partners III		Wilmington	DE	Catterton Partners		02/25/2016	3											2.439
000000-00-0	L Catterton VIII, L.P.		Wilmington	DE	Catterton Partners		06/13/2017	3											1.818
000000-00-0	Lanai Holdings I, LLC		Wilmington	DE	Madison Dearborn Partners, Inc.		09/30/2015	3	7,406,067	8,188,310	8,188,310	(513,526)							2.679
000000-00-0	L'Attitude Partners II, LLC		WILMINGTON	DE	L'attitude Ventures		09/01/2022	1	3,000,000	2,297,424	2,297,424	(319,780)						2,000,000	5.210
000000-00-0	LeapFrog Emerging Consumer III, LP		Ebene	MUS	LeapFrog Investments Ltd		12/28/2017		26,748,372	31,796,324	31,796,324	(4,559,384)					519,958	1,983,929	5.380
000000-00-0	LeapFrog Financial Inclusion Fund		Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010			24,699	24,699	(162)						520,477	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP		Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013		14,241,927	10,741,010	10,741,010	(677,573)						164,274	5.263
000000-00-0	LeapFrog IV Emerging Consumer GP, LP		Ebene	MUS	LeapFrog Investments Ltd		05/25/2023	1	6,539,122	6,289,006	6,289,006	(882,888)					36,690	11,843,317	2.000
000000-00-0	Lee Equity Partners Fund IV, L.P.		WILMINGTON	DE	Lee Equity Partners IV GP, LLC		04/25/2024	3	3,028,352	2,513,739	2,513,739	(514,613)						17,000,252	1.818
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.		Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3	11,743,049	44,253,534	44,253,534	(1,237,954)					533,197	2,801,593	5.260
000000-00-0	Leeds Equity Partners VII, LP		Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3	33,200,177	39,836,174	39,836,174	1,369,595						6,798,659	2.830
000000-00-0	Leeds Illuminate I, LP		WILMINGTON	DE	Leeds Illuminate		12/30/2022		9,369,798	9,216,267	9,216,267	(464,014)						1,270,923	2.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Lembas II, LP		Wilmington	DE	Founders Fund, LLC		09/25/2020	1.											3.140
000000-00-0 .	LES Holdco Inc.		Wilmington	DE	LES GP Holdings, LLC		01/03/2018	3.	32,768									687,232	0.720
000000-00-0 .	Levine Leichtman Capital Partners VII, L.P. .		Wilmington	DE	LLCP Partners VII GP, L.P.		10/03/2023	3.	2,130,911	1,922,662	1,922,662	(208,249)						17,705,744	0.600
000000-00-0 .	Levine Leichtman LMM III		WILMINGTON	DE	Levine Leichtman		05/12/2021	3.	16,086,195	18,875,419	18,875,419	2,078,376						13,910,900	2.180
000000-00-0 .	Lexington Capital Partners V, L.P.		Wilmington	DE	Lexington Capital Partners		11/12/2002	3.	280,334	170,598	170,598	(6,923)						219,031	2.245
000000-00-0 .	Lexington Capital Partners VI, LP		Wilmington	DE	Lexington Capital Partners		12/28/2005	3.	484,791	384,673	384,673	32,902						1,225,817	1.987
000000-00-0 .	Lightyear AMP CV, L.P.		Wilmington	DE	Lightyear Capital IV, LLC		04/23/2024		20,098,330	20,812,030	20,812,030	713,700						2,001,670	7.367
000000-00-0 .	Lightyear Fund V, L.P.		Wilmington	DE	Lightyear Fund V GP, L.P.		06/28/2021	3.	32,902,665	47,236,719	47,236,719	10,803,428						7,257,216	3.200
000000-00-0 .	Lime Rock Partners III, L.P.		George Town	CYM	Lime Rock Partners		12/20/2004												6.961
000000-00-0 .	Lime Rock Partners IV, L.P.		George Town	CYM	Lime Rock Partners		11/16/2006												5.600
000000-00-0 .	Lime Rock Partners V, L.P.		George Town	CYM	Lime Rock Partners		10/02/2008												5.925
000000-00-0 .	Lime Rock Partners VI, L.P.		Dover	DE	Lime Rock Management LP		08/26/2020												1.210
000000-00-0 .	Lime Rock Resources IV-A, L.P.		George Town	CYM	Lime Rock Resources		06/13/2016												5.740
000000-00-0 .	Lime Rock Resources IV-C, L.P.		Wilmington	DE	Lime Rock Management LP		07/06/2020												1.660
000000-00-0 .	Linden Structured Capital Fund II, LP		Wilmington	DE	Linden Manager LLC		01/12/2023	2.	11,870,296	12,990,609	12,990,609	1,049,889						8,103,516	33.300
000000-00-0 .	Linden Structured Capital Fund LP		Wilmington	DE	Linden Manager LLC		07/08/2020	2.	17,599,680	25,547,682	25,547,682	2,568,856					1,219,917	2,238,362	8.000
000000-00-0 .	Littlejohn Fund III, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		01/27/2005		106,445	10	10	(224,868)						518,396	11.274
000000-00-0 .	Littlejohn Fund IV, L.P.		Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010					(5,299,577)						253,728	4.141
000000-00-0 .	LJ Van Houtte Co-Invest, LLC		Wilmington	DE	Littlejohn & Co., L.L.C.		07/10/2007												12.860
000000-00-0 .	LLCP LMM Acquisition Fund LP		Wilmington	DE	LLCP LMM Acquisition GP, L.P.		11/20/2024	3.	23,949,491	23,949,491	23,949,491							8,478,099	5.650
000000-00-0 .	LNK Partners II, L.P.		Wilmington	DE	LNK Partners, LP		01/03/2012	3.											7.728
000000-00-0 .	Lodbrok European Credit Opportunities Fund LP		Wilmington	DE	Lodbrok Capital LLP		09/25/2020												0.000
000000-00-0 .	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Group		06/27/2007		180,897			98,253						3,112,414	3.100
000000-00-0 .	Lumos Investment Holdings, LP		Wilmington	DE	Harvest Partners, Inc.		04/28/2017	3.		14,827	14,827	(35,320)					35,320		1.190
000000-00-0 .	Lux Ventures VIII, L.P.		DOVER	DE	Lux Capital Management, LLC,		07/24/2023	1.	1,650,000	2,093,732	2,093,732	443,732						3,350,000	0.400
000000-00-0 .	Madison Dearborn Cap Part IV, L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		04/02/2001	3.										1,097,883	0.991
000000-00-0 .	Madison Dearborn Cap Part V (A/B/C), L.P.		WILMINGTON	DE	Madison Dearborn Partners, Inc.												1,259,716		0.024
000000-00-0 .	Madison Dearborn Capital Partners VI, LP		Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3.											2.976
000000-00-0 .	Madison Dearborn Capital Partners VII, L.P. .		Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3.				(12,740,375)					535,311		0.902
000000-00-0 .	Main Post Growth Capital II, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3.	28,095,501	40,293,946	40,293,946	1,721,322					6,082,908	3,383,208	5.356
000000-00-0 .	Main Post Growth Capital III, L.P.		WILMINGTON	DE	Main Post Growth Management III, LLC		10/25/2023	3.	2,330,691	1,501,186	1,501,186	(829,505)						26,448,622	3.000
000000-00-0 .	Main Post Growth Fund I, LP		Wilmington	DE	Main Post Growth		07/30/2015	3.	15,821,406	29,844,489	29,844,489	282,622						5,384,923	7.317
000000-00-0 .	MANDALA AG SPV		Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013		1,216,389	3,478,074	3,478,074	478,282						2,768	25.000
000000-00-0 .	Mandala Agribusiness Fund		Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013		6,089,876	8,983,582	8,983,582	904,798						331,190	27,142	38.610
000000-00-0 .	Mandala FF SPV		Port Louis	MUS	Mandala		12/17/2015		6,098,450	6,107,437	6,107,437	505,457						162,683	3,146,389	23.077
000000-00-0 .	Mandala Food Fund II		Port Louis	MUS	Mandala		12/17/2015		5,644,752	6,201,564	6,201,564	589,572						286,712	7,301,493	21.320
000000-00-0 .	Marble Ridge LP		Dover	DE	Marble Ridge Capital LP		09/25/2020		279,701	(37,861)	(37,861)	(52,474)								0.000
000000-00-0 .	Marblegate Partners Onshore Fund I, L.P.		Dover	DE	Marblegate Asset Management LLC		08/26/2020													14.851
000000-00-0 .	Marcone Yellowstone Intermediate, LLC		wilmington	DE	Marcone		02/14/2022		14,855,868	17,240,819	17,240,819	1,777,979								16.670
000000-00-0 .	Marcone Yellowstone Intermediate, LLC		wilmington	DE	Marcone		02/14/2022													83.330
000000-00-0 .	MarketCast		Wilmington	DE	Kohlberg & Company, LLC			3.		238,108	238,108	238,108								100.000
000000-00-0 .	Marlin Equity III, L.P.		Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010		382,760	115,174	115,174	(19,729)						318,748		0.986
000000-00-0 .	Mars (Common Equity)		Wilmington	DE	Mars Advertising, Inc.		06/03/2021	3.										16,408,491		13.900
000000-00-0 .	MARS PREFER STOCK SERIES A		Wilmington	DE	Mars Advertising, Inc.		09/27/2021	3.	7,000,000	6,110,315	6,110,315	(290,850)						10,202,248		13.900
000000-00-0 .	Mastry Fund I, L.P.		Wilmington	DE	Mastry Management, LLC		10/16/2023		2,606,003	2,338,995	2,338,995	(267,008)						1,062,655		0.030
000000-00-0 .	MatlinPatterson Global Opportunities Partners III, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC ..		06/22/2007											2,292,407		2.597

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	MatlinPatterson Global Opportunity Partners II, L.P.		Wilmington	DE	MatlinPatterson Global Advisors, LLC		11/03/2003		136,262			(42,923)							3.670
000000-00-0 .	Mayfield XIV		Wilmington	DE	Mayfield Fund		08/26/2020	1.											1.370
000000-00-0 .	MC Alternative Solutions Master Fund, LP		Grand Cayman	CYM	MC Alternative Solutions Master GP, LP		01/03/2024	3.	20,000,000	22,146,424	22,146,424	2,146,424							0.600
000000-00-0 .	MC Private Equity IV-A, LP		Grand Cayman	CYM	MC Private Equity IV GP, LLC		02/06/2024	3.	13,505,648	17,604,475	17,604,475	4,098,827						16,716,101	1.700
000000-00-0 .	MDCP Co-Investors (Windy), LP - Nuveen		Wilmington	DE	Madison Dearborn Partners, Inc.		11/08/2007	3.											7.775
000000-00-0 .	MDCP Insurance SPV L.P.		Wilmington	DE	Madison Dearborn Partners, Inc.		05/05/2023		17,989,402	29,583,319	29,583,319	7,240,896						2,010,598	0.900
000000-00-0 .	MDCP US Co-Investors (Umbrella) LP - Univision		Wilmington	DE	Madison Dearborn Partners, Inc.		03/26/2007	3.											18.036
000000-00-0 .	MDI - Common Equity		Wilmington	DE	MDI		07/22/2022	3.	6,470,105	8,253,402	8,253,402	648,426							4.100
000000-00-0 .	MEDICUS COMMON CLASSA-1 VOTING		Wilmington	DE	Medicus			3.										11,748,586	15,000,000	3.927
000000-00-0 .	Medicus Equity LLC		Wilmington	DE	Medicus Equity LLC		10/02/2018	3.		(95,624)	(95,624)	4,132,890						9,991,620	7,500,000	3.927
000000-00-0 .	Mercato Partners Growth III, L.P.		Wilmington	DE	Mercato Partners Growth III GP, LLC		11/24/2015	3.											10.163
000000-00-0 .	Merit Energy Partners I, L.P.		Dover	DE	Merit Energy Company, LLC		08/26/2020												1.070
000000-00-0 .	Merit Energy Partners J, L.P.		Dover	DE	Merit Energy Company, LLC		08/26/2020		303,676									3,728,281	1.340
000000-00-0 .	MeritB2B Preferred Equity		Wilmington	DE	MeritDirect		10/04/2022	3.											7.008
000000-00-0 .	MeritDirect Holdings, LP		Wilmington	DE	MeritDirect, LLC		06/14/2019	3.	10,579,126	7,093,122	7,093,122	(974,204)							7.008
000000-00-0 .	Meritus Gas Partners - Common Equity		Wilmington	DE	Meritus Gas Partners		04/06/2023	3.	8,697,630	5,903,037	5,903,037	(2,794,593)							2.470
000000-00-0 .	Mesa Acquisition Corp, LLC		Wilmington	DE	Palladium Capital Management V, LLC		03/22/2019	3.	1,550,301	1,734,383	1,734,383	320,408						90,667	2.603
000000-00-0 .	Metz (Common Equity)		Wilmington	DE	Metz Culinary Management		12/23/2021	3.	5,149,209	4,054,738	4,054,738	(549,494)							2.984
000000-00-0 .	Meyer Lab Aggregator LP-Units		WILMINGTON	DE	TruArc Partners		02/27/2024	3.	6,571,000	6,571,000	6,571,000								0.000
000000-00-0 .	MiddleGround Cassette Co-Invest Partners, L.P		Wilmington	DE	HLC		12/22/2022	3.	5,264,845	3,754,810	3,754,810	(1,357,440)							14.710
000000-00-0 .	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.		Wilmington	DE	Plasman Holdings		09/30/2021	3.	12,244,394	13,300,884	13,300,884	1,285,214							10.094
000000-00-0 .	MiddleGround Partners I, L.P.		Wilmington	DE	MiddleGround Management, LP		03/22/2019	3.	25,674,669	28,966,005	28,966,005	(2,588,412)						2,086,565	4,638,417	5.440
000000-00-0 .	MiddleGround Partners II, L.P.		Wilmington	DE	MiddleGround Management, LP		11/15/2021	3.	29,535,323	37,640,335	37,640,335	3,926,438						341,475	463,099	4.020
000000-00-0 .	MiddleGround Partners III, L.P.		Wilmington	DE	MiddleGround Management, LP		12/26/2024	3.	20,417,021	20,417,021	20,417,021								10,176,931	5.500
000000-00-0 .	MidOcean FSA Blocker Inc.		WILMINGTON	DE	FullSpeed Automotive		12/01/2020	3.	14,476,009	5,019,849	5,019,849	(19,193,748)								12.844
000000-00-0 .	MidOcean FSA Holdings, L.P.-Class A Preferred Units		WILMINGTON	DE	MidOcean FSA Holdings		07/18/2024	3.	658,625	658,625	658,625							329,313		6.600
000000-00-0 .	MidOcean Partners QT Co-Invest, L.P.-Class A Units		WILMINGTON	DE	MidOcean Partners QT		08/19/2024	3.	10,538,350	10,538,350	10,538,350							350,722		0.000
000000-00-0 .	MidOcean Partners V, LP (Secondary 1)		Wilmington	DE	MidOcean US Advisor, LP		10/04/2024	3.	8,281,781	8,281,781	8,281,781							1,718,219		4.147
000000-00-0 .	MidOcean Partners V, LP'		Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3.	36,139,912	49,149,917	49,149,917	1,116,844						834,219	2,787,131	3.318
000000-00-0 .	MidOcean Partners VI, LP		WILMINGTON	DE	MidOcean US Advisor, LP		08/24/2022	3.	23,674,235	18,311,130	18,311,130	(2,476,420)							26,296,829	3.550
000000-00-0 .	Midocean Prepaid Holdings, L.P.		Wilmington	DE	Stone Point Capital LLC		04/27/2018	3.	3,694,451	24,412,851	24,412,851	4,428,805								8.027
000000-00-0 .	Milani Aggregator LLC		Wilmington	DE	Gryphon Partners		06/05/2018	3.	1,428,757	397,315	397,315	(405,273)						540,554		0.760
000000-00-0 .	Mill Co-Investment Holdings, LP		George Town	CYM	Rhone Capital		06/26/2013	3.	48,126	2,488,358	2,488,358	(342,600)						816,194		12.290
000000-00-0 .	Mill Rock Packaging Partners LLC		Wilmington	DE	TrojanLitho		09/29/2021	3.	5,133,333	10,512,121	10,512,121	5,378,971								26.840
000000-00-0 .	Mill Rock Packaging Partners LLC		Wilmington	DE	Great Mill Rock LLC		08/21/2020	3.	41,606,866	30,115,125	30,115,125	(1,551,622)						81,519		23.930
000000-00-0 .	Minimizer Interco, LLC		WILMINGTON	DE	HBB Parent LLC		12/19/2023	2.	1,116,500	1,116,500	1,116,500									0.010
000000-00-0 .	Miruvor, LP		Wilmington	DE	FF Miruvor Management, LLC		09/25/2020	1.	2,100,000	1,732,615	1,732,615	(559,708)								2.490
000000-00-0 .	Mithril II LP		Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1.	9,321,829	9,666,462	9,666,462	(291,139)						648,425	343,381	2.500
000000-00-0 .	Mithril LP		Wilmington	DE	Mithril Capital Management, LLC		08/26/2020	1.												0.930
000000-00-0 .	Mobile Technologies PREFER SERIES A-2		Wilmington	DE	Mobile Technologies		07/03/2023	1.	4,550,381	2,491,561	2,491,561	(2,058,820)								7.070
000000-00-0 .	Moonlight TopCo, LLC		Wilmington	DE	Aurora Capital Partners Management VI L.P.,		06/16/2020	3.	2,662,500	1,392,013	1,392,013	(397,919)								2.210
000000-00-0 .	MOP-Arnott Holdings, L.P.-COMMON UNITS		Wilmington	DE	MidOcean Partners		11/12/2024	3.	5,000,000	5,000,000	5,000,000									0.000
000000-00-0 .	Mosaic Capital Investors I, LP		Wilmington	DE	Mosaic Capital Investors, LLC		07/10/2015	2.	7,360,175	16,470,252	16,470,252	2,362,857						1,961,059		18.262

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Mosaic Capital Investors II, LP		Wilmington	DE	Mosaic Capital Investors, LLC		01/20/2021	2.	11,496,237	17,246,572	17,246,572	5,003,222						8,503,763	80.330
000000-00-0 .	Mosaic Common Equity		WILMINGTON	DE	Mosaic Dental Collective		02/07/2023		977,440	977,440	977,440								1.390
000000-00-0 .	Mountaingate Capital Fund I, LP		Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3.	9,485,777	16,266,474	16,266,474	2,113,327					632,075	1,753,954	7.595
000000-00-0 .	Mountaingate Capital Fund II, L.P.		Wilmington	DE	Mountaingate Management Co. II, LLC		08/25/2021	3.	24,560,431	27,142,599	27,142,599	(520,932)					7,303,671	15,439,569	8.400
000000-00-0 .	MP FRG Co-Investors 2014 LLC		Wilmington	DE	Main Post Growth		05/23/2014	3.											32.938
000000-00-0 .	MP Holdco LLC		Wilmington	DE	MS Capital Partners Adviser Inc.		12/08/2017	3.											8.257
000000-00-0 .	MPGC II FRG Co-Investment, L.P.		Wilmington	DE	Main Post Growth Management II, LLC		12/09/2019	3.	22,573,772	45,842,940	45,842,940	3,585,909						3,607,575	9.520
000000-00-0 .	MPP FSG Holdings, LLC		Wilmington	DE	Main Post Growth		12/14/2017	3.											8.316
000000-00-0 .	Mr Greens Add on (Common Equity) SER A		Wilmington	DE	Mr Greens		09/01/2021	3.											3.163
000000-00-0 .	Mr Greens Class B		WILMINGTON	DE	Mr Greens		08/28/2023	3.	3,000,000	3,000,000	3,000,000								20.600
000000-00-0 .	MRI HP SCF Investor, LP- MRI Software		Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3.	23,386,684	37,743,035	37,743,035	5,674,195							80.001
000000-00-0 .	MT Nutrition II, LP		Wilmington	DE	Manna Tree Partners		12/14/2022		4,300,554	5,381,066	5,381,066	1,017,750						845,444	2.920
000000-00-0 .	MTI PREFER SERIES A-A		Indianapolis	IN	Mobile Technologies		11/17/2023	2.	2,491,561	2,491,561	2,491,561							656,245	7.070
000000-00-0 .	Mudrick Distressed Opportunity Fund, L.P.		Wilmington	DE	Mudrick Capital Management, LP		09/25/2020												0.000
000000-00-0 .	Natla Holdings I LP		WILMINGTON	DE	WHLP GP 1 LLC		03/07/2023		22,964,654	33,575,129	33,575,129	4,254,627						4,480,548	0.970
000000-00-0 .	Nautic Partners IX, L.P.		Wilmington	DE	Nautic Partners		02/21/2020	3.	14,354,676	39,761,023	39,761,023	8,926,647						8,090,943	4.040
000000-00-0 .	Nautic Partners VII, L.P.		Wilmington	DE	Nautic Partners		10/27/2014	3.	1,955,825	9,680,541	9,680,541	(2,649,874)						3,092,022	12.875
000000-00-0 .	Nautic Partners VIII, L.P.		Wilmington	DE	Nautic Partners		12/14/2016	3.	9,172,551	23,811,196	23,811,196	(841,111)					1,179,101	4,110,855	6.167
000000-00-0 .	Nautic Partners X, L.P.		Wilmington	DE	Nautic Partners		01/28/2022	3.	26,423,351	33,119,539	33,119,539	5,293,380						13,576,649	1.333
000000-00-0 .	NC SLF Inc		Wilmington	DE	NC SLF		07/01/2021												0.000
000000-00-0 .	NEFCO Acquisitions, Inc.-Series D-1 Preferred Stock		New York	US	Bertram Capital Management		10/30/2024	3.	1,550,999	1,550,999	1,550,999								10.952
000000-00-0 .	NEFCO Acquisitions, Inc.-Series E-1 Preferred Stock		New York	US	Bertram Capital Management		12/19/2024	3.	2,375,583	2,375,583	2,375,583								10.952
000000-00-0 .	NEFCO Common Equity		Wilmington	DE	NEFCO		08/05/2022	3.	10,048,349	13,165,112	13,165,112	3,801,483							9.530
000000-00-0 .	NEFCO PEFER B-1		Wilmington	DE	NEFCO		05/16/2023	3.	339,352	420,360	420,360	81,008							9.530
000000-00-0 .	NEFCO PREFER C-1		DOVER	DE	NEFCO		10/12/2023	3.	883,616	1,026,592	1,026,592	142,977							9.530
000000-00-0 .	New Markets Education Partners III, L.P		WILMINGTON	DE	New Markets Education Partners III, LLC (NMEP)		07/21/2022	1.	7,357,706	4,961,228	4,961,228	(1,523,566)						12,617,778	12.480
000000-00-0 .	New Mountain Partners III, LP		Wilmington	DE	New Mountain Capital LLC		03/18/2008	3.											1.464
000000-00-0 .	New Mountain Partners IV, LP		Wilmington	DE	New Mountain Capital LLC		12/10/2014	3.	6,300,331	8,782,496	8,782,496	(1,219,391)					(5,665)	3,627,390	0.997
000000-00-0 .	New Mountain Partners V, LP		Wilmington	DE	New Mountain Capital LLC		11/29/2017	3.	8,599,418	18,397,294	18,397,294	(16,641,675)					7,303,735	2,287,595	0.569
000000-00-0 .	New Mountain Partners VI, LP		Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021		14,305,212	19,742,737	19,742,737	3,214,865					3	731,489	0.167
000000-00-0 .	New Mountain Partners VII, LP		WILMINGTON	DE	New Mountain Investments VII, LLC		09/13/2024	3.	1,137,591	990,178	990,178	(147,413)						9,024,925	0.170
000000-00-0 .	New Mountain Strategic Equity Fund I, L.P.		Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.		03/04/2021	3.	16,723,561	24,864,097	24,864,097	4,092,972					722,377	3,094,720	2.837
000000-00-0 .	Newbridge Asia IV, L.P.		George Town	CYM	Texas Pacific Group		09/27/2005	3.											2.402
000000-00-0 .	NewView Capital Fund III, L.P.		WILMINGTON	DE	NewView Capital		01/02/2024	1.	5,702,379	5,860,327	5,860,327	157,948						6,474,000	6.500
000000-00-0 .	NexPhase Capital Fund III, LP		Wilmington	DE	NexPhase Capital		09/20/2016	3.	14,303,685	28,526,916	28,526,916	(14,286,595)					11,341,903	5,501,745	20.238
000000-00-0 .	NexPhase Capital Fund IV, L.P.		Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3.	36,832,086	54,949,883	54,949,883	4,599,676						3,167,914	12.570
000000-00-0 .	NexPhase Capital Fund V, L.P.		Wilmington	DE	NexPhase Capital		11/10/2023	3.	3,976,218	2,731,996	2,731,996	(1,244,222)						28,523,782	6.670
000000-00-0 .	NEXT LEVEL CLASS D		Wilmington	DE	Next Level		08/14/2023	2.	1,376,068	987,335	987,335	(388,733)							4.425
000000-00-0 .	NEXT LEVEL HOLDING COMPANY, LLC		Wilmington	DE	Next Level Holdings, LLC		08/09/2018	3.	14,897,454	10,762,563	10,762,563	(2,672,118)							4.545
000000-00-0 .	Next Level Holding Company, LLC-Class E Units		Dover	US	Blue Point Capital Partners		11/26/2024	3.	388,542	388,542	388,542								0.000
000000-00-0 .	NGC-Pilot Investments, LLC		Dover	DE	Narrow Gauge Capital, LLC		06/01/2015	3.											48.387
000000-00-0 .	NGP Natural Resources Fund X, L.P.		Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012		4,186,161	4,347,858	4,347,858	292,941						82,016	1.394
000000-00-0 .	Nile II Investment Holdings Pte. Ltd.		Singapore	SGP	Nile II Investment Holdings Pte. Ltd.		03/16/2020	1.											48.077

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	NMSEF I Holdings V L.P		WILMINGTON	DE	Homrich & Berg		11/10/2021	3	3,575,583	3,575,583	3,575,583	(1,684,533)					2,536,807		5.960
000000-00-0 .	North Castle Partners III, L.P.		Wilmington	DE	North Castle Partners, L.L.C.		06/18/2001	3											14.190
000000-00-0 .	North Coast Minerals, LLC		Wilmington	DE	Resilience Capital Partners LLC		02/25/2011												11.930
000000-00-0 .	North Haven CA TopCo, LLC		Wilmington	DE	Morgan Stanley		10/07/2015	3											4.240
000000-00-0 .	North Haven Capital Partners CV LP		Wilmington	DE	MS Capital Partners Adviser Inc.		12/20/2021	3	5,326,608	10,006,849	10,006,849	(5,135,595)						800,032	2.140
000000-00-0 .	North Haven Capital Partners VI LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3	20,301,172	31,955,301	31,955,301	(4,201,363)					8,033,481	3,809,064	3.540
000000-00-0 .	North Haven Capital Partners VII LP		Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3	45,657,309	72,780,114	72,780,114	7,669,872						3,815,481	2.750
000000-00-0 .	North Haven Falcon Holding Company LLC		Wilmington	DE	North Haven Falcon Holding Company, LLC		05/19/2021	3											6.440
000000-00-0 .	North Haven Falcon Holding Company, LLC (aka Nivel)-Series 2 Preferred Units		WILMINGTON	DE	Morgan Stanley Capital Partners (MSCP)		03/07/2024	3	1,297,005	377,129	377,129	(919,876)							57.136
000000-00-0 .	North Haven Stallone Buyer, LLC		Wilmington	DE	Sila Heating & Air Conditioning		05/24/2021	3				2,920,175					19,853,108		3.360
000000-00-0 .	North Haven Terrapin IntermediateCo, LLC		WILMINGTON	DE	Apex Companies		01/31/2023	3	468,125	443,853	443,853	(24,272)							40.000
000000-00-0 .	Northlane Capital Partners II LP		Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3	15,320,411	27,726,392	27,726,392	5,248,069					45,956	9,933,661	6.667
000000-00-0 .	NP/Clearway Holdings, LP		Wilmington	DE	NexPhase Capital		08/26/2019	3	10,000,000	4,383,675	4,383,675	(1,658,260)							7.200
000000-00-0 .	NP/RCM Holdings, LLC		Wilmington	DE	NexPhase Capital		03/02/2017	3	9,773,329			(199,128)							12.103
000000-00-0 .	NSA INTERNATIONAL CLASS B-1		Wilmington	DE	Juice Plus		11/02/2023	3											1.087
000000-00-0 .	NSA International, LLC		Wilmington	DE	Prudential Capital Partners		11/20/2018	2											5.625
000000-00-0 .	NSC Holdings, LP		Toronto	CAN	NSC Holdings		10/10/2013	3											12.998
000000-00-0 .	Nutra-Med Equity		Newark	NJ	Nutra-Med		01/28/2022	3	5,039,707	3,913,070	3,913,070	(406,814)							5.530
000000-00-0 .	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF		Grand Duchy	LUX	Glennmont Asset Management Ltd		09/23/2022		37,695,348	38,692,691	38,692,691	3,397,807				(2,709,863)			53.190
000000-00-0 .	Nuveen TALF Diversified Fund, LP		WILMINGTON	DE	Teachers Advisors, Inc.		10/24/2022												10.747
000000-00-0 .	Oak Hill Capital Partners IV (Onshore), L.P.		George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3	5,899,969	5,899,969	5,899,969	(4,418,207)					4,728,702	684,830	1.881
000000-00-0 .	Oak Hill Capital Partners V (Onshore), L.P.		Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3	27,025,578	36,216,847	36,216,847	8,170,891					34,336	1,522,395	1.650
000000-00-0 .	Oaktree European Principal Fund III, L.P.		George Town	CYM	Oaktree Capital Management		11/09/2011		13,276,325	8,284,299	8,284,299	(1,150,463)						7,871,121	0.990
000000-00-0 .	Oaktree Principal Fund V, L.P.		George Town	CYM	Oaktree Capital Management		02/18/2010												0.350
000000-00-0 .	OceanSound Partners Fund II, LP		Wilmington	DE	OceanSound Partners II (GP), LP		05/26/2023	3	18,247,098	20,716,304	20,716,304	3,197,589						10,943,251	3.000
000000-00-0 .	OCM European Principal Opportunities Fund II, LP		George Town	CYM	Oaktree Capital Management		10/08/2008												8.870
000000-00-0 .	OCM Opportunities Fund III, L.P.		Wilmington	DE	Oaktree Capital Management		01/20/2000												1.463
000000-00-0 .	OCM Opportunities Fund IV, L.P.		Wilmington	DE	Oaktree Capital Management		10/30/2001												1.425
000000-00-0 .	OCM Opportunities Fund V, L.P.		Wilmington	DE	Oaktree Capital Management		06/30/2004												1.287
000000-00-0 .	OCM Opportunities Fund VI, L.P.		Wilmington	DE	Oaktree Capital Management		10/28/2005												1.128
000000-00-0 .	OCM Opportunities Fund VII, LP		George Town	CYM	Oaktree Capital Management		03/12/2007		1,050			24,205							0.833
000000-00-0 .	OCM Opportunities Fund VIIb, LP		George Town	CYM	Oaktree Capital Management		06/03/2008		7,472			3,556							0.732
000000-00-0 .	OCM Principal Opportunities Fund IV, LP		George Town	CYM	Oaktree Capital Management		03/12/2007												1.226
000000-00-0 .	OEP VII ORION CO-INVESTMENT PARTNERS, L.P.		Wilmington	DE	OEP Capital Advisors, LP		03/29/2019	3	5,295,492	9,301,033	9,301,033	(13,477,511)							20.000
000000-00-0 .	Oliver (Common Equity)		WILMINGTON	DE	Oliver Inc.		07/06/2022	3	3,294,144	2,481,536	2,481,536	(521,445)							1.886
000000-00-0 .	Omni Investor Holdings, LLC		Wilmington	DE	Omni Holdco, LLC		12/01/2020	3	14,972	8,975,431	8,975,431	(1,110,396)					1,110,396		6.050
000000-00-0 .	One Equity Partners IX, LP		Wilmington	DE	OEP IX General Partner, L.P.		10/15/2024	3	11,916,506	11,916,506	11,916,506							28,040,545	7.500
000000-00-0 .	One Equity Partners VII, L.P.		Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3	30,657,641	37,727,662	37,727,662	(8,473,852)					9,559,823	3,094,349	2.286
000000-00-0 .	One Equity Partners VIII, LP		WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3	35,313,324	57,811,140	57,811,140	11,949,902					204,166	2,593,984	3.260
000000-00-0 .	Orbimed Private Investments III, LP		Wilmington	DE	OrbiMed Advisors		01/20/2007	1	931	750,788	750,788							1,070,000	3.810
000000-00-0 .	OrbiMed Royalty Opportunities II		Wilmington	DE	OrbiMed Advisors		04/08/2015	1		245,711	245,711	339,291					147,059	8,340,244	1.667
000000-00-0 .	Orion Mine Finance (Delaware) Fund I LP		Dover	DE	Orion Resource Partners (USA) LP		08/26/2020		2,235,552	3,281,830	3,281,830	441,980					1,167,867	5,535,778	4.938
000000-00-0 .	Owl Creek Credit Opportunities Fund, L.P.		Dover	DE	Owl Creek Asset Management, L.P.		09/25/2020												0.000
000000-00-0 .	Pacific Equity Partners Fund IV, LP		Wilmington	DE	Pacific Equity Partners		01/07/2008	3		64,331	64,331	(70,088)				117,625		382,601	3.454

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Pacific Equity Partners Fund V, L.P.		Wilmington	DE	Pacific Equity Partners		02/13/2015	3				(13,512)				(11,217)		6,130,176	1.783
000000-00-0 .	Pacific Equity Partners Supplementary Fund IV, LP		Wilmington	DE	Pacific Equity Partners		01/07/2008	3		1,345,782	1,345,782	1,435,011				(106,022)		218,297	3.454
000000-00-0 .	Palladium Equity Partners IV, L.P.		Wilmington	DE	Palladium Equity Partners		05/06/2014	3											3.503
000000-00-0 .	PALLADIUM EQUITY PARTNERS V, L.P.		Wilmington	DE	Palladium Equity Partners		09/28/2018	3	29,317,177	33,752,987	33,752,987	(2,342,563)					12,190,944	5,163,069	2.570
000000-00-0 .	Palmetto - Common Equity		Wilmington	DE	Palmetto		07/31/2023	1	4,117,120	4,117,120	4,117,120								3.600
000000-00-0 .	Pamlico Capital II, LP		Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3											2.939
000000-00-0 .	Pamlico Capital III Continuation Fund LP		Wilmington	DE	Pamlico Capital Management, LP		01/27/2023		46,562,401	66,313,141	66,313,141	11,774,375					1,384,064	3,437,599	11.000
000000-00-0 .	Pamlico Capital III, L.P.		WILMINGTON	DE	Pamlico Capital Management, LP													4,126,396	0.054
000000-00-0 .	Pamlico Capital IV, L.P.		Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3	27,036,033	42,522,992	42,522,992	3,647,447					6,067,614	2,531,542	4.396
000000-00-0 .	Pamlico Capital V, L.P.		Wilmington	DE	Pamlico Capital Management, LP		04/27/2021	3	36,885,273	38,879,658	38,879,658	4,793,576						8,114,727	3.214
000000-00-0 .	Pamlico PrizeLogic Holdings LLC		Wilmington	DE	Pamlico Capital Management, LP		06/30/2016	3											1.667
000000-00-0 .	Pamlico SEI Holdings, LLC		Wilmington	DE	Pamlico Capital Management, LP		07/14/2015	3											2.790
000000-00-0 .	PAMLICO W50 HOLDINGS LLC		Wilmington	DE	Pamlico Capital Management, LP		12/18/2015	3											20.000
000000-00-0 .	Parade Ventures Elephant Fund, L.P.		Wilmington	DE	Parade Ventures Management, LLC		09/21/2023	1	1,577,400	1,543,459	1,543,459	(5,000)						1,422,600	14.000
000000-00-0 .	ParkerGale Capital LP		Dover	DE	ParkerGale Management, LP		05/27/2016	3	4,343,677	5,684,929	5,684,929	617,425							6.250
000000-00-0 .	Partech Africa Fund II L.P.		Paris	FRA	Partech Partners		08/07/2023	1	834,124	630,056	630,056	(56,480)				(28,367)		4,408,542	1.786
000000-00-0 .	Patamar Fund II Feeder LP		Grand Cayman	CYM	Patamar Capital LLC		12/08/2020		7,687,562	7,583,526	7,583,526	123,193						2,080,000	82.640
000000-00-0 .	PCI - Equity Co-Invest		Wilmington	DE	PCI Pharma		11/12/2020	2	4,828,000	10,109,232	10,109,232	1,906,224							0.270
000000-00-0 .	PCI - PIK Preferred (Series B)		Wilmington	DE	PCI Pharma		12/09/2021	2	11,793,357	11,793,357	11,793,357							364,743	0.270
000000-00-0 .	PCMG Holdco LP		Wilmington	DE	Pamplona TMT 1, LP		02/23/2018	3	1,111,167	1,111,167	1,111,167	6,161,374		7,633,434					6.716
000000-00-0 .	Pegasus Partners V, L.P.		Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3	22,664,219	10,589,789	10,589,789	(8,070,236)							6.413
000000-00-0 .	Pen-Link Preferred Equity		Omaha	NE	Pen-Link Parent Corporation		03/01/2022		29,163,500	34,498,991	34,498,991	8,241,255							24.290
000000-00-0 .	Pentwater Event Fund LLC		Wilmington	DE	Pentwater Capital Management LP		09/25/2020			(307,755)	(307,755)								0.000
000000-00-0 .	Percheron II		Wilmington	DE	Percheron Investment Management LP		01/19/2024	3	3,340,215	2,229,367	2,229,367	(1,110,848)					26,657,856		2.333
000000-00-0 .	Persuth Acquisitions, Inc.		Wilmington	DE	Perennials and Sutherland LLC		08/26/2020	3	4,119,476	12,307,011	12,307,011	7,251,042							4.000
000000-00-0 .	PG Aggregator, LLC		Wilmington	DE	Gryphon Partners V, LP		03/02/2020	3	1,016,429	858,061	858,061	(252,127)							1.216
000000-00-0 .	PGIM Capital Partners VI, L.P.		Wilmington	DE	Prudential Capital Partners		09/22/2021	2	33,297,449	36,979,805	36,979,805	1,896,697					1,241,293	15,344,051	3.016
000000-00-0 .	Phoenix Topco Holdings LP-Preferred Units		Wilmington	DE	Investcorp		06/03/2024	3	11,688,300	11,688,300	11,688,300								17.140
000000-00-0 .	Phoenix Topco Holdings LP-Warrant		WILMINGTON	DE	Invest Corp		06/03/2024	3	11,700	11,700	11,700								0.000
000000-00-0 .	PHW Equity Investors, LLC		Wilmington	DE	Gridiron Capital		10/10/2012	3											13.785
000000-00-0 .	Pilot-NGC Holding, LLC		Dover	DE	Narrow Gauge Capital, LLC		12/30/2019	3											45.708
000000-00-0 .	Pine Brook Capital Partners II, L.P.		Wilmington	DE	Pine Brook Road Partners		11/01/2013		15,643,868	15,389,384	15,389,384	(1,858,790)					1,471,689	3,120,677	1.030
000000-00-0 .	Pine Brook Capital Partners, L.P.		Wilmington	DE	Pine Brook Capital Partners		10/08/2008		1,014,585	2,008,897	2,008,897	(1,001,936)					432,119	2,981,263	4.350
000000-00-0 .	Pinebridge Global Emerging Markets Partners, LLC		Wilmington	DE	PineBridge Investments Partners LLC		08/20/1997	3	716,664	711,256	711,256	27,724						941,627	3.827
000000-00-0 .	PineBridge New Europe Partners, L.P.		George Town	CYM	PineBridge Investments Partners LLC		02/18/2000	3										583,390	3.696
000000-00-0 .	Pinnacle IV, L.P.		Wilmington	DE	Pinnacle Ventures		05/26/2015	1											23.904
000000-00-0 .	Pitango Venture Capital Fund III		Wilmington	DE	Polaris Venture Capital L.L.C.		04/25/2000	1											7.040
000000-00-0 .	Pitango Venture Capital Fund IV, L.P.		George Town	CYM	Polaris Venture Capital L.L.C.		06/25/2004	1											11.630
000000-00-0 .	Pitango Venture Capital Fund V, LP		George Town	CYM	Polaris Venture Capital L.L.C.		08/15/2007	1											7.553
000000-00-0 .	Plaskolite PPC Investor LLC		Wilmington	DE	PPC Partners		12/11/2018	3	5,459,326	4,129,059	4,129,059	(55,737)							0.841
000000-00-0 .	Platinum Equity Capital Partners II, LP		Wilmington	DE	Platinum Equity Advisors LLC		10/18/2007		5,153,936	4,202,176	4,202,176	(3,149,095)						25,273,558	5.455
000000-00-0 .	Platinum Equity Capital Partners, LP		Wilmington	DE	Platinum Equity Advisors LLC		07/23/2004		1,394,152	756,866	756,866	(269,801)						9,043,801	4.286
000000-00-0 .	Plexus Equity Fund-A L.P.		Wilmington	DE	Plexus Capital, LLC		04/28/2021	3	6,428,853	8,058,051	8,058,051	998,244						3,550,000	4.900
000000-00-0 .	Plexus Fund III, LP		Wilmington	DE	Plexus Capital, LLC		09/17/2013	2	112,869	606,472	606,472	493,603					220,225	4,500,000	6.670
000000-00-0 .	Plexus Fund V-A, L.P.		Wilmington	DE	Plexus Capital, LLC		06/12/2020	2	5,840,867	7,922,259	7,922,259	251,260					896,639	2,865,534	5.714
000000-00-0 .	Plexus Fund VI-A, L.P.		Wilmington	DE	Plexus Capital, LLC		04/24/2023	2	11,639,198	11,970,428	11,970,428	191,583					391,479	3,000,000	12.500

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Potter Parent Holdco, LLC		wilmington	DE	Gryphon Advisors, LLC		12/19/2017	3									152,308		1.990
000000-00-0 .	PowerGrid Services (Common Equity)		WILMINGTON	DE	PowerGrid Services		09/21/2021	3	3,984,487	3,594,861	3,594,861	(1,040,896)					70,347		1.450
000000-00-0 .	PPC Fund II, LP		Wilmington	DE	PPC Partners		04/26/2018	3	40,234,980	57,405,222	57,405,222	5,857,602						4,489,658	5.623
000000-00-0 .	PPC Fund III, LP		Wilmington	DE	PPC Partners		03/24/2021		54,808,774	74,894,738	74,894,738	7,005,733						5,126,830	4.550
000000-00-0 .	PPC IV LP		Wilmington	DE	PPC GP IV LP		05/28/2024	3	8,178,661	7,048,224	7,048,224	(1,130,437)						51,810,103	3.300
000000-00-0 .	Praxis Packaging Solutions Common Equity		Wilmington	DE	Praxis Packaging Solutions		08/03/2022	3	11,340,000	9,944,730	9,944,730	(920,813)							9.084
000000-00-0 .	PREFER EQ SER B		WILMINGTON	DE	Career Now		10/24/2023	3	54,736	54,736	54,736								5.480
000000-00-0 .	PREFER SERIES A-2		Wilmington	DE	MarketCast			3		2,347,241	2,347,241	2,347,241							1.421
000000-00-0 .	Preferred Units (Mr Greens)		Wilmington	DE	Mr Greens		05/01/2023	3	13,400,046	13,400,046	13,400,046								20.600
000000-00-0 .	PRN -Senior Prefer A		Palo Alto	CA	Physical Rehabilitation Network		05/19/2023	1											70.000
000000-00-0 .	PRO PHARMA COMMON SER A-2		Wilmington	DE	ProPharma Group		09/01/2021	3	142,939	86,976	86,976	(55,963)							70.000
000000-00-0 .	PRO Unlimited (Preferred Equity)		Wilmington	DE	PRO Unlimited		12/01/2021												1.190
000000-00-0 .	Pro Unlimited, Inc.-Common		Wilmington	DE	Invest Corp														0.000
000000-00-0 .	PROBO MED CLASS B		Wilmington	DE	Probo Medical		05/01/2023	3	294,667	295,483	295,483	(28,999)							6.460
000000-00-0 .	Probo Medical (Common Equity)		Wilmington	DE	Probo Medical		03/07/2022	3	8,710,940	8,714,068	8,714,068	(855,221)							6.460
000000-00-0 .	Probo Medical-Class C-2 Units		Wilmington	DE	Avista Capital Partners		02/12/2024	3	421,907	423,076	423,076	1,169							46.404
000000-00-0 .	Project Black, LP		WILMINGTON	DE	Ariel Alternatives, LLC		01/18/2022	3	31,460,105	27,859,971	27,859,971	(1,473,133)						68,539,895	4.000
000000-00-0 .	Project Copper (Equity Co-Invest)		WILMINGTON	DE	Project Copper (PVI Holdings)		08/31/2022	3	7,079,242	13,851,363	13,851,363	6,787,876							4.580
000000-00-0 .	Project Kelly Co-Investors A, LP		Wilmington	DE	PSN Group		08/19/2022	3	23,542,292	27,925,455	27,925,455	2,582,299						2,208	51.510
000000-00-0 .	ProPharma - Common Equity		Wilmington	DE	ProPharma Group		11/13/2020	3	1,000,000	608,483	608,483	(391,517)						2,000,000	25.000
000000-00-0 .	ProPharma (Common Equity Add-on)		Wilmington	DE	ProPharma Group		06/04/2021	3	265,458	161,527	161,527	(103,932)							70.000
000000-00-0 .	ProPharma (Preferred Equity Add-on Series B)		Wilmington	DE	ProPharma Group		05/26/2021	3	4,029,231	4,029,231	4,029,231							3,970,769	70.000
000000-00-0 .	Prototek - Common Equity		WILMINGTON	DE	Prototek		03/21/2023	3	4,393,939	4,393,939	4,393,939								4.000
000000-00-0 .	Providence Equity Partners III		Wilmington	DE	Providence Equity Partners		01/22/1999	3											3.723
000000-00-0 .	Providence Equity Partners IV		Wilmington	DE	Providence Equity Partners		11/27/2000	3		1,551	1,551	(23,922)					25,191	3,265,391	1.452
000000-00-0 .	Providence Equity Partners V, L.P.		Wilmington	DE	Providence Equity Partners		04/04/2005	3	8,333	8,333	8,333	(240,936)					263,231	7,495,529	1.996
000000-00-0 .	Providence Equity Partners VI, L.P.		Wilmington	DE	Providence Equity Partners		03/16/2007	3				(405,699)							0.827
000000-00-0 .	Providence Equity Partners VII, L.P.		George Town	CYM	Providence Equity Partners		05/09/2012	3	9,474,603	15,036,126	15,036,126	(10,861,146)					12,209,919	3,248,008	0.990
000000-00-0 .	Providence Equity Partners VIII LP		Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3				(13,572,195)							0.833
000000-00-0 .	Prudential Capital Partners IV, L.P.		Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2	1,843,258	2,107,689	2,107,689	(1,226,466)					2,628,008		3.478
000000-00-0 .	Prudential Capital Partners V, L.P.		Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2	19,888,948	18,507,366	18,507,366	(2,002,274)					615,943	1,402,764	2.192
000000-00-0 .	PSS Preferred Equity		Wilmington	DE	Precision Surfacing Solutions		09/29/2022	2	15,000,000	22,120,083	22,120,083	7,120,083							8.910
000000-00-0 .	Purple Cow Topco, LLC-Preferred Units		Wilmington	DE	Sterling Investment Partners		11/04/2024	3	7,500,000	7,500,000	7,500,000								2.730
000000-00-0 .	PWP Growth Equity Fund I, LP		Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3											6.616
000000-00-0 .	PWP Growth Equity Fund II LP		Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3	25,534,414	28,695,429	28,695,429	(7,424,143)					13,637,634	6,005,627	6.010
000000-00-0 .	QAS Equity		WILMINGTON	DE	QAS Ultimate Parent, LLC		07/15/2021	3	14,300,000	12,694,385	12,694,385	(2,517,349)							15.140
000000-00-0 .	QED Fund VIII, LP		WILMINGTON	DE	QED Partners Growth Partners		02/14/2024		382,742	349,918	349,918	(32,824)						2,117,259	0.038
000000-00-0 .	QED Growth Fund II, LP		WILMINGTON	DE	QED Partners Growth II		02/28/2024	1	344,017	325,782	325,782	(18,235)						2,155,983	0.910
000000-00-0 .	Quad-C Partners IX LP		Wilmington	DE	Quad-C Management L.P.		04/26/2017	3	24,718,205	33,288,332	33,288,332	5,523,588					355,472	795,338	2.699
000000-00-0 .	Quad-C Partners VIII LP		Wilmington	DE	Quad-C Management L.P.		11/26/2012	3				(53,939)					55,760	4,159,589	5.889
000000-00-0 .	Quad-C Partners X, L.P.		Wilmington	DE	Quad-C Management L.P.		12/27/2021	3	17,377,076	19,543,197	19,543,197	2,166,121						18,890,643	2.423
000000-00-0 .	Quadria Capital Fund II LP		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019		25,908,815	39,070,740	39,070,740	6,312,470						1,031,218	8.270
000000-00-0 .	Quadria Capital Fund III L.P.		Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/23/2023		15,799,291	13,334,703	13,334,703	(1,561,982)						33,240,707	6.300
000000-00-0 .	Quadria Capital Fund L.P.		George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015			3,818,020	3,818,020	(8,283,687)					3,717,259		6.670

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Quirch (Preferred Equity Oct. 2020) SER C-2 .		Wilmington	DE	Quirch			3		2,710,710	2,710,710	2,710,710							0.000
000000-00-0 .	Quirch (Preferred Equity) SER C-1		Wilmington	DE	Quirch			3		1,051,983	1,051,983	1,051,983							0.000
000000-00-0 .	R Arax Co-Invest UB, LP-Limited Partnership Interest		Wilmington	DE	R Arax Co-Invest GenPar LLC		02/28/2024	3	8,159,832	8,159,832	8,159,832							5,368,612	4.210
000000-00-0 .	R Chapel Avenue Holdings Co-Invest UB, LP-Partnership Interests		Wilmington	DE	RedBird Capital		12/23/2024	3	7,113,579	7,113,579	7,113,579							6,048,225	0.000
000000-00-0 .	Rackhouse Venture Capital II LP		WILMINGTON	DE	Rackhouse Venture Capital II GP LLC		12/29/2023	1	2,500,000	2,192,950	2,192,950	(307,050)						2,500,000	12.500
000000-00-0 .	Radial Equity I LP		Wilmington	DE	Radial Equity Partners		05/03/2021	3	18,160,263	20,409,927	20,409,927	2,099,322					165,051	13,139,144	8.000
000000-00-0 .	Raven Parent		Wilmington	DE	Curtis Bay		08/17/2022	3	21,937,500	28,234,463	28,234,463	4,635,876							48.910
000000-00-0 .	RB MOONRAKER CO-INVEST UB LP		Lansing	MI	Talent Systems		10/14/2022	3	10,207,688	11,621,629	11,621,629	215,238							4.550
000000-00-0 .	RC Equity Investors, L.P.		Wilmington	DE	Gridiron Capital		05/19/2017	3											2.550
000000-00-0 .	RCG (Common Equity)		WILMINGTON	DE	RCG Investments LLC		10/28/2021		9,000,000	9,679,633	9,679,633	220,306					6,257	3,500,000	12.820
000000-00-0 .	RCP MN Holdings, LLC-Class A-2		Wilmington	DE	Revelstoke Capital Partners		12/28/2023	3	1,496,000	1,496,000	1,496,000								11.250
000000-00-0 .	RedBird Capital Partners Fund IV, LP		WILMINGTON	DE	RedBird Capital Partners Management LLC		08/01/2022	3	32,362,791	37,342,780	37,342,780	1,685,012					1,213,258	3,185,754	4.470
000000-00-0 .	RedBird Series 2019, LP		Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3	31,394,132	39,788,965	39,788,965	1,699,301					169,437	2,143,022	2.225
000000-00-0 .	RegEd Topco LP		Wilmington	DE	RegEd 2		06/30/2023	3	977,000	977,000	977,000								7.110
000000-00-0 .	REGED TOPCO, LP		Charlotte	NC	Falfurrias Capital Partners		07/02/2015	3	14,924,231			(2,024,853)							6.869
000000-00-0 .	REGED2 PREFER		WILMINGTON	DE	RegEd 2		07/21/2023	1	32,610	32,610	32,610								0.010
000000-00-0 .	REL Acquisition Holdings, LP		Wilmington	DE	Audax Management Company, L.L.C.		07/22/2016	3											6.259
000000-00-0 .	REP Coinvest Holdings II-A, L.P.		Wilmington	DE	Ridgemont Equity Partners		02/03/2017	3				6,232,233						96,869	3.040
000000-00-0 .	REP HS Holdings LLC (Hemasource)		Wilmington	DE	Turbine Engine Specialists		08/31/2023	3	7,762,000	7,762,000	7,762,000								6.100
000000-00-0 .	REP HS TopCo Holdings, LLC		Dover	DE	Ridgemont Equity Partners		07/19/2017	3									96,271		7.394
000000-00-0 .	REP SEKO Holdings, L.P.		WILMINGTON	DE	SEKO		02/26/2021	2				1,783,968		2,165,041					1.700
000000-00-0 .	Repipe Specialists - Common Equity		Wilmington	DE	Repipe Specialists		03/31/2022	3	385,388	198,177	198,177	(90,408)							0.300
000000-00-0 .	RESA Power (Class D Units)		wilmington	DE	RESA Power		12/15/2021	3	14,592	12,562	12,562	(1,466)							20.200
000000-00-0 .	RESA Power (Investcorp Relay Coinvest LP)		WILMINGTON	DE	RESA Power		11/28/2023	2	11,724,408	10,093,691	10,093,691	(1,177,969)						11,724,408	20.190
000000-00-0 .	Resolute Fund II, LP		Wilmington	DE	The Jordan Company		10/15/2007	3	2,377,389									3,673,051	1.817
000000-00-0 .	Resolute Fund III, LP		Wilmington	DE	The Jordan Company		06/11/2014	3	1,089,173	(697,844)	(697,844)	(8,369,138)					3,989,676	1,610,479	1.094
000000-00-0 .	Resolute Fund IV, L.P.		Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3	14,306,070	50,696,251	50,696,251	(2,042,527)					2,908,316	2,154,365	1.250
000000-00-0 .	Resource Capital Fund VI, L.P.		Wilmington	DE	Resource Capital Funds		08/26/2020		5,609,757	5,404,001	5,404,001	(1,586,112)						1,777,171	0.590
000000-00-0 .	Revelstoke Capital Partners Fund II, L.P.		Wilmington	DE	Revelstoke Capital Management		07/23/2018	3	29,231,493	43,198,481	43,198,481	(2,697,065)					3,803,128		5.602
000000-00-0 .	Revelstoke III		Wilmington	DE	Revelstoke Capital Management		12/29/2021		25,252,125	25,706,342	25,706,342	(1,299,653)						14,836,107	2.670
000000-00-0 .	Revision Skincare Common Equity		Wilmington	DE	Revision Skincare		12/01/2021	2	1,485,243	1,400,545	1,400,545	115,591						707,500	2.460
000000-00-0 .	RF HP SCF Investor, LLC		Wilmington	DE	Harvest Structured Capital Fund I		12/22/2016	2				(29,844,128)					42,298,156		22.400
000000-00-0 .	Rhone Partners IV, L.P.		Wilmington	DE	Rhone Capital		05/15/2012	3	8,736,039	7,335,694	7,335,694	1,237,073					(461,420)	614,661	2.000
000000-00-0 .	Rhone Partners V, L.P.		George Town	CYM	Rhone Capital		07/22/2015	3											2.188
000000-00-0 .	RHYTHLMINK SERIES B INTERESTS		Wilmington	DE	Rhythmlink		05/01/2024	3	4,768,239	4,768,239	4,768,239								4.220
000000-00-0 .	Rhythmlink - Common Equity		WILMINGTON	DE	Rhythmlink		03/14/2023	3	779,992	779,992	779,992								4.220
000000-00-0 .	Ridgemont Equity Partners Energy Opportunity Fund, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3	6,686,030	13,167,539	13,167,539	2,127,870						1,852,963	3.361
000000-00-0 .	Ridgemont Equity Partners I, LP		Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3	1,147,768	460,576	460,576	106,624		1,167,663				2,264,819	12.464
000000-00-0 .	Ridgemont Equity Partners II, LP		Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3	16,235,135	19,950,256	19,950,256	(6,461,902)						10,568,787	6.118
000000-00-0 .	Ridgemont Equity Partners III, L.P.		Wilmington	DE	Ridgemont Equity Partners		10/09/2019	3	31,438,062	50,040,053	50,040,053	(12,346,576)					5,127,662	5,872,705	2.000
000000-00-0 .	Ridgemont Equity Partners IV, L.P.		Wilmington	DE	Ridgemont Equity Partners		01/09/2023	3	30,731,376	34,270,923	34,270,923	3,150,395						29,268,624	3.000
000000-00-0 .	Ritual Capital I		Wilmington	DE	Ritual Capital GP I, LLC		09/21/2023	1	1,050,000	1,165,216	1,165,216	115,216						2,450,000	10.000
000000-00-0 .	Riveron - Common Equity		Wilmington	DE	Riveron (KRIV Co-Invest Holdings, L.P.)		07/17/2023	3	6,671,033	9,189,101	9,189,101	2,518,068							1.100

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Riverside Capital Appreciation Fund VI, LP ...		Wilmington	DE	The Riverside Company		12/06/2013	3.											3.333
000000-00-0 .	Riverside Capital Appreciation Fund VII, LP .		Wilmington	DE	Riverside Co.		04/22/2019	3.	31,965,616	30,210,913	30,210,913	(8,791,887)					4,394,967	7,689,019	16.130
000000-00-0 .	Riverside Strategic Capital Fund I, L.P.		Wilmington	DE	Riverside Co.		10/20/2015	2.	21,429,044	30,966,368	30,966,368	1,898,922					(238,850)	764,231	9.568
000000-00-0 .	Riverstone Investor Holdings, LLC-Capital Units		Wilmington	DE	Riverstone Investor Holdings, LLC		12/18/2024	3.	5,000,000	5,000,000	5,000,000								2.300
000000-00-0 .	RoadOne Common Equity		Wilmington	DE	RoadOne		12/30/2022	3.	3,751,767	2,669,167	2,669,167	(1,082,599)							2.540
000000-00-0 .	Roark Capital Partners III, LP		Dover	DE	Roark Capital Management, LLC		08/26/2020	3.											0.640
000000-00-0 .	Rohrer Equity Co-Invest		Wilmington	DE	Rohrer		03/15/2021	2.	2,071,000	1,126,317	1,126,317	(456,556)							2.000
000000-00-0 .	Roof R-Common		Wilmington	DE	Roofr		09/05/2024	1.	499,999	499,999	499,999								0.000
000000-00-0 .	ROOFR INC.		Wilmington	DE	Roofr		04/13/2023	1.	999,998	999,998	999,998								90.000
000000-00-0 .	Roofr Inc.-PREFER SERIES B		Wilmington	DE	Roofr		09/05/2024	1.	499,999			(499,999)							0.000
000000-00-0 .	RPC Equity Investors, LLC		Wilmington	DE	Gridiron Capital LLC		06/28/2019	3.		187,672	187,672	(3,598,613)					4,660,667		4.676
000000-00-0 .	RPI Investments LP-CLASS A UNIT		Wilmington	DE	Tenex Capital Management		11/27/2024	2.	1,300,000	1,300,000	1,300,000								0.000
000000-00-0 .	RRE Ventures VII, L.P.		Wilmington	DE	RRE Investors		09/26/2017	1.	9,338,533	13,943,699	13,943,699	(1,226,385)						228,155	3.770
000000-00-0 .	RRE Ventures VIII, L.P.		Wilmington	DE	RRE Investors		08/24/2021	1.	7,525,915	6,387,710	6,387,710	(121,575)						12,456,817	12.600
000000-00-0 .	Russia Partners III, LP		George Town	CYM	Siguler Guff & Company, LLC		08/14/2008	3.	4,404,916	(999,618)	(999,618)	(505,212)		1,086,310				4,205,509	11.974
000000-00-0 .	RWB Common Equity		WILMINGTON	DE	Race Winning Brands		01/31/2022	3.	6,916,043	8,973,219	8,973,219	661,948						29,628	5.340
000000-00-0 .	RWC European Focus Fund Inc.		George Town	CYM	RWC Asset Advisors (US) LLC		04/24/2020												1.000
000000-00-0 .	Safety First Topco, L.P.-Common Units		Arlington	TX	MidOcean Partners		12/13/2023	3.	6,517,000	6,517,000	6,517,000								0.010
000000-00-0 .	Safety Products Series C Preferred		WILMINGTON	DE	Safety Products Holdings		08/30/2023		276,717	276,717	276,717								2.370
000000-00-0 .	SAFETY PRODUCTS SERIES C-2 PREFER		WILMINGTON	DE	Safety Products Holdings		08/30/2023	3.	226,405	226,405	226,405								2.370
000000-00-0 .	Samlyn Onshore Fund, LP		Wilmington	DE	Samlyn Capital, LLC		09/25/2020												0.000
000000-00-0 .	SCF Cranberry (Co-Invest) Holdings LP		Wilmington	DE	Stonepeak Associates II		08/05/2022		168,303,533	210,765,891	210,765,891	20,924,623					5,877,208		17.900
000000-00-0 .	Seafood Kitchen Holdings, LLC		Wilmington	DE	Sentinel Capital Partners, LLC		12/15/2017	3.									32,049		1.980
000000-00-0 .	Searchlight Capital III, LP		Wilmington	DE	Searchlight Capital Partners		08/26/2020	3.											0.333
000000-00-0 .	Sentinel Capital Partners VII, L.P.		WILMINGTON	DE	Sentinel Capital Partners, LLC		07/14/2023	3.	17,342,000	16,550,943	16,550,943	(565,153)						32,658,000	1.420
000000-00-0 .	Sentinel Junior Capital II, L.P.		WILMINGTON	DE	Sentinel Capital Partners, LLC		08/09/2023	2.	4,926,933	5,196,352	5,196,352	(118,715)						14,034,347	2.000
000000-00-0 .	SEP Diamond Fund, L.P.		Wilmington	DE	SEP Funds		06/25/2024		22,400,000	22,400,000	22,400,000							2,600,000	5.000
000000-00-0 .	Series A-2 Unit (KabaFusion)		Boston	MA	KabaFusion		11/01/2022	3.	7,084,412	10,489,545	10,489,545	3,541,395							2.750
000000-00-0 .	Shoreline Equity Partners Fund II, LP		WILMINGTON	DE	Shoreline Equity Partners, LLC		11/30/2023	3.	9,264,261	9,274,598	9,274,598	10,337						25,735,739	7.800
000000-00-0 .	Shoreline Equity Partners Fund, L.P.		Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3.	17,283,200	28,872,915	28,872,915	7,313,658					18,521	3,863,376	7.692
000000-00-0 .	Shoreline Greens Investment, LP		Wilmington	DE	Shoreline Equity Partners, LLC		07/26/2019	3.									13,492		3.163
000000-00-0 .	Showtime Co-Investors, L.L.C.		Dover	DE	World Choice Investments		02/03/2023	3.	10,851,010	15,827,430	15,827,430	4,976,420						1,402,527	4.540
000000-00-0 .	Sierra Ventures SPV X, LLC		Wilmington	DE	Sierra Ventures Associates XII, LLC		10/19/2023	1.	1,029,286	1,016,026	1,016,026	(13,259)							14.300
000000-00-0 .	Sierra Ventures XII, L.P.		Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1.	8,305,011	10,373,236	10,373,236	(601,597)						1,500,000	4.610
000000-00-0 .	Sierra Ventures XIII, L.P.		Wilmington	DE	Sierra Ventures Associates XIII, LLC		09/25/2023	1.	2,000,000	2,050,112	2,050,112	69,286						8,000,000	4.000
000000-00-0 .	SignalFire Breakout Fund III, L.P.		WILMINGTON	DE	SignalFire		10/03/2022	1.	4,381,212	5,354,262	5,354,262	1,039,579						1,430,000	2.000
000000-00-0 .	SignalFire Fund IV, L.P.		WILMINGTON	DE	SignalFire IV GP L.L.C		10/03/2022	1.	2,782,500	2,708,538	2,708,538	132,795							2.000
000000-00-0 .	SignalFire Opportunities Fund, L.P. - Series 18		WILMINGTON	DE	SignalFire		08/18/2023	1.	1,021,206	1,241,057	1,241,057	222,018							10.600
000000-00-0 .	Siris Partners IV, L.P.		Wilmington	DE	Siris Capital Group		08/26/2020	3.											0.417
000000-00-0 .	SixAxis - Common Equity		TOWNSEND	DE	SixAxis		01/06/2023		7,517,441	9,468,227	9,468,227	1,393,205							11.603
000000-00-0 .	SkyKnight Aero Holdings, LLC		Wilmington	DE	SkyKnight Capital II GP, LLC		10/17/2019	3.	2,641,100	7,870,792	7,870,792	(1,543,915)							13.630
000000-00-0 .	SKYKNIGHT CAPITAL FUND II, L.P.		Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3.	8,393,022	10,049,465	10,049,465	(15,946,390)					32,756,863	1,712,776	10.000
000000-00-0 .	SkyKnight Capital Fund III, L.P.		Wilmington	DE	Skynight Capital		04/29/2021	3.	29,221,303	45,580,085	45,580,085	7,551,950					2,916,724	7,709,182	8.889
000000-00-0 .	SkyKnight Capital Fund IV, L.P.		Wilmington	DE	SkyKnight Capital IV GP, LLC		11/13/2023	3.	18,200,246	18,098,447	18,098,447	(101,799)						31,497,516	5.000
000000-00-0 .	SkyKnight Financial Holdings LP-Capital Contribution		Wilmington	DE	SkyKnight Capital:Dragoneer Investment Group		12/24/2024	3.	4,336,877	4,336,877	4,336,877							500,000	0.400
000000-00-0 .	SkyKnight Healthcare Holdings, LLC		New York	NY	DOCS		05/26/2022	3.	12,030,654	14,070,017	14,070,017	2,059,990							9.600

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Snow Phipps III, L.P.		Dover	DE	Snow Phipps Group, LLC		08/23/2016	3	19,281,004	29,694,738	29,694,738	2,867,539					116,358	4,278,499	4.380
000000-00-0 .	Snowhawk Capital Digital Opportunities Fund I L.P.		Wilmington	DE	Snowhawk LP		02/15/2024											350,000,000	0.000
000000-00-0 .	Snowhawk Management Holdings LP		WILMINGTON	DE	Snowhawk LP		12/04/2023		2,430,062	431,990	431,990	(1,998,072)						1,319,938	25.000
000000-00-0 .	Solve Industrial Class A2 Units		WILMINGTON	DE	Solve Industrial		08/02/2021	3	1,812,500	1,110,954	1,110,954	(701,546)							2.570
000000-00-0 .	Southern HVAC (Preferred Equity)		WILMINGTON	DE	Southern HVAC		10/01/2021	3	2,050,904	8,646,529	8,646,529	6,595,625							20.000
000000-00-0 .	Southern HVAC Parent		WILMINGTON	DE	Southern HVAC		11/02/2021	3	4,366,079	4,366,079	4,366,079							36,768	20.000
000000-00-0 .	Southern HVAC Topco LLC-2023 Class B Units		WILMINGTON	DE	Southern HVAC		08/01/2024	3	11,261,626	11,261,626	11,261,626							23,313,348	0.000
000000-00-0 .	SP Fund - 2019		Ebene	MUS	Sabre Partners Managers Limited		12/16/2019		7,310,090	8,089,281	8,089,281	745,787						2,689,910	26.042
000000-00-0 .	Sparq Co-invest shares		Wilmington	DE	Sparq		06/14/2023	3	10,560,000	10,560,000	10,560,000								16.700
000000-00-0 .	SPC Partners VI, L.P.		Wilmington	DE	SPC Management Co., Inc.		08/26/2020	3											2.500
000000-00-0 .	Spendmen (North Haven Saints Aggregator)		Wilmington	DE	SpendMend		05/01/2023	3	413,472	298,119	298,119	(60,300)							0.152
000000-00-0 .	SpendMend (Common Equity)		MI	MI	SpendMend		03/01/2022		1,186,528	855,503	855,503	(173,040)							0.430
000000-00-0 .	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		12/15/2020	3	11,825,000	17,153,712	17,153,712	3,576,202							11.813
000000-00-0 .	SPH Acquisitions, Inc.		Wilmington	DE	Safety Products Holdings		09/01/2021	3	9,675,000	14,034,855	14,034,855	2,925,984							5.310
000000-00-0 .	Spire Capital Partners IV, L.P.		Dover	DE	Spire Capital Management LLC		12/23/2020	3	11,775,478	12,733,958	12,733,958	(260,944)					4,311,934	4,014,333	5.750
000000-00-0 .	Stanton Common Equity		Wilmington	DE	Stanton Carpet		10/01/2021	3	4,324,324	4,785,990	4,785,990	(116,176)							2.090
000000-00-0 .	Star America Infrastructure Fund II, LP		Dover	DE	Star America Fund GP, II LLC		06/23/2020		35,219,384	26,332,348	26,332,348	(5,624,027)						39,711,498	29.720
000000-00-0 .	STARLIGHT CO-INVEST LP-Common Equity		George Town	CYM	Altas Partners		10/29/2024		10,529,535	10,529,535	10,529,535								0.000
000000-00-0 .	Sterling Group Partners V, L.P.		Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3	38,194,063	47,683,801	47,683,801	4,307,363						2,490,963	2.286
000000-00-0 .	Sterling Investment Partners IV, L.P.		WILMINGTON	DE	Sterling Partners		08/04/2022	3	16,357,466	23,721,711	23,721,711	2,233,347					2,160,047	15,207,582	3.330
000000-00-0 .	Stonepeak Asia Infrastructure Fund LP (Cayman)		Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1	79,550,199	89,771,893	89,771,893	3,576,523					1,733,731	67,969,419	3.333
000000-00-0 .	Stonepeak Finland (Co-invest) Holdings LP.		Wilmington	DE	Stonepeak Infrastructure Partners		06/28/2016			623,337	623,337	(6,385,192)					12,922,575		33.110
000000-00-0 .	Stonepeak Global Renewables Fund		Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020		13,671,651	14,765,808	14,765,808	363,089					46,703	14,309,796	1.820
000000-00-0 .	Stonepeak Infrastructure Fund II, L.P.		Wilmington	DE	Stonepeak Associates II		02/12/2016		2,004,530	2,075,563	2,075,563	(1,247,008)					1,553,240	3,463,946	0.710
000000-00-0 .	Strategic Value Special Situations Fund I, L.P.		Wilmington	DE	Strategic Value Partners		08/28/2009		2,294,605	2,882,746	2,882,746	(186,709)						158,801	18.476
000000-00-0 .	Strategic Value Special Situations Fund II, L.P.		Wilmington	DE	Strategic Value Partners		10/20/2011												57.390
000000-00-0 .	Sugar Foods - Common Equity		WILMINGTON	DE	Sugar Foods Corporation		09/29/2023	3	5,000,000	6,465,463	6,465,463	1,465,463							1.140
000000-00-0 .	Summit Park III, L.P.		Dover	DE	Summit Park, LLC		01/23/2019	3	10,734,934	9,426,046	9,426,046	(2,503,225)					1,064,743		6.120
000000-00-0 .	Summit Park IV, L.P.		Dover	DE	Summit Park, LLC		01/05/2023	3	6,425,112	6,264,331	6,264,331	(330,581)					85,783	8,559,610	12.800
000000-00-0 .	SurfacePrep Parent, LLC-Class A Units		Wilmington	US	SURFACEPREP BUYER, LLC		02/02/2024	3	2,394,895	2,394,895	2,394,895								0.000
000000-00-0 .	Surgent NPC Holdco, LP		Wilmington	DE	NexPhase Capital Fund IV, GP		11/13/2019	3	12,257,626	1,791,316	1,791,316	(3,359,375)							13.794
000000-00-0 .	Surgent NPC Holdco, LP-Preferred Partnership Interests		Dover	US	NexPhase Capital		06/14/2024	3	345,480	345,480	345,480								0.000
000000-00-0 .	Sverica Capital Partners IV, LP		Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3	13,512,814	26,518,537	26,518,537	(3,441,309)					6,329,959		7.036
000000-00-0 .	Sverica CF I Feeder LP		Wilmington	DE	Sverica Capital Management, LLC		12/09/2024		701,634	701,634	701,634							318,470	0.000
000000-00-0 .	Sverica Continuation Fund I LP		Wilmington	DE	Sverica Capital Management, LLC		12/09/2024		16,486,285	16,486,285	16,486,285							8,503,653	11.840
000000-00-0 .	SW Ingredients Blocker LLC		Wilmington	DE	Palladium Equity Partners		07/02/2018	3	12,124,739	9,084,068	9,084,068	(1,754,928)							9.733
000000-00-0 .	Swift Ventures Arize SPV2 LP		Wilmington	DE	Swift Ventures Management LLC		06/30/2024	1	2,000,000	2,000,000	2,000,000								57.100
000000-00-0 .	Swift Ventures Fund II, L.P.		WILMINGTON	DE	Swift Ventures		03/28/2024	1	750,000	750,000	750,000							4,250,000	14.300
000000-00-0 .	Swift Ventures GrayMatter Robotics SPV1, LLC		Wilmington	DE	Swift Ventures		01/18/2024	1	1,000,000	1,000,000	1,000,000								35.800
000000-00-0 .	Synthesis Capital Fund I, LP		Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1	5,612,594	3,696,027	3,696,027	(1,186,178)						4,474,046	3.330
000000-00-0 .	TA XII-A, L.P.		Wilmington	DE	TA Associates		08/26/2020	3											0.189
000000-00-0 .	TA XIII-A, L.P.		Wilmington	DE	TA Associates		08/26/2020	3											0.177
000000-00-0 .	Tailwind Capital Partners II, L.P.		Wilmington	DE	Tailwind Capital Partners		05/15/2015	3	5,671,942	5,266,217	5,266,217	(6,175,665)					4,219,084	2,165,671	3.158
000000-00-0 .	Tailwind Capital Partners III, L.P.		Wilmington	DE	Tailwind Capital Partners		09/27/2018	3	33,347,647	42,349,613	42,349,613	(1,593,123)					2,733,044	7,096,276	2.834

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000000-00-0	Tailwind Distinct Investor LP		Wilmington	DE	Tailwind Capital Partners		03/30/2016	3				(9,444,541)					4,551,210		6.928
000000-00-0	Taiyo Hinata Fund, L.P.		Wilmington	DE	Taiyo Pacific Partners, L.P.		03/01/2020												1.000
000000-00-0	TCL Aventura, L.P.		Wilmington	DE	Landmark Equity Advisors, LLC		10/25/2011	1		633,203	633,203	(24,023,611)					14,080,000	3,143,643	69.480
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF		Wilmington	DE	Tikehau Investment Management SAS		04/01/2021					13							1.667
000000-00-0	Tech24 - Common Equity		Wilmington	DE	Tech24		10/05/2023	3	5,888,838	6,522,893	6,522,893	634,055							5.300
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Falfurrias Equity Partners III, LLC		04/08/2019	3				(157,341)					1,563,777		1.340
000000-00-0	TechEnable Group, LLC		Wilmington	DE	Etech		09/01/2021	3				506,383					342,074		2.233
000000-00-0	Techmer - Class A-2 Units		Wilmington	DE	Techmer		09/01/2022	3	5,497,914	3,641,096	3,641,096	(1,031,826)					2,390,479		1.400
000000-00-0	Techmer - Class B-1 Units		Wilmington	DE	Techmer		09/01/2022		30,602,698	30,602,698	30,602,698								2.420
000000-00-0	Tenex Capital Partners III, L.P.		WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3	32,627,223	40,824,235	40,824,235	(7,043,319)					11,469,068	1,902,742	4.000
000000-00-0	Terra Firma Capital Partners II, L.P.		London	GBR	Terra Firma		12/02/2003	3										77,774	2.062
000000-00-0	Terra Firma Capital Partners III, L.P.		St. Peter Port		Terra Firma		03/27/2007	3		(35)	(35)							300,621	1.412
000000-00-0	TerSera Therapeutics Common Equity - Secondary		Wilmington	DE	TerSera Therapeutics		04/03/2023	3											4.500
000000-00-0	TFCP III Co-Investment A LP		St. Peter Port		Terra Firma		08/26/2008	3										414,171	5.496
000000-00-0	TFCP III Co-Investment LP		St. Peter Port		Terra Firma		12/04/2007	3											4.022
000000-00-0	TGA Beachview Investor Member, LLC		Wilmington	DE	Peak Capital		11/10/2020												44.175
000000-00-0	The Equity Alliance Fund II, LP		Wilmington	DE	Equity Alliance Fund		11/20/2024	3	625,000	625,000	625,000							1,875,000	0.000
000000-00-0	The Jamison		Wilmington	DE	Jair Lynch Real Estate Partners		11/03/2020												99.000
000000-00-0	The Resolute Fund V, LP		Wilmington	DE	The Jordan Company		09/07/2021	3	35,395,395	56,538,765	56,538,765	3,680,692					9,572	4,506,530	0.810
000000-00-0	The Resolute Fund VI, L.P.		WILMINGTON	DE	The Jordan Company		03/01/2024	3	11,650,239	12,004,622	12,004,622	354,383						28,349,761	1.333
000000-00-0	Third Rock Ventures III, L.P.		Wilmington	DE	Third Rock Ventures, LLC		08/26/2020	1		237,314	237,314	(5,421)							0.969
000000-00-0	TI Sponsor Co-Invest, L.P.		Wilmington	DE	Gryphon Partners		08/31/2018	3				(2,896,662)					3,134,680	1,050,001	1.949
000000-00-0	TL Voltron TopCo, L.P.-Class A-2 Units		Wilmington	DE	TL Voltron Topco, L.P.,		12/27/2024	3	5,000,000	5,000,000	5,000,000								10.526
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.		Ontario	OH	TorQuest Partners		07/02/2021	3	25,385,827	28,566,888	28,566,888	3,375,083					(2,261,589)	1,108,542	3.636
000000-00-0	TorQuest Partners Fund IV, LP		Toronto	CAN	TorQuest Partners		08/31/2016	3	7,381,267	8,473,402	8,473,402	(1,841,108)					1,659,186	2,447,229	3.240
000000-00-0	Townsend - Common Equity		Wilmington	DE	Townsend		08/14/2023	3	28,420,000	26,525,869	26,525,869	(1,894,131)							50.000
000000-00-0	TPF II, L.P.		Wilmington	DE	Tenaska Power Fund		12/03/2007			269,760	269,760	57,188						9,871,253	4.450
000000-00-0	TPG Partners III, L.P.		Wilmington	DE	Texas Pacific Group		02/10/2000	3											1.319
000000-00-0	TPG Partners IV, L.P.		Wilmington	DE	Texas Pacific Group		12/29/2003	3		65,189	65,189	(37,986)						4,394,872	1.034
000000-00-0	TPG Partners V, LP		Wilmington	DE	Texas Pacific Group		06/27/2006	3				(150,530)					167,600	19,219,189	0.976
000000-00-0	TPG Partners VI, LP		Wilmington	DE	Texas Pacific Group		04/17/2008	3											0.954
000000-00-0	TPG Public Equity Partners Long Opportunities-A, L.P.		Wilmington	DE	TPG Public Equity Partners		03/01/2020												100.000
000000-00-0	TPG Solar Coinvest LLC/SunGuard		Wilmington	DE	Texas Pacific Group		08/08/2005	3											17.540
000000-00-0	TranSystems Holdings, Inc.		Wilmington	DE	TranSystems		03/31/2021	2				445,817					4,437,320		2.850
000000-00-0	Tranzonic Common Equity (Costless Warrant Co-Invest)		Wilmington	DE	PNC RiverArch Capital			3											23.718
000000-00-0	Trench Safety Solutions Holdings, LLC		Wilmington	DE	Trench Plate Rental Company		12/03/2020	3	4,387,631	1,149,232	1,149,232	(1,115,952)							1.667
000000-00-0	Trident American Dreams Fund I, LP		Wilmington	DE	Trident Management		05/23/2023	1	4,993,807	5,716,150	5,716,150	(887,051)					(2,514)	3,616,972	10.060
000000-00-0	Trident III, L.P.		George Town	CYM	Stone Point Capital LLC		04/26/2004	3											4.680
000000-00-0	Trident IV, LP		George Town	CYM	Stone Point Capital LLC		05/10/2007	3				375,659					1,058,140	7,452,748	3.640
000000-00-0	Trident IX, L.P.		George Town	CYM	Stone Point Capital LLC		06/24/2022	3	22,348,944	27,159,064	27,159,064	3,984,495					1,169,796	12,054,173	0.690
000000-00-0	Trident VI, L.P.		George Town	CYM	Stone Point Capital LLC		09/12/2014	3											1.244
000000-00-0	Trident VII, LP		Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3	18,295,463	35,475,540	35,475,540	(5,407,411)					10,160,694	1,359,670	0.695
000000-00-0	Trident VIII, LP		Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3	21,486,108	32,381,326	32,381,326	2,345,883					1,468,312	2,229,209	0.600
000000-00-0	Trilantic Capital Partners V		Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3											2.404
000000-00-0	Trinity Hunt Partners IV		Wilmington	DE	Trinity Hunt Partners		11/05/2012	3	1,260,788	9,955,099	9,955,099	(2,362,626)					233,278	4,473,890	14.244
000000-00-0	Trinity Hunt Partners V, LP		Wilmington	DE	THPV, LP		01/17/2018	3	2,942,420	16,612,766	16,612,766	(8,653,806)					8,925,796	4,480,932	8.571

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Trinity Hunt Partners VI, LP		Worthington	DE	Trinity Hunt Partners		02/15/2022	3	24,791,253	26,971,432	26,971,432	1,299,415						5,208,747	7.500
000000-00-0 .	Trinity Hunt Partners VII, L.P.		Wilmington	DE	Trinity Hunt Partners		10/18/2024	3	2,849,682	2,849,682	2,849,682							27,150,318	5.000
000000-00-0 .	Trinity Inclusion Limited		Ebene	MUS	LeapFrog Investments Ltd		03/15/2018		12,050,097	12,489,286	12,489,286	1,279,398						382,394	31.290
000000-00-0 .	Tritium I, L.P.		Dover	DE	Tritium I Partners, L.P.		12/19/2014	3	6,498,506	22,833,639	22,833,639	274,964					103,876		9.251
000000-00-0 .	Tritium II, L.P.		Dover	DE	Tritium II Partners, L.P.		11/13/2019	3	29,125,285	39,171,741	39,171,741	736,928					13,615	467,660	8.200
000000-00-0 .	Tritium III, LP		DOVER	DE	Tritium III Partners, L.P.		02/14/2023		7,374,630	5,813,851	5,813,851	(1,538,204)						17,625,370	3.846
000000-00-0 .	TruArc Fund IV, L.P.		Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3	29,354,610	39,291,096	39,291,096	4,367,483						9,457,717	7.937
000000-00-0 .	True Ventures VIII, L.P.		DOVER	DE	True Ventures		10/18/2022	1	8,400,000	7,680,804	7,680,804	(246,335)						11,600,000	2.000
000000-00-0 .	True Wind Capital II, L.P.		Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3	33,443,429	40,536,180	40,536,180	8,423,554						15,760,224	6.250
000000-00-0 .	True Wind Capital, L.P.		Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3	26,325,625	27,020,142	27,020,142	2,274,419						3,521,053	7.170
000000-00-0 .	Truelink Capital I, L.P.		WILMINGTON	DE	Truelink Capital GP I, L.P.		07/31/2024	3	8,701,556	10,705,799	10,705,799	2,004,242						8,753,484	2.000
000000-00-0 .	TVC Momentum Fund II LP		Wilmington	DE	TVC Momentum Fund GP II LLC		09/30/2024	1	2,040,685	2,058,875	2,058,875	18,190						3,000,000	9.100
000000-00-0 .	TWC II ACD CO-INVEST, L.P.		Wilmington	DE	ACD		12/01/2020	3	8,061,616	19,043,283	19,043,283	(1,345,932)							7.487
000000-00-0 .	TWC Transflo Co-Invest, L.P.		Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3	9,373,619	10,843,591	10,843,591	1,967,072							46.774
000000-00-0 .	TwinMed (Equity Co-Invest)		Wilmington	DE	Bison Capital Asset Management, LLC		11/06/2017	3	10,000,000										26.670
000000-00-0 .	Tybourne Long Opportunities (US) Fund		Wilmington	DE	Tybourne Capital Management Limited		03/01/2020												1.000
000000-00-0 .	Tyson Holdco LLC		Wilmington	DE	Snow Phipps Group, LLC		07/22/2016	3											7.143
000000-00-0 .	TZ Parent Holding, LLC		Wilmington	DE	PNC RiverArch Capital		03/27/2018	3											12.156
000000-00-0 .	TZP Capital Partners III, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	8,658,957	11,345,519	11,345,519	151,556					266,488		1.770
000000-00-0 .	TZP Small Cap Partners I, L.P.		Wilmington	DE	TZP Group LLC		07/01/2020	3	7,652,650	6,623,776	6,623,776	(476,444)							5.710
000000-00-0 .	Ultima Common Equity		Wilmington	DE	Ultima		09/12/2022	3	680,000	904,044	904,044	236,548							0.628
000000-00-0 .	Upfront Early Growth IV, L.P.		Wilmington	DE	Upfront Ventures		11/25/2024	1	1,196,388	1,196,388	1,196,388							3,803,612	5.000
000000-00-0 .	Upfront IV, L.P.		Wilmington	DE	Upfront Ventures		07/24/2020	1											0.000
000000-00-0 .	Upfront Secondary IV, LP		Wilmington	DE	Upfront Ventures		12/30/2024	1	5,044,998	5,044,998	5,044,998							2	0.000
000000-00-0 .	Upfront VI, L.P.		Wilmington	DE	Upfront Ventures		07/08/2020	1	2,059,974	3,513,026	3,513,026	(59,884)					191	439,246	0.638
000000-00-0 .	Valicor Add-on (Common Equity)		Wilmington	DE	Valicor		01/10/2022	3											4.348
000000-00-0 .	Valicor PPC FT Investor LLC		Wilmington	DE	PPC Partners		07/24/2019	3	4,871,018	6,885,120	6,885,120	1,780,703							1.434
000000-00-0 .	ValueAct Capital Partners II, L.P.		Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020												0.000
000000-00-0 .	Vance Street Capital IV		Wilmington	DE	VS Capital Partners IV GP, L.P.		10/10/2024	3	2,409,281	2,409,281	2,409,281							7,590,719	1.300
000000-00-0 .	VCP Roland Foods Co-Invest Aggregator LP- Common Units		WILMINGTON	DE	VCP Roland Foods Co-Invest Aggregator		07/31/2024	3	19,000,000	19,000,000	19,000,000								6.683
000000-00-0 .	VCP-EDC CO-INVEST, LLC		Wilmington	DE	Vestar Capital Partners		06/12/2017	3											38.660
000000-00-0 .	Vector Capital IV, LP		Wilmington	DE	Vector Capital		07/26/2007	3											2.450
000000-00-0 .	Vertical Venture Partners Growth Fund II, L.P.		Palo Alto	CA	Vertical Venture Partners, LLC		12/10/2021	1	8,500,000	9,644,957	9,644,957	1,372,204						1,500,000	23.770
000000-00-0 .	Vertical Venture Partners II, L.P.		Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1	10,000,000	20,012,024	20,012,024	(1,381,371)							12.980
000000-00-0 .	Vertical Ventures Partners III L.P		Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1	8,000,000	7,537,155	7,537,155	(971,653)						2,000,000	10.000
000000-00-0 .	VES Holding Company, LLC (Equity)		Wilmington	DE	Wind Point Partners		06/01/2017	3											50.000
000000-00-0 .	Vestar Capital Partners IV, L.P.		Wilmington	DE	Vestar Capital Partners		12/15/1999	3		(5,040)	(5,040)							351,142	1.008
000000-00-0 .	Vestar Capital Partners V, L.P.		George Town	CYM	Vestar Capital Partners		12/19/2005	3		(2,181)	(2,181)	(2,181)					57,482		4.630
000000-00-0 .	Vestar Capital Partners VI, L.P.		George Town	CYM	Vestar Capital Partners		03/30/2012	3	13,601,960	25,278,706	25,278,706	8,455,161					1,358,221	21,324	8.151
000000-00-0 .	Vestar Capital Partners VII, L.P.		Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3	36,621,896	52,457,994	52,457,994	7,401,089					9,259,426	2,991,785	5.450
000000-00-0 .	Vet Practice Partners		Wilmington	DE	Vet Practice Partners		03/23/2023	3	17,066,180	17,066,180	17,066,180							527,820	14.500
000000-00-0 .	Vetta, LLC fka J. America (Equity Co-Invest)		Wilmington	DE	Blue Point Capital Partners, LLC		03/25/2016	3											4.570
000000-00-0 .	VH Aggregator, LLC		Wilmington	DE	Vessco		12/30/2020	2									2,135,915	1,244,393	3.700
000000-00-0 .	Vision Innovation Partners - Common Equity		WILMINGTON	DE	Vision Innovation Partners		04/07/2022	3	2,258,688	1,096,657	1,096,657	(581,917)						3,219,256	12.000
000000-00-0 .	Vision Innovation Partners - Preferred Equity		Wilmington	DE	Vision Innovation Partners		04/07/2022	3	14,502,194	14,502,194	14,502,194								12.000
000000-00-0 .	Visium Credit Opportunities Fund, LP		Wilmington	DE	Visium Asset Management, LLC														0.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Vistria Fund V, LP		Wilmington	DE	Vistria GP V, LP		07/31/2024	3	13,691,819	12,505,975	12,505,975	(1,185,844)						16,252,488	1.000
000000-00-0 .	VPP Intermediate, Inc.-2024 Additional Shares		Dover	DE	Audax Management Company		03/21/2024	3	14,701,500	22,243,918	22,243,918	7,542,418						298,500	0.000
000000-00-0 .	V-Sky Co-Invest Aggregator LP		WILMINGTON	DE	Stratus		07/28/2021	3	8,700,000	11,251,074	11,251,074	2,560,493							6.350
000000-00-0 .	VSTG EQUITY INVESTORS, LP		WILMINGTON	DE	Vistage Worldwide		07/12/2022	3	21,330,000	28,819,210	28,819,210	7,490,310							4.320
000000-00-0 .	W50 PARENT LLC		Dover	DE	Morgan Stanley Capital Partners VI GP, LP		01/10/2020	3				627,252					35,527,289		5.726
000000-00-0 .	Warburg Pincus Private Equity IX, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		08/05/2005	3		83,880	83,880	(274)							0.938
000000-00-0 .	Warburg Pincus Private Equity VIII, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		08/03/2001	3											0.843
000000-00-0 .	Warburg Pincus Private Equity X, LP		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		04/24/2008	3											0.341
000000-00-0 .	Warburg Pincus Private Equity XI, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		05/24/2012	3											0.422
000000-00-0 .	Warburg Pincus Private Equity XII, L.P.		Wilmington	DE	Warburg Pincus LLC		01/19/2016	3	5,596	5,596	5,596								0.312
000000-00-0 .	Warburg, Pincus Equity Prtnrs, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		06/26/1998	3											0.800
000000-00-0 .	Warburg, Pincus International, L.P.		Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		06/22/2000	3											1.400
000000-00-0 .	Warren Equity Partners Fund IV, LP		WILMINGTON	DE	Warren Equity Partners GP IV, LP		01/24/2023	3	14,991,666	16,155,408	16,155,408	1,913,398						17,508,334	20.800
000000-00-0 .	Washing Systems (Equity Co-Invest)		Wilmington	DE	Gryphon Advisors, LLC		11/30/2015	3											3.561
000000-00-0 .	Waterton Mining Parallel Fund Onshore Master, LP		Grand Cayman	CYM	Waterton Global Resource Management		08/26/2020			3,467,022	3,467,022	(151,479)						7,800,106	1.241
000000-00-0 .	Wayzata Opportunities Fund II, L.P.		Wilmington	DE	Wayzata Investment Partners LLC		07/15/2008			(1)	(1)								2.309
000000-00-0 .	WCAS XIII, L.P.		Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3	20,223,731	26,477,011	26,477,011	(70,300)						782,711	2,174,654	0.720
000000-00-0 .	WCAS XIV, L.P.		Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3	7,260,168	6,450,175	6,450,175	132,774							12,739,832	0.400
000000-00-0 .	WCP S-One Holdings LLC		Dover	DE	Wellspring Capital Management		02/01/2018	3		(490,770)	(490,770)	(1,514,111)						18,496,194		3.825
000000-00-0 .	Webster Equity Partners V, L.P.		WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3	24,937,632	29,631,972	29,631,972	2,809,609						87,579	4,455,000	1.760
000000-00-0 .	Wellspring Capital Partners VI, L.P.		Ugland House	CYM	Wellspring Capital Management		04/27/2018	3	34,236,794	42,097,105	42,097,105	(9,480,370)						11,464,698	8,192,616	2.827
000000-00-0 .	Welsh, Carson, Anderson, and Stowe XII, L.P.		Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3	8,988,552	14,613,489	14,613,489	(7,594,840)						9,523,256		0.951
000000-00-0 .	WEP III Nexus Co-Investment, L.P.		Wilmington	DE	Vortex Doors		11/29/2021	3	4,893,813	9,216,621	9,216,621	868,023						144,720	1,206,187	4.670
000000-00-0 .	WEP Townsend Investment, LLC-LP Interests		Indianapolis	IN	Warren Equity Partners		11/13/2024	3												0.000
000000-00-0 .	White Deer Energy II, L.P.		George Town	CYM	White Deer Energy		03/22/2013		3,091,195	5,412,145	5,412,145	(1,852,218)						1,614,344	1,779,336	1.797
000000-00-0 .	White Deer Energy, L.P.		George Town	CYM	White Deer Energy		10/30/2009		642,011			443,556						1,226,898	13,990,368	12.160
000000-00-0 .	Whitson's (Common Equity)		Wilmington	DE	Whitson's Culinary Group		08/27/2021	3	3,294,192	4,609,684	4,609,684	1,234,355								7.360
000000-00-0 .	Whitson's Common Class B		WILMINGTON	DE	Whitson's Culinary Group		03/30/2023	3	1,265,000	823,504	823,504	(441,496)								20.500
000000-00-0 .	Wind Point Partners IX		Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3	33,491,868	54,756,939	54,756,939	4,940,965						2,404,327	9,043,055	3.400
000000-00-0 .	Wind Point Partners VIII		Wilmington	DE	Wind Point Partners		01/03/2017	3	15,018,892	18,368,359	18,368,359	(10,285,997)						5,703,608	14,501,539	4.186
000000-00-0 .	Wind Point Partners X, L.P.		WILMINGTON	DE	Wind Point Partners		11/16/2022	3	27,091,738	32,014,445	32,014,445	2,921,146						3,228,179	24,834,184	5.400
000000-00-0 .	Windjammer VI		Wilmington	DE	Windjammer Capital		01/02/2024	3	4,586,852	3,667,676	3,667,676	(919,176)						36,187,438		7.000
000000-00-0 .	Winsight (Equity-Invest)		Wilmington	DE	Pamlico Capital Management, LP		01/31/2017	3	54,742	54,742	54,742									0.677
000000-00-0 .	WLR Recovery Fund IV, LP		Wilmington	DE	WL Ross		12/14/2007					(61,685)						54,257	9,565,721	2.446
000000-00-0 .	WLR Recovery Fund V, L.P.		Wilmington	DE	WL Ross		10/14/2011		1,314,896	1,622,836	1,622,836	(1,035,664)						1,319,187	1,183,545	3.869
000000-00-0 .	WPP Tropicale Holdings, LLC		Wilmington	DE	Tropicale Foods		09/01/2021	3	124,425	39,818	39,818	(120,020)								100.000
000000-00-0 .	WPP Tropicale Holdings, LLC		Wilmington	DE	Tropicale Foods		04/29/2022	3	1,040,418	788,324	788,324	(252,095)						51,508		2.725
000000-00-0 .	WPP Tropicale Holdings, LLC		Wilmington	DE	Wind Point Investors IX, L.P.		01/10/2020	3	1,267,000	149,885	149,885	(164,760)								1.635
000000-00-0 .	WSC Holdings Aggregator LLC		Wilmington	DE	Wittichen Supply Co.		07/30/2021	2												6.180
000000-00-0 .	WWEX UNI Topco Holdings, LLC		Wilmington	DE	Ridgemont Equity Partners		09/30/2015	3	7,244,547	5,351,624	5,351,624	(3,764,689)								0.658
000000-00-0 .	XIFIN (ACP CHARGER) CLASS B		CA	CA	ACP Charger Co-Invest LLC		02/01/2022	2	5,910,192	10,436,903	10,436,903	(142,451)								4.045
000000-00-0 .	XPV Water Fund III, LP		Toronto	CAN	XPV Water		12/21/2023		4,750,055	4,180,182	4,180,182	(569,873)						14,939,965		10.430
000000-00-0 .	Yellowknife Holdings I LP		WILMINGTON	DE	WHLP GP 1 LLC		07/20/2023	1	18,492,476	24,474,207	24,474,207	1,941,676						6,200,240		3.570
000000-00-0 .	Zephyr IA Partners LP		WILMINGTON	FL	ZEPHYR IA PARTNERS		11/17/2023		92,112,663	97,943,280	97,943,280	5,830,617						8,688,867		27.000
000000-00-0 .	Zips Car Wash (Common Equity)		Wilmington	DE	Zips Car Wash		08/29/2022	3						4,533,334						9.000
000000-00-0 .	ZMC II, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3	5,073,602	20,484,844	20,484,844	(1,783,902)						19,097,213	1,909,221	7.216

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	ZMC III, L.P.		Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3.	29,467,950	24,232,468	24,232,468	(4,093,835)						530,331	3.870
000000-00-0 .	ZMC IV, L.P.		WILMINGTON	DE	ZM Capital Advisors, LLC		09/07/2023	3.	7,270,477	5,952,524	5,952,524	(1,026,055)						32,894,419	4.500
000000-00-0 .	Zone - Common Equity		Wilmington	DE	Zone Climate Services, Inc.		03/09/2022	3.	8,089,900	4,519,587	4,519,587	(1,517,786)							9.550
000000-00-0 .	ZONE CLASS B		Wilmington	DE	Zone Climate Services, Inc.		05/01/2023	3.	165,100	92,236	92,236	(30,975)							9.550
1999999. Joint Venture Interests - Common Stock - Unaffiliated									10,070,576,611	12,958,905,976	12,958,905,976	(55,971,642)		65,437,430		(63,922,959)	901,310,120	4,946,764,336	XXX
000000-00-0 .	Infra Alpha, LLC		Wilmington	DE	EMG Investments, LLC		12/21/2010		2,525			(430)							100.000
000000-00-0 .	Active Extension Fund I, LLC		Wilmington	DE	Teachers Advisors, Inc.		11/30/2007		460	460									0.000
000000-00-0 .	TIAA Stonepeak Fund I, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		80,382,488	65,382,972	65,382,972	(7,654,371)						36,009,620	100.000
000000-00-0 .	Active Extension Fund II - Global Opportunities, LLC		Wilmington	DE	Teachers Advisors, Inc.		12/28/2007											643	100.000
000000-00-0 .	TIAA Stonepeak Investments II, LLC		Wilmington	DE	Stonepeak Associates, LLC		09/08/2011		3,447,931	127,679,127	127,679,127	(19,535,557)						14,335,936	100.000
000000-00-0 .	Active Extension Fund III, LLC		Wilmington	DE	Teachers Advisors, Inc.		03/31/2008											462	100.000
000000-00-0 .	TIAA Infrastructure Investments, LLC		Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011		456,087,264	257,411,284	257,411,284	11,081,331		49,409,096				7,808,507	100.000
000000-00-0 .	DWM Inclusive Finance Equity Fund II		Luxembourg	LUX	DWM Funds S.a.r.l		01/10/2014		6,733,231	8,357,989	8,357,989	2,492,689							100.000
000000-00-0 .	TIAA Oil & Gas Investments, LLC		Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011		35,626,908	37,651,371	37,651,371	(329,096)						1,194,985	100.000
000000-00-0 .	Envisage Information Systems, LLC		New York	NY	Teachers Advisors, Inc.							(27,000)							44.146
000000-00-0 .	TIAA SynGas, LLC		Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011		54,273,680	31,991,352	31,991,352	(5,189,109)						9,000,000	100.000
000000-00-0 .	DWM MICROFINANCE EQUITY FUND I		Luxembourg	LUX	DWM Funds S.a.r.l		03/02/2009			1,016,859	1,016,859	(1,162,000)						602,482	1.000
000000-00-0 .	730 Transmission LLC		Wilmington	DE	TIAA		07/27/2020		97,108,910	96,154,219	96,154,219	(1,699,454)						6,839,773	100.000
000000-00-0 .	EPP LFG I, LLC		Wilmington	DE	Energy Power Partners		11/03/2011												48.780
000000-00-0 .	Wigg Investments Limited		London	GBR	TIAA		09/26/2016		21,250,744	23,913,256	23,913,256	24,241,758					(538,943)	3,340,675	100.000
000000-00-0 .	Express Car Wash Holdings, LLC-Junior Preferred Units		Dover	US	Atlantic Street Capital		04/09/2024	3.	350,315	350,315	350,315								49.000
000000-00-0 .	730 Data Centers LLC		Wilmington	DE	TIAA		07/18/2016		96,719,589	225,522,020	225,522,020	117,868,792						3,990,412	100.000
000000-00-0 .	FCP-ASC Holdings, LLC		Wilmington	DE	Falfurrias Capital Partners		06/30/2014	3.											90.667
000000-00-0 .	730 Power Development LLC		Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014		12,119	44	44	(11,991)						(2,500,000)	100.000
000000-00-0 .	Growth Capital Fund I, LP		Dover	DE	Winslow Capital Management, LLC		01/04/2016	1.	72,753,673	73,385,442	73,385,442	19,440,237							25.193
000000-00-0 .	730 Telecom, LLC		Wilmington	DE	TIAA		10/19/2015		31,711,973	34,250,010	34,250,010	(6,972,103)						165,161	100.000
000000-00-0 .	Landed Educator Retention Fund		Dover	DE	Landed Management Company, LLC		10/21/2019		16,500,880	26,787,871	26,787,871	(625,612)							94.000
000000-00-0 .	ActOil Colorado, LLC		Wilmington	DE	Great Western Petroleum, LLC		08/02/2013		2,919,819	2,503,711	2,503,711	193,989							100.000
000000-00-0 .	Liberty M & R SPV II, LP		Wilmington	DE	Energy & Minerals Group		03/12/2010											67,975	62.630
000000-00-0 .	730 Darwin Holdings, LLC		Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021		18,570,750	22,378,423	22,378,423	13,208,239						1,707,978	100.000
000000-00-0 .	NBPT Aggregator LLC		WILMINGTON	DE	Physical Rehabilitation Network		02/01/2021	2.	2,797,308	2,156,162	2,156,162								100.000
000000-00-0 .	730 Fiber LLC		Wilmington	DE	Arcadian Infracom, LLC		09/22/2021		2,000,000			13,393,082		13,574,944					100.000
000000-00-0 .	NBPT Aggregator LLC		Palo Alto	CA	Physical Rehabilitation Network		06/10/2022	2.	8,461,123	8,461,123	8,461,123							1,326,233	1.700
000000-00-0 .	Canadian Infrastructure Investments LLC		Wilmington	DE	TIAA		09/02/2021		120,525	5,111,006	5,111,006	(445,330)							100.000
000000-00-0 .	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF		London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R		01/26/2023		52,355,040	50,923,913	50,923,913	1,012,830					(3,343,143)	9,974,543	80.000
000000-00-0 .	730 Lighting LLC		Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022		4,138,674	5,384,291	5,384,291	1,672,418						794,000	100.000
000000-00-0 .	Nuveen Global Impact Fund LP		Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020		123,125,815	172,417,010	172,417,010	12,578,704						53,924,744	14.290
000000-00-0 .	730 Rail LLC		Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022		5,509			1,134,152		8,412,023					100.000
000000-00-0 .	PC Creekside Village, LLC		Newark	DE	Peak Capital		06/01/2020											26,961,117	97.960
000000-00-0 .	AU NBS Holdco LLC		Wilmington	DE	TIAA		11/22/2023		60,118,554	60,118,124	60,118,124	(430)							100.000
000000-00-0 .	Pinnacle Third Avenue, LP		Wilmington	DE	Pinnacle Ventures		07/11/2008	1.	460,778	41,843	41,843	(92,022)							95.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	TEIC Holdings LLC		Wilmington	DE	TIAA		02/23/2023		1,230			(827)							100.000
000000-00-0 .	REP Coinvest III TEC, L.P.		Wilmington	DE	Ridgemont Equity Partners		06/19/2020	3	16,030,996	6,358,831	6,358,831	(3,909,618)						9,009,181	100.000
000000-00-0 .	Renewable Power Fund Plus, LP		Wilmington	DE	TIAA		11/18/2020		269,476,573	259,903,774	259,903,774	(24,951,814)						8,751,977	99.000
000000-00-0 .	Seven30 Insurance Bermuda LTD.		Hamilton	BMU	TIAA		04/26/2023												16.447
000000-00-0 .	730 Digital Infra LLC		Wilmington	DE	TIAA		09/26/2023		142,120,627	130,219,929	130,219,929	(11,900,248)						231,622,347	100.000
000000-00-0 .	Siguler Guff Third Avenue, L.P.		Wilmington	DE	Siguler Guff & Company, LLC		06/18/2004	3		139,264	139,264	(71,294)							100.000
000000-00-0 .	Glennmont Clean Energy Fund IV		Wilmington	DE	TIAA		12/09/2022		88,730,252	76,989,050	76,989,050	(11,741,203)						122,512,918	100.000
000000-00-0 .	TIAA GBS Holding LLC		Wilmington	DE	Teachers Advisors, Inc.		03/18/2016		26,636,648	108,298,131	108,298,131	21,413,540							99.990
000000-00-0 .	TIAA Global Equity Income, LLC		Wilmington	DE	Teachers Advisors, Inc.		06/27/2013		7,426	105,035	105,035	10,555							100.000
000000-00-0 .	TIAA Shared Services, LLC		Wilmington	DE	TIAA		04/28/2021		135,950	135,950	135,950	(1)		666,164,123				125,000,000	100.000
000000-00-0 .	TIAA SMA Strategies LLC		Wilmington	DE	Teachers Advisors, Inc.		06/30/2016		87,273,630	93,172,587	93,172,587	4,933,267					1,174,413	363,300,000	100.000
000000-00-0 .	TIAA-CREF Individual & Institutional Services, LLC		New York	NY	TIAA		12/27/2012		232,313,252	232,313,252	232,313,252			483,402,227					100.000
000000-00-0 .	TIAA-Cref Insurance Agency, LLC		Wilmington	DE	TIAA		09/29/2020		12,810,000	(9,334)	(9,334)	(3,016,260)							100.000
000000-00-0 .	TIAA-CREF Redwood, LLC		Wilmington	DE	TIAA		12/27/2012		10,453,535	31,541,293	31,541,293	(1,564,249)					10,000,000	2,190,000	100.000
000000-00-0 .	WINSLOW GROWTH CAPITAL FUND II, L.P.		Dover	DE	Winslow Capital Management, LLC		10/11/2019	1	148,523,079	168,923,819	168,923,819	3,521,018					5,992,908		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									2,282,549,783	2,447,414,778	2,447,414,778	147,323,582		1,220,962,413		(3,882,086)	62,575,196	992,523,794	XXX
000000-00-0 .	Preston Hollow Capital LLC		Wilmington	DE	TIAA		04/05/2023		250,000,000	259,693,903	259,693,903	9,693,904					11,495,606		8.000
000000-00-0 .	A&E Real Estate Partnership II LLC		Dover	DE	A&E Asset Management, LLC		08/26/2020		7,372,169	(1,254,083)	(1,254,083)	(9,798,728)		6,581,313					2.270
000000-00-0 .	Activum SG Fund VI L.P.		Channel Islands		Activum SG		07/23/2020		7,264,733	6,879,262	6,879,262	(373,097)				(448,474)		645,165	1.740
000000-00-0 .	Avanath Affordable Housing III, LLC		Wilmington	DE	Avanath Capital Management		04/17/2017		45,826,419	58,016,843	58,016,843	(2,122,730)					284,173	1,364,079	15.724
000000-00-0 .	Avanath Affordable Housing IV, LLC		Wilmington	DE	Avanath Capital Management		12/03/2019		49,373,857	42,206,680	42,206,680	(5,001,392)						354,112	27.966
000000-00-0 .	Bain Capital Real Estate Fund I		Dover	DE	Bain Capital Partners, LLC		08/26/2020		5,548,193	7,929,308	7,929,308	(91,182)						1,805,162	0.980
000000-00-0 .	Campbell Opp Timber Fund-A, L.P. (Temple Inland)		Wilmington	CA	The Campbell Group		02/29/2008			1,436,325	1,436,325	(19,814)							6.120
000000-00-0 .	China Designer Outlet Mall SA		Luxembourg	LUX	TH Real Estate (Silk Road Fund)		07/31/2016										1,938,155	94,015	25.751
000000-00-0 .	Community Reinvestments Partners II, LP		Wilmington	DE	Atlantic American Capital Advisors, LLC		07/31/2016					(1,728,154)						293,051	29.310
000000-00-0 .	CPCR Opportunity Fund I		New York	NY	CPC Resources, Inc.		07/31/2016			16,346	16,346								11.760
000000-00-0 .	CPCR Opportunity Fund II		New York	NY	CPC Resources, Inc.		07/31/2016			(1)	(1)								20.000
000000-00-0 .	Domain Timber Opportunity Fund A, LP		WILMINGTON	DE	Domain		05/10/2022	1	27,178,769	29,813,246	29,813,246	3,114,684						3,392,138	15.000
000000-00-0 .	Enterprise Homes Preservation Fund, LLC		Baltimore	MD	Enterprise Homes, Inc.		07/28/2017		12,554,729	26,775,973	26,775,973	2,426,336							70.364
000000-00-0 .	Enterprise Multifamily Opportunity Fund I, LLC		Columbia	MD	Enterprise Community Investments, Inc .		07/31/2016			2,940,113	2,940,113	2,940,113					57,534	672,134	28.320
000000-00-0 .	Enterprise Multifamily Opportunity Fund II, LLC		Columbia	MD	Enterprise Community Investments, Inc .		12/22/2017		1,283,943	10,914,320	10,914,320	(2,339,785)					5,383		18.223
000000-00-0 .	Enterprise Preservation Fund IV, LLC		Columbia	MD	Enterprise Community Investments, Inc .		08/10/2020		41,163,236	41,717,017	41,717,017	(4,678,450)					2,803,654		21.830
000000-00-0 .	FIA Timber Growth Fund		Wilmington	DE	Forest Investment Associates		03/09/2009										3,851,283	5,354,800	0.233
000000-00-0 .	Green Courte Real Estate Partners IV, LLC		Dover	DE	Green Courte Partners, LLC		08/26/2020		1,485,609	5,971,802	5,971,802	427,479						3,764,391	1.040
000000-00-0 .	GTI8 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017			53,140,244	53,140,244	(4,718,900)					3,626,983		97.785
000000-00-0 .	GTI9 Institutional Investors Co. Limited		George Town	CYM	Global Forest Partners		09/27/2017		50,372,196	89,777,391	89,777,391	(4,506,178)							86.705
000000-00-0 .	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries		Raleigh	NC	The Forestland Group		06/29/2011			863,162	863,162	(2,192,185)					2,198,769		21.768
000000-00-0 .	Heartwood Forestland REIT, LLC		Raleigh	NC	The Forestland Group		12/07/2007			1,517,156	1,517,156	(3,521,009)					3,522,909		11.007
000000-00-0 .	Hines European Development		Wilmington	DE	Hines		06/23/2017			13,098,323	13,098,323	5,863,419				(860,925)		137,357,502	33.590
000000-00-0 .	Hines India Fund		Wilmington	DE	Hines		07/31/2016		565,554										25.000
000000-00-0 .	Hudson Valley Preservation Fund II, LLC		Wilmington	DE	Hudson Valley Property Group, LLC				19,186,442	28,128,367	28,128,367	5,314,173						4,467,692	8.550
000000-00-0 .	Hudson Valley Preservation Fund LLC		Wilmington	DE	Hudson Valley Property Group, LLC		10/02/2020		5,832,819	25,557,615	25,557,615	2,437,669							25.000
000000-00-0 .	Impact PCCP IV LLC		Wilmington	DE	Pacific Coast Capital Partners LLC		03/21/2019			173,234	173,234	(37,324)						31,850	57.080

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	IMT Capital Fund II, L.P.		Wilmington	DE	IMT Capital Partners, LLC		07/31/2016		540,992	3,170	3,170	(1,459)						8,239,479	2.000
000000-00-0 .	IMT Capital Fund III, LP		Dover	DE	IMT Capital Partners, LLC		08/26/2020			1,712,525	1,712,525	(90,812)					185,233	4,476,894	1.220
000000-00-0 .	IMT Capital Fund IV, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		3,430,997	11,623,152	11,623,152	(160,316)						1,675,368	1.590
000000-00-0 .	IMT Capital Fund V, L.P.		Dover	DE	IMT Capital Partners, LLC		08/26/2020		8,124,026	10,000,983	10,000,983	(478,645)						385,756	1.160
000000-00-0 .	Landed Homeownership Impact Fund, LP		WILMINGTON	DE	Landed Management Company, LLC		08/26/2020		27,895,876	29,646,976	29,646,976	(6,093,507)							50.000
000000-00-0 .	Meadow Real Estate Fund II, LP		Wilmington	DE	Meadow Partners LLC		09/14/2021	2	219,222	148,210	148,210	15,277						6,758,944	2.370
000000-00-0 .	Meadow Real Estate Fund III LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		2,483,194	1,749,221	1,749,221	(416,490)						251,506	2.660
000000-00-0 .	Meadow Real Estate Fund IV LP		Wilmington	DE	Meadow Partners LLC		08/26/2020		1,954,120	2,939,312	2,939,312	(1,953,196)						3,295,880	1.730
000000-00-0 .	Meadow Real Estate Fund V LP		Wilmington	DE	Meadow Partners LLC		08/14/2020		9,590,425	10,137,703	10,137,703	(208,986)						109,575	2.860
000000-00-0 .	Metropolitan Workforce Housing Fund LLC		New York	NY	Phoenix Realty Group, LLC		08/26/2020			561,068	561,068	24,825							8.620
000000-00-0 .	Northwest Louisiana Community Development Fund I		Wilmington	DE	Northwest Louisiana Strategic Action Council		07/31/2016			95,783	95,783								32.790
000000-00-0 .	Northwood Real Estate Partners LP Series II		Wilmington	DE	Northwood Investors LLC		07/31/2016		5,397,964	9,105,944	9,105,944	(2,316,890)					91,227	2,543,177	1.130
000000-00-0 .	Northwood Real Estate Partners LP Series IV		Wilmington	DE	Northwood Investors LLC		07/31/2020		1,998,670	4,543,517	4,543,517	(77,200)					9,811	2,089,087	0.610
000000-00-0 .	NRFC Inception IA, LP		Wilmington	DE	Northstar		08/26/2020												49.000
000000-00-0 .	NRFC Inception IB, LP		Wilmington	DE	Northstar		07/31/2016		3,715,383	3,492,419	3,492,419	39,645							49.000
000000-00-0 .	NRFC Inception II, LP		Wilmington	DE	Northstar		07/31/2016		13,190,967	13,974,816	13,974,816	50,116							49.000
000000-00-0 .	NRFC Inception IIA, LP		Wilmington	DE	Northstar		07/31/2016		6,310,456			(6,264,283)							49.000
000000-00-0 .	NRFC Inception, LP		Wilmington	DE	Northstar		07/31/2016		27,139,264	25,401,674	25,401,674	(351,329)							49.000
000000-00-0 .	O'Connor North American Property Partners, L.P.		Wilmington	DE	O'Connor North American Management Partners, LLC		07/31/2016					(493,474)					491,867		6.633
000000-00-0 .	Redcar Fund I LP		Dover	DE	Redcar Properties, Ltd.		07/31/2016		9,357,947	7,432,276	7,432,276	(2,682,994)							2.470
000000-00-0 .	Rose Affordable Housing Preservation Fund IV		Dover	DE	Jonathon Rose Companies, LLC				32,524,666	80,400,444	80,400,444	(3,386,286)					(36,718)		32.088
000000-00-0 .	Rose Affordable Housing Preservation Fund V, L.P.		Dover	DE	Rose Housing Preservation Investors V, LLC		08/26/2020		48,777,237	34,201,362	34,201,362	(12,816,754)						131,213	20.030
000000-00-0 .	Rose Affordable Housing Preservation Fund, LLC		Dover	DE	Jonathon Rose Companies, LLC		07/12/2016					(13,784,449)					14,258,919		96.990
000000-00-0 .	Sabal Strategic Opportunities Fund II		Wilmington	DE	Sabal Investment Holdings, LLC		11/22/2019		36,132,639	36,132,639	36,132,639								3.500
000000-00-0 .	SOUTH ASIA GROWTH FUND III, LP		CAMDEN	CAN	GEF SAGF Management, LLC		07/31/2016		10,591,297	9,858,436	9,858,436	(732,861)						14,843,552	6.700
000000-00-0 .	Stonelake Opportunity Partners II, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		12/30/2024		1,373,555	8,900,723	8,900,723	116,446						4,965,895	5.930
000000-00-0 .	Stonelake Opportunity Partners III, L.P.		Dover	DE	Stonelake Capital Partners, LLC		02/29/2024		862,272	1,650,240	1,650,240	(53,599)						400,000	2.840
000000-00-0 .	Stonelake Opportunity Partners IV, LP		Dover	DE	Stonelake Capital Partners, LLC		08/11/2020		1,150,102	1,597,365	1,597,365	(144,087)						6,446,934	5.725
000000-00-0 .	Stonelake Opportunity Partners V, L.P.		Wilmington	DE	Stonelake Capital Partners, LLC		08/26/2020		8,392,191	13,053,903	13,053,903	290,551						2,381,820	3.846
000000-00-0 .	TGA NEX INVESTOR LLC		Wilmington	DE	NexCore Companies		08/26/2020		116,610,435	121,553,213	121,553,213	(2,133,644)					4,971		16.200
000000-00-0 .	TGA Peaceable Investor Member 2022 LLC		Wilmington	DE	Peaceable Street Capital		08/26/2020		97,236,089	99,429,050	99,429,050	870,905					4,285,041	12,929,265	86.000
000000-00-0 .	TGA Peaceable Investor Member 2023 LLC		Wilmington	DE	Peaceable Street Capital		06/03/2020		99,484,772	100,435,489	100,435,489	1,012,505					3,165,408	10,716,159	20.000
000000-00-0 .	TGA Peaceable Investor Member 2024 LLC		WILMINGTON	DE	Peaceable Street Capital		08/01/2022		30,341,992	30,420,593	30,420,593	78,601							0.000
000000-00-0 .	TGA Peaceable Investor Member LLC - Outlook Nine Mile		Wilmington	DE	Peaceable Street Capital		03/17/2023	3	62,764,312	69,613,924	69,613,924	5,106,343					1,869,979	25,828,582	14.200
000000-00-0 .	Turner-Agassi Charter School Facilities Fund II		Wilmington	DE	Turner Impact Capital		04/09/2024		547,622	547,622	547,622	(81,115)					226,753	1,125,746	3.185
000000-00-0 .	UWS Ventures III COI, LLC		Wilmington	DE	A&E Asset Management, LLC		02/05/2021	3	2,837,351	779,116	779,116	(3,050,375)					6,152		5.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,195,984,703	1,446,455,414	1,446,455,414	(59,078,688)		6,581,313		(1,309,399)	51,527,903	272,006,112	XXX
000000-00-0 .	730 Texas Timberlands II, Ltd.		Austin	TX	TIAA		10/27/2005		36,697,937	34,566,922	34,566,922	(555,434)							99.500
000000-00-0 .	TGA UMH Properties Investor Member LLC		N/A	DE	TIAA		12/21/2021		40,707,178	38,160,000	36,257,453	(1,571,948)						4,689,626	100.000
000000-00-0 .	NRFC Inception IV, LP		Wilmington	DE	Northstar		07/31/2016		13,869,110	8,900,831	8,900,831	(4,471,188)							49.000
000000-00-0 .	Broadleaf Timberland Investments, LLC		Wilmington	DE	TIAA		03/07/2013		3,080	494,804	494,804	(2,905)							100.000
000000-00-0 .	TGA University Trails Investor Member LLC		N/A	DE	TIAA		01/21/2022		27,443,901	35,211,000	20,903,844	(1,819,028)							100.000
000000-00-0 .	NRFC Inception V, LP		Wilmington	DE	Northstar		07/31/2016		11,676,904	430	430	(12,383,262)						413,230	49.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ceres Agricultural Properties, LLC		Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007		820,524,230	791,741,252	791,741,252	(18,325,604)							100.000
000000-00-0	TGA Sparrow II Investor LLC		N/A	DE	TIAA		03/31/2022		132,564,505	93,925,935	116,449,484	(5,062,005)							100.000
000000-00-0	Ziemia Fund		Amsterdam	NLD	Westchester Group Investment Management, Inc.		12/29/2009		108,246,296	99,011,526	99,011,526	4,524,412				(6,326,810)		3,835,756	31.670
000000-00-0	Dionysus Properties, LLC		Wilmington	DE	TIAA		06/28/2011		247,969,530	265,266,497	265,266,497	(7,128,161)							100.000
000000-00-0	TGA 601D Operating Member LLC		N/A	DE	TIAA		03/01/2022		4,587,780	4,587,780	4,587,780	(219,610)					435,133		100.000
000000-00-0	NGFF Holdco LLC		Wilmington	DE	TIAA		07/01/2019		301,679,321	301,679,321	301,679,321	(1,472,948)					4,262,763		100.000
000000-00-0	TGA MOB Prescott Member LLC		N/A	DE	TIAA		06/03/2022		3,868,550	4,127,111	3,936,067	66,929							100.000
000000-00-0	Demeter Agricultural Properties, LLC		Sao Paulo	BRA	TIAA		09/03/2008		381,951,763	437,034,705	437,034,705	(16,074,672)				(130,241,270)	60,230,166		100.000
000000-00-0	TGA Verve Orlando Investor Member LLC		N/A	DE	TIAA		08/22/2024		19,654,016	11,250,000	19,449,510	(204,506)							100.000
000000-00-0	Occator Agricultural Properties, LLC		Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009		364,285,256	440,824,060	440,824,060	(50,351,289)					11,372,299	3,134,688	100.000
000000-00-0	ND Properties LLC		N/A	DE	TIAA		08/28/1990		580,017,504	592,804,296	377,446,494	50,562,747				(110,885,874)			100.000
000000-00-0	TIAA Global Ag Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		06/03/2011		846,682,214	1,030,449,412	1,030,449,412	(14,587,842)					43,609,804	52,148,823	100.000
000000-00-0	T-C US Super Regional Mall Fund LP		Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015		250,266,813	237,262,045	237,262,045	8,738,514							22.222
000000-00-0	TEFF Holdco LLC		Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016		102,130,594	98,162,750	98,162,750	12,194,310				(17,927,773)	2,138,298	13,510,893	100.000
000000-00-0	NRE US Strategic Industrial Fund		Various	DE	TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017					(1,259,230)					1,559,083		15.645
000000-00-0	TIAA GTR HoldCo LLC		Wilmington	DE	TIAA		12/17/2013		145,060,412	117,305,419	117,305,419	(62,245,388)					39,137,736	61,227,602	100.000
000000-00-0	U.S. Cities Retail Fund LP		Various	DE	U.S. Cities Retail Fund GP LLC		06/28/2018		45,672,041	68,154,034	68,154,034	(1,424,978)							90.988
000000-00-0	TIAA Timberlands I, LLC		Wilmington	DE	TIAA		11/19/1998		1,479			(740)							100.000
000000-00-0	U.S. Cities Multifamily Fund LP		Various	DE	U.S. Cities Multifamily Fund GP LLC		10/01/2019		99,489,625	116,712,652	116,712,652	(2,721,385)					3,438,915		8.925
000000-00-0	TIAA Timberlands II, LLC		Wilmington	DE	TIAA		11/15/1999		136,532,061	136,532,061	136,532,061	(2,715,462)					1,876,540		100.000
000000-00-0	U.S. Cities Industrial Fund LP		Various	DE	U.S Cities Industrial Fund GP LLC		01/31/2020		150,000,000	347,227,790	347,227,790	(8,635,923)					7,657,329		13.799
000000-00-0	Renewable Timber Europe, LLC		Wilmington	DE	TIAA		09/27/2011		2,099,999	1,391,756	1,391,756	(12,207)							100.000
000000-00-0	New York City Property Fund II LP		N/A	DE	New York City Property Fund LP		10/24/2019		79,297,443	51,896,807	51,896,807	(42,971,189)						8,748,794	88.893
000000-00-0	Renewable Timber Resources LLC		Wilmington	DE	TIAA		05/26/2011		1,290										100.000
000000-00-0	U.S. Cities Workplace Fund LP		N/A	DE	TIAA		01/04/2021		118,179,967	102,203,805	102,203,805	(3,224,829)							57.390
000000-00-0	Lewis & Clark Timberlands, LP		Wilmington	DE	L&C Special Member Holdco, LLC		07/01/2015		232,378,638	424,810,861	424,810,861	17,841,719					55,071,173		57.430
000000-00-0	NRE US Strategic Industrial Fund II		N/A	DE	TIAA		09/03/2021		47,880,755	48,991,667	48,991,667	(1,665,939)					3,418,118		11.723
000000-00-0	NGTF Holdco LLC		Wilmington	DE	TIAA		08/29/2022		279,786,205	291,880,570	291,880,570	10,841,594					1,610,610		87.980
000000-00-0	NRE US Strategic Alternative Fund		N/A	DE	TIAA		03/23/2022		35,643,153	40,341,748	40,341,748	(131,047)						14,712,581	23.408
000000-00-0	TIAA NBS LLC		Wilmington	DE	TIAA		12/09/2022		111,688,328	136,151,232	136,151,232	26,343,275					11,857,911		100.000
000000-00-0	NRE US Affordable Housing Fund LP		N/A	DE	TIAA		10/14/2022		74,680,855	86,656,199	86,656,199	9,732,083							99.267
000000-00-0	TIAA LatAm Timberlands LLC		Portalnd	OR	TIAA		07/31/2024		118,271,889	109,018,877	109,018,877	(9,253,013)							100.000
000000-00-0	NRE US Strategic Lab Vehicle LP		N/A	DE	TIAA		06/30/2023		45,406,250	49,018,928	49,018,928	5,164,242					19,618	4,593,750	62.500
000000-00-0	TIAA Global Timberlands, LLC		Wilmington	DE	TIAA		10/21/2020					6,047,004					1,866,910		100.000
000000-00-0	TIAA GCREIT Holdings LLC		N/A	DE	TIAA		10/01/2024		185,368,614	185,368,614	185,368,614						2,971,121		100.000
000000-00-0	TIAA Super Regional Mall Member Sub LLC		N/A	DE	TIAA		08/24/2011		484,819,010	347,855,315	364,735,444	(78,138,784)							100.000
000000-00-0	RAHF IV Shore Hill Member, LLC		N/A	DE	TIAA		07/01/2021		12,872,367	25,199,155	12,579,475	376,416							100.000
000000-00-0	T-C SMA II LLC		N/A	DE	TIAA		07/19/2007		44,527,324	39,120,000	40,386,673	(8,941,416)					7,350,985		100.000
000000-00-0	T-C 685 Third Avenue Member LLC		N/A	DE	TIAA		10/27/2010					(127,545)					139,994		100.000
000000-00-0	TIAA Union Place Phase I LLC		N/A	DE	TIAA		01/18/2007					(131,179)					131,179		100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC		N/A	DE	TIAA		09/26/2014					1,404					(1,404)		100.000
000000-00-0	CASA Student Housing Fund Holdings LLC		N/A	DE	TIAA		10/08/2014					653							100.000
000000-00-0	T-C JK I LLC		N/A	DE	TIAA		01/13/2014					(6,201)					213,271		100.000
000000-00-0	T-C JK II LLC		N/A	DE	TIAA		01/13/2014		(1)			(16,096)				(1)	124,019		100.000
000000-00-0	T-C Australia RE Holdings I, LLC		N/A	DE	TIAA		04/29/2016		145,119,281	231,795,202	144,496,827	2,888,947				(43,458,666)	3,246,425	13,039,000	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	T-C Europe LP		N/A	DE	TIAA		11/18/2014		1,056,078,468	1,032,261,130	961,603,912	(20,118,985)				(90,495,686)		42,793,016	99.000
000000-00-0	T-C Lux Fund Holdings LLC		N/A	DE	TIAA		03/19/2015		274,143,950	222,810,626	225,443,065	(27,606,381)				(1,759,669)		33,534,722	100.000
000000-00-0	TC UK RE Holdings III LLC		N/A	DE	TIAA		06/17/2016		138,984,727	92,643,248	139,764,426	2,030,317				(1,342,316)	2,386,147		100.000
000000-00-0	T-C Waterford Blue Lagoon GP LLC		N/A	DE	TIAA		10/08/2015		3,641,532	4,128,304	3,566,686	(35,702)							100.000
000000-00-0	T-C Waterford Blue Lagoon LLC		N/A	DE	TIAA		10/08/2015		180,151,897	206,415,211	174,644,961	(2,404,663)							100.000
000000-00-0	TGA Montrose Residences Member LLC		N/A	DE	TIAA		08/03/2016		63,199,316	62,733,811	41,211,551	(2,857,176)							100.000
000000-00-0	TGA Montague Investor Member LLC		N/A	DE	TIAA		10/21/2016		14,028,989	14,250,498	6,841,834	(1,031,480)							100.000
000000-00-0	T-C Permian Investor LLC		N/A	DE	TIAA		03/29/2017		2,559,233	1,332,359	1,332,359	(1,492,075)							100.000
000000-00-0	TGA FC Investor Member LLC		N/A	DE	TIAA		10/12/2016		58,830,164	63,261,666	77,949,292	9,189,013							100.000
000000-00-0	TGA APAC Fund Holdings LLC		N/A	DE	TIAA		07/20/2017		381,460,729	381,460,730	381,460,730	(21,216,702)				(5,021,916)	5,730,796	20,062,249	100.000
000000-00-0	TGA Connection at Athens Investor Member LLC		N/A	DE	TIAA		06/04/2018		(11,367)		496,741	33,382							100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC		N/A	DE	TIAA		09/26/2018		12,860,706	(501,041)	12,860,706	34,499,766					29,482,622		100.000
000000-00-0	TGA MS Self Storage Investor Member LLC		N/A	DE	TIAA		09/14/2018		57,899,222	156,070,733	58,121,087	(237,835)					1,462,135		100.000
000000-00-0	TGA European RE Holdings I LLC		N/A	DE	TIAA		12/11/2018		429,478,820	326,859,847	384,029,515	(22,686,484)				(15,221,943)		270,777,088	99.000
000000-00-0	TGA Lending III LLC		N/A	DE	TIAA		01/01/2020		63,790,134	45,672,172	48,929,258	110,295					5,687,841		100.000
000000-00-0	TGA Maryland Farms Holdings LLC		N/A	DE	TIAA		02/25/2020		35,202,785	31,654,000	35,198,615	(4,170)					660,799		100.000
000000-00-0	TGA Sparrow Investor LLC		N/A	DE	TIAA		11/30/2020		235,862,642	221,404,747	201,028,250	(11,534,309)							100.000
000000-00-0	T-C Montgomery Mall LLC		N/A	DE	TIAA		11/23/2010										1,702,612		100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC		N/A	DE	TIAA		02/03/2021		124,273,754	152,064,000	107,931,207	(10,245,220)							100.000
000000-00-0	T-C GA Real Estate Holdings LLC		N/A	DE	TIAA		07/27/2011		1,022,009,436	980,800,854	1,022,009,431	317,325,884						2,320,000	100.000
000000-00-0	TGA Minority Interest Holdings LLC		N/A	DE	TIAA		03/01/2022		22,280,155	20,652,207	18,907,048	110,030				(2,188,536)			1.000
000000-00-0	TGA European RE Holdings III LLC		N/A	DE	TIAA		11/01/2024		8,956,658		8,956,658							202,328,450	100.000
000000-00-0	TGA MH III Investor Member LLC		N/A	DE	TIAA		05/19/2021		27,979,745	5,620,170	22,317,289	(1,599,302)							100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC		N/A	DE	TIAA		04/28/2021		11,428,347	10,013,670	8,925,924	11,098							100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC		N/A	DE	TIAA		04/29/2021		24,553,148	39,218,293	23,497,984	(943,362)					401,404		100.000
000000-00-0	TGA MH Investor Member LLC		N/A	DE	TIAA		07/01/2021		98,670,079	44,296,819	90,689,224	(6,052,040)							100.000
000000-00-0	TGA JL II Investor Member LLC		N/A	DE	TIAA		07/01/2021		13,236,612	29,519,963	12,681,426	(62,384)							100.000
000000-00-0	TGA JL Investor Member LLC		N/A	DE	TIAA		07/01/2021		25,648,838	38,799,900	16,812,548	2,196,851							100.000
000000-00-0	TGA JL MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		48,820,848	64,011,000	40,368,505	(141,634)							100.000
000000-00-0	TGA NJCAHP Investor Member LLC		N/A	DE	TIAA		07/01/2021		41,307,351	83,078,142	26,607,865	(2,282,966)							100.000
000000-00-0	TGA NJCAHP II Investor Member LLC		N/A	DE	TIAA		07/01/2021		13,135,278	19,143,467	8,783,444	(1,266,694)							100.000
000000-00-0	TGA NYCAHP I Investor Member LLC		N/A	DE	TIAA		07/01/2021		29,615,365	26,438,163	26,197,648	(2,101,194)							100.000
000000-00-0	TGA Creekside Village Investor Member LLC		N/A	DE	TIAA		07/01/2021		7,275,832	23,297,354	5,857,118	105,600							100.000
000000-00-0	TGA PC MCF Investor Member LLC		N/A	DE	TIAA		07/01/2021		73,058,587	63,472,717	58,220,840	(3,988,177)							100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC		N/A	DE	TIAA		07/01/2021		15,676,323	41,450,919	10,864,390	(1,480,644)							100.000
000000-00-0	TGA JL III CT Investor Member LLC		N/A	DE	TIAA		07/01/2021		738,607	(22,429,083)	919,758	1,757,242							100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC		N/A	DE	TIAA		10/14/2021		18,241,545	17,277,650	14,037,340	(1,051,933)							100.000
000000-00-0	TGA ASI Sage Investor Member LLC		N/A	DE	TIAA		10/26/2021		2,537,045	(1,236,976)	615,556	(636,165)							100.000
000000-00-0	TGA PC Richmond Investor Member LLC		N/A	DE	TIAA		10/27/2021		67,529,315	58,503,883	38,390,664	(10,018,061)							100.000
000000-00-0	TGA Los Tres Investor Member LLC		N/A	DE	TIAA		11/12/2021		25,285,886	40,296,383	22,614,920	(1,454,247)							100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC		N/A	DE	TIAA		12/08/2021		17,449,933	9,817,300	13,600,469	(1,851,794)							100.000
000000-00-0	TGA JL MCF II Investor Member LLC		N/A	DE	TIAA		01/18/2022		164,087,494	142,894,030	129,648,311	(16,399,330)							100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC		N/A	DE	TIAA		02/28/2022		33,535,229	24,565,130	26,975,397	(3,234,249)							100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC		N/A	DE	TIAA		03/10/2022		11,060,889	8,693,951	7,385,211	(498,654)							100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC		N/A	DE	TIAA		03/10/2022		8,789,096	9,738,875	6,669,447	(541,442)							100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC		N/A	DE	TIAA		07/29/2022		15,620,320	35,619,510	15,309,093	(382,620)							100.000
000000-00-0	TGA GP Holdco Parent LLC		N/A	DE	TIAA		05/05/2023		1,312,100,347	264,753,149	1,132,040,787	(130,401,059)					49,872,677		100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TIAA Realty LLC		N/A	DE	TIAA		01/01/2013		599,103,805	641,173,220	598,133,951	1,604,585					24,612,949	62,299,811	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									13,781,771,281	13,217,096,070	13,470,739,067	(141,413,774)				(424,870,460)	335,865,301	864,042,756	XXX
000000-00-0	Impact C.I.L. Parent, LLC		Wilmington	DE	Impact Community Capital		07/31/2016		707,232	1,196,596	1,196,596	(3,225,960)							11.210
000000-00-0	Impact Community Capital LLC		Wilmington	DE	Impact Community Capital		07/31/2016		2,898,503	4,389,870	4,389,870	30,106						741,710	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP		Wilmington	DE	Impact Community Capital		04/15/2021		20,691,367	17,628,789	17,628,789	(3,062,578)					1,266,321	13,835,837	20.000
000000-00-0	Nuveen European Real Estate Debt Fund IV		Bishopsgate	GBR	Nuveen Real Estate		03/03/2023		42,841,985	41,645,983	41,645,983	1,996,719					(2,482,342)	62,132,073	66.667
000000-00-0	PCCP Credit IX, LP		Dover	DE	PCCP		07/17/2017		30,978,715	32,756,750	32,756,750	1,554,569					1,668,332	33,181,684	8.000
000000-00-0	PCCP Credit VI, LP		Wilmington	DE	PCCP		06/30/2015										6,237	12,628,192	16.499
000000-00-0	RICHMAC Mortgage Assets Company I, LLC		Wilmington	DE	The Richman Group		07/31/2016		9,782,628	10,788,451	10,788,451	181,676						751,403	25.314
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A		Dover	DE	The Richman Group		07/31/2016		16,050,510	16,990,402	16,990,402	274,313						967,067	99.990
000000-00-0	TCI Real Estate Partners Fund II L.P.		Dover	DE	TCI Fund Management Limited		07/28/2020		2,879,475	2,879,475	2,879,475	398,193					99,300	1,072,295	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.		Dover	DE	TCI Fund Management Limited		07/28/2020		2,505,636	2,491,997	2,491,997	213,833						12,261,416	0.560
000000-00-	TRUE NORTH High Yield Investment Fund II, LLC		Wilmington	DE	True North Capital Funding, LLC	3.	05/17/2010			162,274	162,274						1,250,000		4.663
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									129,336,051	130,930,587	130,930,587	(1,639,129)				(2,482,342)	4,758,660	137,103,207	XXX
000000-00-0	T-C MV Member LLC		N/A	DE	TIAA		12/02/2016		183,502,117	184,737,244	184,737,244	(95,879)					16,233,433	14,849,955	100.000
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF		Luxembourg	LUX	Henderson Property UK AIFM Limited	3.	03/30/2015			(795,333)	(795,333)	(14,303)				(3,036)			36.510
000000-00-0	T-C SV Member LLC		N/A	DE	TIAA		04/19/2022		104,115,902	104,568,917	104,568,917	(359,403)					5,432,665	45,884,098	100.000
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp		Luxembourg	LUX	Nuveen Real Estate	3.	01/25/2018		60,899,699	61,514,643	61,514,643	987,202				(825,070)		248,686	21.380
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP		Various	DE	CRED GP LLC		06/01/2018		244,783,502	245,187,039	245,187,039	(6,641,034)					12,848,894		23.708
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)		Senningerberg	LUX	Nuveen Real Estate		05/02/2022	2.	59,087,474	60,203,448	60,203,448	3,150,135				(946,572)		34,971,000	100.000
000000-00-0	NRE US Strategic Debt Fund LP		Various	DE	CRED GP LLC		06/01/2018		39,967,000	41,897,614	41,897,614	1,930,614						110,033,000	50.000
000000-00-0	TGA MKP Member LLC		N/A	DE	TIAA		03/17/2017		200,192,702	200,192,702	200,192,704	(1,037,209)					8,836,237		100.000
000000-00-0	T-C MV Member II LLC		N/A	DE	TIAA		08/28/2020		148,711,652	152,808,167	152,808,167	3,237,596					6,945,617	50,254,130	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									1,041,260,048	1,050,314,441	1,050,314,443	1,157,719				(1,774,678)	50,296,846	256,240,869	XXX
000000-00-0	Atlas Capital Resources, L.P.		Wilmington	DE	Atlas Capital Partners		02/22/2010		768,882	768,882	768,882	(33,417)					71,618	4,248,038	3.798
000000-00-0	Aurora Resurgence Fund, LP		Wilmington	DE	Aurora Capital Group	6.	03/20/2009												7.867
000000-00-0	Benefit Street Partners Debt Fund IV, LP		Wilmington	DE	Benefit Street Partners Debt Fund IV GP LP		03/27/2017	2.											2.336
000000-00-0	Churchill Middle Market CLO V-A Ltd.		George Town	CYM	Churchill Asset Management		09/02/2021												100.000
000000-00-0	Churchill Middle Market CLO VI Ltd.		Georgetown	CYM	Churchill Asset Management		09/09/2022												100.000
000000-00-0	Churchill Middle Market CLO VII Ltd.		George Town	CYM	Churchill Asset Management		09/09/2022												100.000
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP		George Town	CYM	Churchill Asset Management		06/09/2023	1.	64,459,831	75,181,027	75,181,027	10,721,196					2,590,275	49,386,150	89.000
000000-00-0	C-III Capital Partners LLC		Wilmington	DE	C-III Capital Partners LLC		06/10/2013			276,672	276,672	(402,632)					94,729		1.272
000000-00-0	Clearwater Capital Partners Fund IV, L.P.		George Town	CYM	Clearwater Captial Partners Fund IV GP, LP		12/29/2011												6.640
000000-00-0	Cyprium Investors IV, L.P.		Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2.	5,484,840	8,509,645	8,509,645	958,901					89,892	2,233,959	8.709
000000-00-0	Cyprium Parallel Investors V LP		Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2.	27,119,655	27,253,423	27,253,423	(340,913)					1,248,776	3,616,038	18.519
000000-00-0	EFC 2 CLASS A PREFER		WILMINGTON	DE	EFC 2		03/01/2023		568,210	645,425	645,425	77,215							2.300
000000-00-0	Falcon Strategic Partners IV, L.P.		Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2.	18,056,738	16,305,467	16,305,467	4,093,853		9,123,498			1,675,716		4.397
000000-00-0	Forum Asian Realty Income II L.P.		George Town	CYM	Forum Partners		07/31/2016												7.780
000000-00-0	Forum European Realty Income II L.P. (EUROS)		George Town	CYM	Forum Partners		07/28/2016												29.890
000000-00-0	Frontenac XI Private Capital (M) Limited Partnership		WILMINGTON	DE	Frontenac XI GP, L.P.		07/31/2023	1.	22,334,209	30,776,458	30,776,458	1,539,159						4,665,791	9.200
000000-00-0	GP Ownership (SLP 1)		Wilmington	DE	Hunter Point Capital SLP 1 LP												278,658		0.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	GP Ownership (SLP 2)		Wilmington	DE	Hunter Point Capital SLP 2 LP		06/15/2011	3.									294,515		0.000
000000-00-0 .	Gridiron LTC Investment, LLC		Wilmington	DE	Gridiron Capital		07/20/2001	3.	71										16.841
000000-00-0 .	HarbourVest Int'l PEP IV Direct Fund, L.P.		Wilmington	DE	HarbourVest Partners, LLC		01/27/2023												1.337
000000-00-0 .	HPS Core Senior Lending Fund II Feeder, L.P.		WILMINGTON	DE	HPS Investment Partners		01/25/2023												2.900
000000-00-0 .	HPS Strategic Investment Partners V Feeder, L.P.		Wilmington	DE	HPS Investment Partners		01/05/2023	1.	3,001,378	3,247,929	3,247,929	339,560							0.530
000000-00-0 .	HS Investments EU22 L.P.		St. Peter Port		Hedosophia		06/06/2014			(1,293)	(1,293)	(11,862)				(206,654)		177,147	37.500
000000-00-0 .	Island C-III Holdings V LLC		Wilmington	DE	C-III Capital Partners LLC		02/24/2005											16,578	1.730
000000-00-0 .	LNR EUROPE		Luxembourg	LUX	Lennar Europe Investors		03/03/2023	1.	2,000,000	2,000,000	2,000,000								4.167
000000-00-0 .	Lumen Energy, Inc. PREFERRED STOCK		Wilmington	DE	Lumen Energy		09/14/1996			3,329,461	3,329,461								3.850
000000-00-0 .	New York City Investment Fund		Wilmington	DE	New York City Investment Fund Manager, Inc.		03/17/2023	3.	1,402,589	410,879	410,879	(991,710)							2.740
000000-00-0 .	Nivel (Series1 Preferred Unit)		Wilmington	DE	North Haven Falcon Holding Company, LLC		03/15/2013	3.				3,511,595		4,359,671					6.440
000000-00-0 .	NM ABB Concise Holding, LLC		Wilmington	DE	New Mountain Capital LLC		03/21/2024	3.	18,000,000	19,273,683	19,273,683	1,273,683						2,000,000	13.342
000000-00-0 .	North Haven Capital Partners W50 CV LP		Wilmington	DE	MS Capital Partners W50 CV GP LLC		12/01/2021	2.											3.700
000000-00-0 .	Nuveen Churchill Direct Lending Corp.		Wilmington	DE	Churchill		08/12/2013	3.	690,564	303,706	303,706	81,831						2,000,000	0.000
000000-00-0 .	NXT Capital Senior Loan Fund II, LP		George Town	CYM	NXT Capital LLC		08/26/2016	2.	3,068,942	5,148,326	5,148,326	(15,477,083)					29,096	798,613	7.070
000000-00-0 .	OTG HP SCF Investor, LLC		Wilmington	DE	Harvest Structured Capital Fund I		08/04/2023	1.	2,075,000	1,845,198	1,845,198	(229,802)						2,925,000	16.667
000000-00-0 .	Precursor Ventures V, L.P.		WILMINGTON	DE	Precursor Ventures V GP, LLC		04/05/2023	3.											3.000
000000-00-0 .	Preston Hollow Capital, LLC		Wilmington	DE	Preston Hollow		01/31/2014	2.											8.000
000000-00-0 .	Providence Debt Fund III		Wilmington	DE	Providence Equity Partners		06/17/2011		4,531,656	3,837,240	3,837,240	(150,199)						2,635	1.667
000000-00-0 .	Resilience Fund III, L.P.		Wilmington	DE	Resilience Capital Partners LLC		08/30/2011	1.	1,180,359	1,014,666	1,014,666	(633,443)							9.818
000000-00-0 .	Royalty Opportunities S.ar.l		Luxembourg	LUX	OrbiMed Advisors		11/04/2014	2.	5,682,306	5,445,038	5,445,038	130,129		3,561,379				2,143,597	2.493
000000-00-0 .	Summit Partners Credit Fund II, L.P.		Wilmington	DE	Summit Partners		07/27/2011	2.	241,579	10,892	10,892	183,845						5,313,933	4.912
000000-00-0 .	Summit Partners Credit Fund, L.P.		Wilmington	DE	Summit Partners		10/05/2010			316,734	316,734	(236,968)					250,369		14.498
000000-00-0 .	The Varde Fund X (C), L.P.		Wilmington	DE	Varde Partners, Inc.		08/30/2024	3.	465,320	465,320	465,320								1.540
000000-00-0 .	TI Sponsor Co-Invest, L.P.-Class D Preferred Units		WILMINGTON	DE	TI Sponsor Co-Invest		11/03/2011												0.000
000000-00-0 .	Toro/EPP LLC		Wilmington	DE	Energy Power Partners		03/18/2008	1.	12,073,524	40,983,866	40,983,866	(458,115)						17,094,246	99.000
000000-00-0 .	Upfront Ventures III (GRP)		Wilmington	DE	GRP Partners		05/24/2023	1.	8,853,167	9,741,067	9,741,067	(1,392,005)						21,346,780	14.012
000000-00-0 .	Whitehorse Equity Fund I		Toronto	DE	Whitehorse Liquidity Partners Equity Fund GP Inc.		02/05/2020	3.		27,206,363	27,206,363	22,172,109							5.280
000000-00-0 .	Xclusive Staffing Holdings, LLC		Wilmington	DE	Plexus Capital, LLC		05/18/2022	3.	10,335,713	10,335,713	10,335,713			46,227,285				12,343,335	25.677
000000-00-0 .	Zips Car Wash (Preferred Equity)		Santa Ana	AR	Zips Car Wash														46.000
2599999. Joint Venture Interests - Other - Unaffiliated									212,394,533	294,631,787	294,631,787	24,724,927		63,271,833		(206,654)	4,947,928	131,987,556	XXX
000000-00-0 .	TIAA-CREF Asset Management Distressed Opportunities Fund, LP		Wilmington	DE	TCAM DOF GP, LLC		01/28/2009		11,626,512	9,425,791	9,425,791	479,429						7,662,474	50.000
000000-00-0 .	Nuveen, LLC		Dover	DE	TIAA		07/22/2014		5,917,150,607	5,917,150,607	5,917,150,607	(30,947,608)					421,067,876		100.000
000000-00-0 .	Churchill Junior Capital Opportunities Fund II, L.P.		Wilmington	DE	Churchill Asset Management		03/04/2021	2.	41,090,891	46,659,407	46,659,407	2,578,570					2,571,613	8,422,299	18.410
87216*-10-7 .	TIAA CMBS I, LLC		Wilmington	DE	TIAA		06/30/2001					(809,918)					1,420,595		100.000
000000-00-0 .	Churchill Middle Market Senior Loan Fund III		Wilmington	DE	Churchill Asset Management		09/16/2020					(4,239,120)					13,210,211	9,731,050	21.760
000000-00-0 .	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)		Wilmington	DE	TIAA		12/22/2009		3,032										100.000
000000-00-0 .	Churchill Middle Market Senior Loan Fund, LP		Wilmington	DE	Churchill Asset Management		07/21/2016		5,563,392	11,542,246	11,542,246	616,446					2,072,062	7,697,561	31.380
000000-00-0 .	GreshamQuant Alternative Commodity Absolute Return		Wilmington	DE	Gresham Investment Management LLC		02/24/2017												83.290
000000-00-0 .	TGAM Agribusiness Fund LP		Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016		103,448,001	113,408,768	113,408,768	2,504,036					12,745,612	12,223,073	97.415
000000-00-0 .	GreshamQuant Systematic Fixed Income Fund		Wilmington	DE	Gresham Investment Management LLC		03/29/2022	1.	50,000,000	51,749,614	51,749,614	4,602,841							12.250
000000-00-0 .	Nuveen Agribusiness Fund III, LP		Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019		39,977,239	73,551,343	73,551,343	24,671,262					3,229,537	35,022,761	57.403

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Landa Fund		Madrid	ESP	Nuveen Natural Capital		07/08/2024		2,166,900	2,071,700	2,071,700					(95,200)		4,848,100	100.000
000000-00-0	Nuveen Ag Infrastructure Fund LP		Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021		50,838,760	87,657,217	87,657,217	8,727,964						14,161,240	78.686
000000-00-0	MM Funding, LLC		Wilmington	DE	Churchill Asset Management		04/25/2018		2,861	6,790,185	6,790,185	6,787,324						400,000,000	100.000
000000-00-0	TIAA Ventures LLC		New York	NY	Crowdstreet Inc		08/10/2022		50,032,219	45,961,435	45,961,435	(3,479,424)						65,489,000	100.000
000000-00-0	Nuveen Climate Inclusion Fund II, L.P.		WILMINGTON	DE	Nuveen Alternatives Advisors LLC		04/17/2024		46,728,781	46,268,002	46,268,002	(460,779)						53,271,219	100.000
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP		Grand Cayman	CYM	Teachers Advisors, Inc.		10/12/2023		119,782,458	122,781,692	122,781,692	3,090,052						7,025,938	88.000
000000-00-0	Nuveen CLO Issuance Fund LP		Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020		112,428,643	119,556,426	119,556,426	(8,269,086)						33,740,350	2,625,730	40.500
000000-00-0	Nuveen High Yield Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019			367,792	367,792	39,306						8,083		100.000
000000-00-0	Nuveen Municipal Opportunities Fund LP		Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019		2,072,542	354,497	354,497	30,466								100.000
000000-00-0	T-C SBMC Joint Venture LLC		Wilmington	DE	TIAA		06/19/2013													49.000
2699999. Joint Venture Interests - Other - Affiliated									6,552,912,838	6,655,296,722	6,655,296,722	5,921,761				(95,200)	497,091,877	645,007,768	XXX
468502-AA-7	JACKSON NATL LIFE INS CO SUBORD					2.	12/30/2011		2,829,083	2,570,429	2,570,429		(28,817)				174,933		0.000
64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD					1.	05/05/2003		45,556,207	45,359,187	45,359,187		(20,775)				2,630,906		0.000
575767-AE-8	MASS MUTUAL LIFE INS CO SUBORD					1.	05/07/2003		15,342,680	15,381,446	15,381,446		3,968				871,624		0.000
59260A-AA-6	METROPOLITAN TOWER LIFE												(5,780)				23,873		0.000
592173-AE-8	METROPOLITAN LIFE INS CO SUBORD					1.	06/04/2003		1,815,638	1,981,634	1,981,634		20,465				176,465		0.000
2799999. Surplus Debentures, etc - Unaffiliated									65,543,608	65,292,696	65,292,696		(30,940)				3,877,801		XXX
000000-00-0	TC ST REIT Line of Credt		Wilmington	DE			03/29/2022		79,300,000	79,300,000	79,300,000						168,718		100.000
000000-00-0	TC ST REIT Line of Credt		Wilmington	DE			03/29/2022		48,433,754	48,433,754	48,433,754						64,380		100.000
3299999. Non-collateral Loans - Affiliated									127,733,754	127,733,754	127,733,754						233,098		XXX
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			18,819,798	18,819,798	3,760,363					2,653,524		0.000
87271T-AC-9	TIA 2017 2A Adj % Due 1/16/2031 JAJ016					6.	12/08/2022			6,847,821	6,847,821	(1,334,795)					2,551,863		0.000
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			10,063,244	10,063,244	2,300,459					952,374		0.000
67080*-AB-8	NUV CPACE RN FEEDER FUND II LL SUBORDINATED NOTES					6.	05/23/2024		4,275,000	4,275,000	4,275,000								0.000
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A					6.	12/08/2022			1,790,390	1,790,390	(152,598)	67,289				1,271,686		0.000
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO					6.	12/08/2022			7,680,964	7,680,964	1,630,615					1,615,139		0.000
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A					6.	12/08/2022			35,171	35,171		(56,724)				196,348		0.000
17151Q-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB					6.	12/08/2022			16,646,057	16,646,057						1,395,012		0.000
17151R-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A					6.	12/08/2022			39,609,625	39,609,625	670,350	225,305				8,316,535		0.000
87191C-AC-3	SYMPHONY LOAN FUNDING LTD SERIES 2024-1A CLASS SUB 144A					6.	11/15/2024		35,160,000	35,159,880	35,159,880	(23,752)	23,633				23,633		0.000
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES					6.	06/17/2024		5,000,000	5,000,000	5,000,000								0.000
88631J-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1					6.	12/08/2022					10,403,849					8,339,556		0.000
000000-00-0	CHURCHILL CFO 2022-1 LTD.		Wilmington	DE	Churchill Asset Management		11/28/2023		258,080,849	258,080,849	258,080,849								100.000
000000-00-0	NPC SIP 2024-1 LTD		Wilmington	DE	Churchill Asset Management		11/27/2024		30,499,991	30,499,991	30,499,991							80,500,009	100.000
000000-00-0	Whitehorse SPV		Wilmington	DE	Churchill Asset Management		03/28/2024		72,264,476	74,709,889	74,709,889	2,445,413						675,085,524	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									405,280,316	509,218,679	509,218,679	19,699,904	259,503				27,315,670	755,585,533	XXX
6099999. Total - Unaffiliated									12,633,115,822	15,959,435,139	15,959,435,139	(72,264,628)	228,563	135,290,576		(67,921,354)	993,738,082	6,243,446,744	XXX
6199999. Total - Affiliated									27,919,865,795	27,696,187,741	27,949,830,740	48,308,939		1,220,962,413		(430,622,424)	1,125,670,705	3,007,815,187	XXX
6299999 - Totals									40,552,981,617	43,655,622,880	43,909,265,879	(23,955,689)	228,563	1,356,252,989		(498,543,778)	2,119,408,787	9,251,261,931	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 145,927,950						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SB DFZ Big Box Holdings, LLC	Kennett Square	PA	Internal Transfer	12/17/2015		554,000,000			0.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							554,000,000			XXX
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA	01/31/2009			5,970,091		100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								5,970,091		XXX
000000-00-0	Nuveen CLO Opportunities Fund LP	New York	NY	TIAA	09/30/2022			50,000,000		100.000
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA	11/25/2020			70,301,295		100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								120,301,295		XXX
000000-00-0	Clue Opco LLC-Class B Units	DOVER	TN	EVE Partners	12/31/2024		1,027,629			0.000
000000-00-0	Kelso Nortek Investors, LLC/Nortek, Inc.	Wilmington	DE	Kelso & Company	12/30/2002			25,208		6.570
000000-00-0	MiddleGround Cassette Co-Invest Partners, L.P	Wilmington	DE	HLC	12/22/2022	3		9,946		14.710
000000-00-0	01 ADVISORS 03, L.P.	Wilmington	DE		10/26/2023	1		502,948		1.430
000000-00-0	01A Pelican, L.P.	WILMINGTON	DE	01 Advisors 02 GP LLC	07/30/2024	1	2,000,000			40.000
000000-00-0	5th Century Partners Fund II LP	Wilmington	DE	5th Century Partners Fund II GP LP	11/05/2024		1,629,025			4.000
000000-00-0	645 Ventures IV, L.P.	WILMINGTON	DE	645 Ventures Management, LLC	02/22/2023			533,572		0.020
000000-00-0	645 Ventures Select I, L.P.	WILMINGTON	DE	645 Ventures Management, LLC	02/22/2023			765,661		0.010
000000-00-0	8A HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	01/08/2020	3		2,266		5.059
000000-00-0	A&M Capital Partners III, LP	Wilmington	DE	A&M Capital-GP III, LP	12/22/2023	3		737,829		0.750
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.	11/15/2017			236,756		26.740
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	IND	Aavishkaar-Intellecap Group	11/05/2018			5,538		23.680
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	DE	Accion Digital Transformation Fund GP, LLC	08/25/2022	1		4,722,953		15.690
000000-00-0	Accordion DC Holdings	Wilmington	DE	AmWINS	12/13/2022	3		404,285		4.490
000000-00-0	ACP Charger Co-Invest LLC-Class C Units	Santa Ana	US	Avista Capital Partners	06/10/2024	3	1,532,931			4.925
000000-00-0	AEA Investors SBF V, LP	Grand Cayman	CYM	AEA Investors SBF V Partners, LP	12/13/2023	3		1,391,183		2.700
000000-00-0	AFC Acquisitions, Inc-Series G-1 Preferred Stock	Columbus	US	Bertram Capital Management	04/12/2024	3	474,487	700,614		5.447
000000-00-0	AFC Acquisitions, Inc-Series H-1 Preferred Stock	Columbus	US	Bertram Capital Management	06/20/2024	3	460,256			5.447
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP	09/10/2020			3,808,556		3.268
000000-00-0	Aligned Climate Fund 2 LP	WILMINGTON	DE	Aligned Climate Capital, LP	07/11/2023	1		5,772,360		10.400
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP	04/09/2019	3		469,404		2.500
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP	01/27/2023	3		6,537,591		0.010
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP	12/01/2015	3		208,042		6.040
000000-00-0	American Restoration	WILMINGTON	DE	American Restoration	07/24/2024		7,593,400			0.000
000000-00-0	Amiti IV LP	WILMINGTON	DE		09/01/2023	1		175,000		5.600
000000-00-0	Amplify.LACapital V, L.P.	Wilmington	DE	Amplify	12/22/2022	1		500,000		5.000
000000-00-0	Amulet Capital Fund III, LP	WILMINGTON	DE	Amulet Capital	10/20/2023	3		5,016,472		3.500
000000-00-0	Apis Global Growth Fund III	London	GBR		01/18/2024		1,500,116	17,173,188		23.364
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP	10/17/2018			2,051,560		5.710
000000-00-0	Arctos Sports Partners Fund II, LP	WILMINGTON	DE	Arctos Partners, LP	04/23/2024	3	5,832,033	5,635,653		1.030
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC	12/07/2016	3		935,784		7.989
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC	08/27/2019	3		2,000,380		1.773
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	DE	Arlington Capital Group VI LLC	05/25/2023	3		6,386,660		0.009
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Arohan Financial Services	11/28/2022			24,377,015		10.000
000000-00-0	Artemis Female Fund II, LP	Wilmington	DE	Artemis Female Fund II GP, LLC	05/31/2023	1		700,000		7.000
000000-00-0	ASHV FINANCE LIMITED	Mumbai	IND	ASHV FINANCE LIMITED	12/26/2023			5,516,316		100.000
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Atalaya Capital Management LP	08/26/2020			13,416		4.235
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP	08/26/2020			12,202		3.275
000000-00-0	Aterian Opportunities II, LP	Wilmington	DE	Aterian Investment Partners	09/27/2023	1		2,210,228		3.270
000000-00-0	Atlantic Street Capital V, LP	Wilmington	DE	Atlantic Street Capital	04/04/2023	3		558,195		3.300
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	01/25/2016	3		1,463,540		3.270
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	08/30/2019	3		7,199,458		2.342
000000-00-0	Audax Private Equity Fund VII-A, L.P.	wilmington	DE		08/07/2023	3		14,409,934		1.050
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	03/22/2021	3		271,904		5.100
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	07/10/2023	1		107,933		12.000
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	07/26/2021	2		1,338,704		12.500
000000-00-0	Audax Private Equity Origins Fund I, L.P.	Wilmington	DE	Audax Management Company, L.L.C.	06/05/2023	3		1,732,733		1.750
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group	06/10/2016	3		2,298,489		5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,	04/23/2021			11,264,113		2.840
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance	05/07/2021	3		10,637,519		7.000
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	UniVista Insurance	06/18/2021	3		12,224		12.140

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Aviom India Housing Finance	03/27/2023			242,760		39.000
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP	01/22/2018	3		77,209		10.300
000000-00-0	Avista Healthcare Partners VI, LP	WILMINGTON	DE	Avista Capital Partners VI GP, LP	08/17/2023	3		7,730,916		3.200
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure	12/19/2018			1,521,081		4.270
000000-00-0	Bain Capital Venture Coinvestment Fund IV, L.P.	Grand Cayman	CYM	BCV COINVESTMENT IV GENERAL PARTNER, LLC	10/03/2023	1		1,175,000		2.200
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital	03/19/2021	1		362,500		0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	CYM	BCV 2022 General Partner, LLC	01/03/2023	1		2,175,000		1.000
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.	11/12/2021	3		28,536,166		6.250
000000-00-0	Banter Capital Fund I, LP	LEWES	DE	Banter Capital Fund I GP LLC	04/30/2024	1	1,200,000	300,000		9.800
000000-00-0	BCTS - Frozen Blocker LLC	Wilmington	DE		12/26/2023	3		2,763		1.000
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Black Diamond Capital Management, LLC	03/31/2006			10,183		4.073
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC	06/21/2011			841,446		1.875
000000-00-0	Becklar Holdings Partnership I, L.P.-Limited Partnership Interest	Wilmington	DE	Graham Partners	12/05/2024	3	5,000,000			0.000
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Beecken Petty O'Keefe & Co LLC	10/31/2018	3		872,767		9.810
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	DE	Beecken Petty O'Keefe & Co LLC	12/28/2022	3		6,380,332		19.380
000000-00-0	BenchStrength Partners, L.P.	Wilmington	DE	Benchstrength GP, LLC	06/13/2023	1		567,537		10.000
000000-00-0	Bertram Capital V	Wilmington	DE	Bertram Capital Management LLC	05/18/2023	3		4,183,759		6.290
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Bertram Capital Management LLC	08/26/2020	3		1,307,593		2.770
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.	11/30/2016	3		5,372,524		8.296
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.	11/09/2020	3		6,687,761		6.154
000000-00-0	Bharcap Emery Acquisition, LP-Commitment	Columbus	US	BharCap	07/26/2024	3	10,644,047			6.803
000000-00-0	BharCap Partners II, LP	WILMINGTON	DE	BharCap II GP, LP	07/29/2024		7,019,432	14,053,331		0.000
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	04/25/2012	2		1,120,877		13.720
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	09/18/2017	2		2,036,271		7.810
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	03/16/2023	2		9,051,886		6.000
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Blackstone Group	01/14/2003	3		4,933,054		0.947
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group	02/06/2006	3		29,602,656		0.830
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.	03/25/2022	1		16,120,590		6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The	04/06/2021			6,788,158		1.680
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC	01/17/2014	3		702,002		13.919
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC	08/24/2018	3		8,288,514		6.740
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	DE	Blue Point Capital Partners, LLC	02/08/2023	3		3,851,811		3.530
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP	08/15/2014			439,972		11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP	02/11/2020	3		392,735		5.890
000000-00-0	BPOC Maple Aggregator, LP-Common Units	WILMINGTON	DE	DUMMY	05/31/2024	3	7,320,000			0.000
000000-00-0	BPOC V Aggregator A, L.P. -Partnership Interests	Lansing	US	Beecken Petty O'Keefe & Co.	07/01/2024		380,282			7.258
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Beecken Petty O'Keefe & Co LLC	12/13/2013	3		1,564,419		4.770
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates	10/07/2014	3		9,140,930		5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates	12/27/2017	3		2,229,349		3.182
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Bridge Growth Partners, LLC	04/29/2021	3		12,318,830		38.110
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.	Wilmington	DE	BrightSign	10/14/2021	3		279,424		3.970
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	DE	Brookfield Infrastructure Debt III	03/24/2023			1,112,221		5.310
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management	09/18/2019			1,672,917		0.150
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital	04/25/2016	3		11,739,999		7.430
000000-00-0	Calera Capital Partners VI, L.P.	WILMINGTON	DE	Calera Capital Investors VI, L.P.	11/03/2022	3		8,436,671		6.670
000000-00-0	Calera XXI, LLC	Wilmington	DE	Calera Capital	10/17/2018	3		68,379		8.955
000000-00-0	Calera XXIII, LLC	Wilmington	DE	Fitzmark	01/04/2021			19,230		9.180
000000-00-0	Capital Solutions Fund II (USD) SLP	Luxembourg	DE	Churchill Asset Management	04/02/2024		7,297,492	24,417,182		36.390
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Capital Today	08/26/2020	1		2,916,547		0.667
000000-00-0	Capitol Meridian I	Wilmington	DE	Capitol Meridian	10/04/2023	3		5,110,933		0.000
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	08/14/2020	3		141,055		3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.	12/28/2011	3		100,700		11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.	02/15/2017	3		413,605		7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.	04/21/2021	3		2,678,273		5.714
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Casillas Petroleum Resource Partners, LLC	08/26/2020			94,600		0.513
000000-00-0	CC AEC Co-Invest LP	Wilmington	DE	Advancing Eyecare	06/10/2022	3		1,432,196		14.570
000000-00-0	CC AEC Co-Invest LP-Class B LP Interests	George Town	US	Cornell Capital	07/26/2024		1,416,940	(1,416,940)		5.887
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC	09/15/2020	3		1,754		0.490
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC	06/28/2018	3		46,196		4.620
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP	07/16/2020	3		1,222,778		0.600
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	CenterOak Partners, LLC	12/29/2015	3		956,332		10.952

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC	01/14/2021	3		8,166,770		8.696
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC	12/28/2011			549,451		13.740
000000-00-0	Charlesbank Technology Opportunities Fund II, LP	Boston	DE	Charlesbank Technology Opportunities Fund, GP	02/23/2024	3	1,318,868	3,446,504		3.300
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP	05/14/2020	3		6,690,817		5.000
000000-00-0	Chemistry Ventures Fund I, L.P.	DOVER	DE	Chemistry Ventures GP I, LLC	10/25/2024	3	360,000			1.710
000000-00-0	Cherre, Inc. - Series C Preferred	WILMINGTON	DE	Cherre, Inc.	07/08/2024	1	3,000,000	8,549		2.070
000000-00-0	Choice Financial Group Common Equity	Wilmington	DE	Choice Financial Group	05/26/2023	3		209,630		6.250
000000-00-0	Choice Financial Group Investment, LLC-Units	Dover	DE	Northlane Capital Partners	05/29/2024	3	205,594			0.000
000000-00-0	Churchill Co-Investment Partners II (US), L.P.	Wilmington	US	Churchill Asset Management	02/05/2024		8,812,859	15,026,086		2.000
000000-00-0	CIP Revolution Investments LLC-Class D Units	Wilmington	DE	DUMMY	12/31/2024	2	540,000			0.000
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Circularity Capital LLP	10/26/2018			468,651		16.526
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP	12/21/2021	2		4,779,269		13.210
000000-00-0	City Line Investments, LLC	Wilmington	DE	City Line Foodservice	08/31/2023	3		1,745,822		8.800
000000-00-0	CIVC SIB CF, L.P.	Wilmington	DE	CIVC Partners	05/04/2023			2,113,557		5.000
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC	07/23/2018	3		1,762,067		14.286
000000-00-0	Class A Preferred Partnership Units (FreshEdge)	Wilmington	DE	FreshEdge	05/01/2023	2		122,389		2.070
000000-00-0	Class A Units (Water Lilies)	Wilmington	DE	Water Lilies	08/19/2022	3		791,188		4.750
000000-00-0	Class B Units (Water Lilies)	Wilmington	DE	Water Lilies	08/19/2022	3		263,729		1.480
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Clayton, Dubilier & Rice	03/27/2018	3		150,991		0.342
000000-00-0	Clean H2 Infra Fund	Richelieu	FRA	Hy24 SAS	08/10/2022	1		9,025,112		0.030
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners	02/13/2020			2,761,276		81.301
000000-00-0	CMP Terrapin Partners II LP-Partnership Interests	WILMINGTON	DE	DUMMY	06/21/2024	3	3,830,328			0.000
000000-00-0	Coalesce Capital Fund I, L.P.	Wilmington	DE		02/23/2024		608,736	113,618		10.413
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Colony Capital LLC	07/20/2020			201,474		9.710
000000-00-0	Common Equity (ASTP)	Wilmington	DE	American Student Transportation Partners	09/11/2023	3		16,155		2.900
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)	Wilmington	DE	Monte Nido	08/24/2022	3		1,000		1.870
000000-00-0	Concrete VC I LP	Dorset	GBR	Concrete VC I LP	08/01/2022	1		313,062		15.000
000000-00-0	Connatix Equity	Wilmington	DE	Connatix	08/24/2021	3		96,912		4.760
000000-00-0	Constellation 2022, L.P.	WILMINGTON	DE	CPI	08/08/2022	3		2,834		12.380
000000-00-0	Cool Acquisition Holdings, LP-Holdings Subscription	Wilmington	DE	The Halifax Group	10/31/2024	3	1,990,000			0.000
000000-00-0	COP Village Green Investment, LLC-Class A Units	DOVER	DE	Village Green	09/26/2024	3	3,500,000			3.000
000000-00-0	Corinthian DC Holdings, LP	Wilmington	DE	Corinthian DC Holdings, LP	12/01/2020	3		10,463		1.491
000000-00-0	Cornell Capital Partners II CCT LP	Wilmington	DE	Trustaff/HSS (CCRR)	03/05/2021	3		30,392		12.000
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC	03/19/2021	3		3,271,980		6.400
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Cornell Capital LLC	06/12/2018	3		8,000,000		3.200
000000-00-0	Cornhusker Parent, L.P.	Wilmington	DE	Universal Pure	10/28/2022	3		184,920		0.645
000000-00-0	Correlation Ventures III, L.P.	Wilmington	DE	Correlation Ventures	08/05/2022	1		1,500,000		7.860
000000-00-0	Costanoa Ventures V, LP	WILMINGTON	DE		07/21/2023	1		1,494,288		2.200
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners	05/29/2013	3		265,086		2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners	11/04/2019	3		7,026,475		4.530
000000-00-0	Coyote 2021, L.P.	Wilmington	DE	AIT Logistics	04/01/2021	3		2,611		4.380
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC	04/09/2018			1,125,000		14.286
000000-00-0	Crosslink Endeaver Fund II, L.P	Wilmington	DE	Endeavour Holdings II, L.L.C.	10/09/2024	1	100,000			1.400
000000-00-0	Crosslink Ventures X-B, L.P.	Wilmington	DE	Crosslink Capital	09/15/2023	1		2,160,000		5.140
000000-00-0	CSC Fusion Holdings LP	CA	CA	Power Digital	03/15/2022	3		4,127		17.400
000000-00-0	CSC LANCET HOLDINGS LP	Wilmington	DE	CSC Lancet Holdings, L.P.	08/16/2021	3		2,839		33.013
000000-00-0	CV Holdco, LLC	Wilmington	DE	Class Valuation	03/31/2021	2		1,740,183		5.800
000000-00-0	Dallas Venture Capital Fund II LP	Wilmington	DE	Dallas Venture Capital GP I LLC	11/10/2021	1		1,250,000		6.230
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	DC Capital Partners	06/23/2022	3		7,923,548		3.530
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge	08/05/2019			388,491		4.580
000000-00-0	Deacon Holdings I LP	WILMINGTON	DE	Whitehorse Liquidity Partners Investco Inc.	12/22/2023	3		11,534,289		17.800
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	DE	BlackRock/Tamesek	09/25/2023	1		5,634,343		4.200
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	DIF Management B.V.	06/10/2021			8,911,141		4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.	03/31/2020			4,857,332		1.650
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Digital Bridge	02/12/2021	2		8,869,032		0.600
000000-00-0	Direct Lending Fund IV (USD-L) SLP	Luxembourg	LUX	Churchill Asset Management	01/31/2024		18,054,343	9,370,183		9.630
000000-00-0	Domain Entertainment Fund II, LP	Wilmington	DE	Domain Entertainment Fund GP	09/05/2024		18,610,971	1,836,082		3.500
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP	10/29/2020			42,778,276		13.333
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Dunes Point Capital II, G.P.	03/29/2019	3		977,308		9.670
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Dunes Point Capital	06/27/2022	3		4,825,017		3.900

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	EagleTree Capital Partners VI, LP	Dover	DE	EagleTree Partners VI Ultimate GP, LLC	11/22/2023	3		4,391,788		2.500
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.	06/01/2016	3		2,314,856		9.697
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP	12/18/2020	3		6,522,949		9.990
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Ecosystem Investment Partners	08/21/2020			346,500		4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners	07/16/2020			2,879,612		2.200
000000-00-0	ECP V, LP	WILMINGTON	DE	Energy Capital Partners	12/27/2023			5,366,720		7.000
000000-00-0	EIF V, L.P.	DOVER	DE	Ecosystem Integrity Fund	11/08/2024	1	4,900,000			0.000
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Ecosystem Investment Partners	07/01/2021			350,456		5.760
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity	01/29/2018			405,000		12.440
000000-00-0	Elevar India V, L.P.	George Town	CYM	Elevar Equity	01/11/2022			4,660,000		7.960
000000-00-0	Endeavour Capital Fund VIII, LP	Wilmington	DE	Endeavour Capital, LLC	11/09/2021	3		6,264,160		3.530
000000-00-0	Endeavour Project Mars Opportunity, L.P.	Wilmington	DE	M&M Thrift	11/18/2021	3		20,605		6.870
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC	06/29/2011			3,776		1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group	01/16/2014			522,154		1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group	10/29/2015			3,005,192		2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners	07/06/2020	1		92,595		3.610
000000-00-0	Eniac Ventures VI LP	WILMINGTON	DE	Eniac Ventures	05/29/2024	1	675,000	540,000		6.000
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB	08/13/2021			8,421,629		0.400
000000-00-0	EQT Infrastructure V Co-Investment (D) SCSp	Wilmington	DE	EQT Fund Management S.Ã r.l.	07/12/2021			29,255		8.360
000000-00-0	EQT Infrastructure VI (No. 2) EUR SCSp	Luxembourg	LUX	EQT Partners AB	04/10/2024		3,520,856	4,675,623		0.125
000000-00-0	E-Tech Holdings Partnership, L.P.-Partner Interests	Wilmington	DE	DUMMY	05/22/2024	3	10,522,672			0.000
000000-00-0	Exceptional Fund I, LP	DOVER	DE	Exceptpion Fund	05/24/2024	3	642,274	92,274		5.000
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	06/13/2016	2		2,500,710		3.970
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	08/14/2020	2		18,718,517		3.200
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC	05/06/2019	2		1,825,179		10.900
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners	12/26/2012	3		20,000		15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners	08/22/2016	3		13,393,190		10.901
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC	07/23/2019	3		3,080,000		8.000
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP	09/20/2021	3		13,720,000		4.118
000000-00-0	Falfurrias Growth Partners I, LP	Wilmington	DE	Falfurrias Management Partners, LP	10/24/2023	3		5,055,000		4.300
000000-00-0	FCP-Chips Holdings, LLC-Company Shares	WILMINGTON	DE	FCP-Chips Holdings, LLC	08/14/2024	3	11,000,000			4.280
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate	06/05/2019			3,076,954		35.228
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.	Oakville		Fengate	12/30/2022	1		20,343,288		100.000
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC	03/27/2015	3		183,987		4.350
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.	03/06/2020	1		246,128		9.900
000000-00-0	FineLine CV LP	DOVER	DE	L Squared Capital Management LP	11/15/2024		16,345,267			12.500
000000-00-0	Firebolt Ventures Fund V, L.P.	Wilmington	DE	Firebolt Ventures	03/14/2024	1	2,837,332	1,162,668		1.000
000000-00-0	First Street Technology, Inc. - Series A-1 Preferred	WILMINGTON	DE	First Street Technology, Inc.	08/06/2024	1	999,999	7,965		5.000
000000-00-0	Flexential Opportunity LP	Wilmington	DE	GI Partners	07/28/2017	3		8,250		8.110
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.	02/18/2021	3		11,054,240		5.873
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC	09/25/2020	1		50,000		0.410
000000-00-0	FreshEdge- Class B Common Partnership Units	Wilmington	DE	FreshEdge	09/30/2022	2		19,461		2.070
000000-00-0	Frontenac XII Private Capital Limited Partnership	Wilmington	DE	Frontenac Company LLC	08/17/2022	3		4,578,301		8.370
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital	03/30/2015	3		1,213,719		6.396
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital	11/21/2017	3		746,676		4.161
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	DE	Frontier Capital	09/22/2022	3		1,708,375		4.780
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Further Global Capital Management, L.P.	08/17/2022	3		1,730,924		2.500
000000-00-0	FVLCRUM FUND LP	Wilmington	DE	Fvlcrum	10/12/2023			1,638,131		3.900
000000-00-0	Gannett Fleming - Common Equity	Wilmington	DE	Gannett Fleming	06/30/2023	3		6,139,244		3.400
000000-00-0	Geds Equity Investors, LP-Common Units	WILMINGTON	DE	GEDS EQUITY INVESTORS, LP	07/01/2024		4,550,000			0.000
000000-00-0	GEM Independent Sponsor Fund I	Wilmington	DE	Global Endowment Management, LP	10/28/2024	3	2,104,525			6.600
000000-00-0	GenNx360 Aerospace Fund L.P. (rollover)	Wilmington	DE	GenNx360 Management Company, LLC	12/01/2024	3	3,457,795			8.000
000000-00-0	GenNx360 Aerospace Fund, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	11/09/2023			10,737,331		8.000
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	05/12/2014	3		331,331		6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC	10/31/2018	3		12,404,096		10.730
000000-00-0	GenNx360 Capital Partners IV, LP	DOVER	DE	GenNx360 Management Company, LLC	01/11/2024	3	692,641	9,399,120		16.700
000000-00-0	GenServe	Wilmington	DE	GenServe	07/30/2024	3	10,000,000			3.293
000000-00-0	GF Holdings SPV, L.P.-Class A-1 Units	Wilmington	DE	DUMMY	06/25/2024	3	10,000,000			0.000
000000-00-0	GF Holdings SPV, L.P.-Class E-1 Units	WILMINGTON	DE	GF Holdings SPV	08/01/2024	3	22,282,609			0.000
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP	10/08/2020	3		5,119,259		4.880

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000000-00-0	GHK Fund II LP	WILMINGTON	DE		02/09/2024	3	595,518	5,398,474		3.000
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	GI Partners	01/24/2014	3		243,418		1.961
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners	02/16/2018	3		4,570,966		1.440
000000-00-0	GI Partners Fund VI	Wilmington	DE	Valet Living	01/06/2021	3		7,341		20.250
000000-00-0	GI Partners Fund VI LP	WILMINGTON	DE	GI GP VI LP	09/29/2021	3		2,163,724		1.231
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power	08/20/2020			4,403,291		10.950
000000-00-0	Global Ventures III SCSp	Grand Duchy	LUX		09/05/2023			451,144		3.300
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP	04/29/2019	3		2,819,831		10.000
000000-00-0	Goldner Hawn Fund VIII, LP	WILMINGTON	DE	Goldner Hawn LP	07/17/2023	3		7,622,336		8.600
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners	04/21/2016	3		646,347		7.900
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners	11/06/2019	3		2,826,058		7.325
000000-00-0	Graham Partners VI, L.P.	Wilmington	DE	Graham Partners	09/18/2023	3		17,101,287		5.600
000000-00-0	Grain Spectrum Holdings IV L.P.	WILMINGTON	DE	Grain Management	06/03/2022	1		417,726		3.630
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group	12/14/2018	3		1,211,467		11.200
000000-00-0	Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Greenbriar Equity Group	08/01/2023	3		4,193,804		0.062
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group	08/02/2021	3		764,809		1.850
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	GreyLion Capital LP	12/14/2021	3		1,079,192		2.150
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital	07/25/2011	3		7,041,999		7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital	04/06/2015	3		18,205,381		4.706
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Gridiron Capital, LLC	05/06/2020	3		2,638,952		6.030
000000-00-0	Gridiron Capital Fund V, L.P.	Wilmington	DE	Gridiron Capital, LLC	01/05/2023	3		8,185,718		2.800
000000-00-0	Growth Capital Fund III, LP	DOVER	DE	Winslow Capital Management, LLC	02/26/2024	1	18,716,661	32,840,219		50.000
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC	06/08/2016			173,213		13.265
000000-00-0	GROWTHCURVE CAPITAL PARTNERS I LP	WILMINGTON	DE	Altvia Solutions, LLC	03/02/2023	1		2,465,568		0.667
000000-00-0	GrowthCurve Capital Sunrise Co-Invest LP-Limited Partner Interest	WILMINGTON	LA		03/28/2024	3	5,130,333			0.000
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/17/2020	3		8,702,064		8.590
000000-00-0	Gryphon Heritage L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC	07/28/2023	3		58,583		8.590
000000-00-0	Gryphon Junior Capital Fund III, L.P.	WILMINGTON	DE	Gryphon Advisors, LLC	12/13/2023	2		2,140,450		10.000
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC	03/13/2019	2		901,503		7.344
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC	11/25/2015	3		974,684		3.473
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Gryphon Advisors, LLC	08/30/2018	3		1,436,908		4.980
000000-00-0	Gryphon Partners V, L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC	07/28/2023	3		119,742		4.980
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC	08/11/2023	3		233,779		2.560
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/18/2020			1,753,343		2.560
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	DE	Halifax Genpar V, LP	12/02/2022	3		4,063,237		8.980
000000-00-0	Harvest Ascend I	Wilmington	DE	Harvest Partners, Inc.	11/25/2024	3	10,804,918			8.000
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.	04/15/2015	2		10,539,847		10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.	06/28/2018	2		7,328,496		7.370
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Harvest Partners, Inc.	09/28/2016	3		1,264,823		2.217
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.	11/27/2019	3		5,369,672		0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Harvest Partners, Inc.	12/18/2020	2		7,702,865		4.590
000000-00-0	HCI Equity Partners EV I, L.P.	Wilmington	DE		09/09/2024		27,839,027			0.000
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.	07/07/2020			1,750,892		20.492
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Hedosophia	08/24/2022	1		1,269,359		2.110
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Hedosophia	08/16/2022	1		278,385		0.530
000000-00-0	Hermod Co-Invest, LP-Common Units	Wilmington	DE	Bansk Group	10/15/2024	3	7,676,875			0.000
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	HGGC Fund IV GP, LP	06/30/2022	3		1,041,726		3.520
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	ConnectEast Management Limited	10/18/2011			662,618		9.910
000000-00-0	HP SCF VetCor (Class B Interests)	WILMINGTON	DE	Harvest Partners	08/29/2024	3	8,067,849			0.000
000000-00-0	HP SCF VetCor (Equity Co-Invest)	WILMINGTON	DE	Harvest Partners	08/29/2024	3	35,856,723			0.000
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	DE	HPS Core Senior Lending II	03/29/2023			6,123,088		2.900
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	DE	HPS Strategic Investment Partners V Feeder	03/28/2023			5,616,625		0.530
000000-00-0	HS Investments EU22 L.P.	St. Peter Port		Hedosophia	01/05/2023	1		10,081		37.500
000000-00-0	HS Investments V T L.P.	St. Peter Port		Hedosophia	08/26/2022	1		90,000		100.000
000000-00-0	Human Ventures Fund II, L.P.	WILMINGTON	DE	Human Ventures	10/10/2023	1		1,575,000		12.500
000000-00-0	Hunter Point Capital Investors LP	Wilmington	DE	HPC Management Holdings LP	06/16/2023			72,519,898		9.670
000000-00-0	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC	04/17/2014	3		246,202		5.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC	05/31/2018	3		1,737,430		5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.	06/25/2015			346,168		6.689
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners	07/01/2016	3		3,695,977		3.750
000000-00-0	Industrial Growth Partners VI, LP	WILMINGTON	DE	IGP Capital Partners	05/20/2022	3		4,814,588		2.500

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Insignia Capital Partners II, LP	Wilmington	DE	Insignia Capital Group, LLC	01/03/2023	3		6,300,585		5.000
000000-00-0	INSZ Holdings, LLC	Wilmington	DE	INSZONE	11/29/2023	3		21,832		1.250
000000-00-0	Integrity Marketing Group	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	09/25/2019	3		38,108		10.740
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC	02/01/2022	3		6,317,561		24.840
000000-00-0	Investcorp Roadway Coinvest LP	Wilmington	DE	RoadSafe	04/16/2021			3,343,219		44.390
000000-00-0	IVX Health Parent Holdings, LP-Class B Common Units	WILMINGTON	DE	DUMMY	06/05/2024		2,546,000			0.000
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors	03/23/2017			84,629		12.640
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.	08/26/2020			10,571		0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.	07/09/2020			507		0.900
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP	07/21/2020	3		14,395		0.920
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company	11/29/2007	3		9,548,582		2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company	11/23/2015	3		207,957		2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company	12/13/2018	3		2,010,927		1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company	06/27/2022	3		4,698,138		2.220
000000-00-0	Kelso XI Heights Co-Investment, L.P.	WILMINGTON	DE	WilliamsMarston	08/22/2022	3		8,668		5.540
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.	Wilmington	DE	Pathstone	05/10/2023	3		1,973,168		2.300
000000-00-0	Khosla Ventures OAI, LLC	Wilmington	DE		09/30/2024	1	25,000,000			5.000
000000-00-0	Khosla Ventures Opportunity II, L.P.	Wilmington	DE	Kholsa Ventures	09/27/2023			2,408,000		0.880
000000-00-0	Khosla Ventures Seed F, L.P.	DOVER	DE		07/06/2023	1		855,000		0.750
000000-00-0	Khosla Ventures VIII, L.P.	DOVER	DE		10/23/2023	1		4,725,000		1.500
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Kinterra Capital Corp.	07/15/2022	1		27,587,115		1.900
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	KKR Credit Advisors LLC	09/19/2023			20,124,000		1.670
000000-00-0	KLC Fund 0424 CI-PI LP-Intermediate Class A Units	Wilmington	DE	Knox Lane	05/01/2024	3	2,124,000	2,181		18.470
000000-00-0	KLC Fund 0424 CI-PI LP-Intermediate Preferred Units	Wilmington	DE	Knox Lane	05/01/2024	3	8,496,000	8,725		21.240
000000-00-0	KLC Fund 1222-CI LP-Limited Partner Interests	Wilmington	DE	KLC Fund	01/05/2024	3	19,532,185	610,014		20.000
000000-00-0	KLC Fund II LP	WILMINGTON	DE	Knox Lane LP	01/08/2024	3	1,847,914	7,438,908		4.100
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Kohlberg & Co., L.L.C.	12/18/2020	3		837,784		8.515
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC	08/30/2017	3		473,250		14.313
000000-00-0	Kohlberg Investors X, L.P.	WILMINGTON	DE	Kohlberg & Co., L.L.C.	09/27/2024	3	6,468,335	4,403,535		1.000
000000-00-0	L'Attitude Partners II, LLC	WILMINGTON	DE	L'attitude Ventures	09/01/2022	1		500,000		5.210
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd	12/28/2017			1,650,058		5.380
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd	11/19/2013			164,795		5.263
000000-00-0	LeapFrog IV Emerging Consumer GP, LP	Ebene	MUS	LeapFrog Investments Ltd	05/25/2023	1		4,366,020		2.000
000000-00-0	Lee Equity Partners Fund IV, L.P.	WILMINGTON	DE	Lee Equity Partners IV GP, LLC	04/25/2024	3	3,028,352			1.818
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP	05/30/2018	3		344,366		5.260
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP	09/08/2021	3		11,373,777		2.830
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	DE	Leeds Illuminate	12/30/2022			1,182,722		2.000
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	LLCP Partners VII GP, L.P.	10/03/2023	3		2,635,707		0.600
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman	05/12/2021	3		2,499,155		2.180
000000-00-0	Lightyear AMP CV, L.P.	Wilmington	DE	Lightyear Capital IV, LLC	04/23/2024		20,031,304	67,026		7.367
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightyear Fund V GP, L.P.	06/28/2021	3		4,327,377		3.200
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Linden Manager LLC	01/12/2023	2		3,891,850		33.300
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC	07/08/2020	2		3,704,232		8.000
000000-00-0	Littlejohn Fund III, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.	01/27/2005			4,917,169		11.274
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.	04/29/2010			38,684		4.141
000000-00-0	LLCP LMM Acquisition Fund LP	Wilmington	DE	LLCP LMM Acquisition GP, L.P.	11/20/2024	3	24,021,901			5.650
000000-00-0	Lux Ventures VIII, L.P.	DOVER	DE		07/24/2023	1		1,225,000		0.400
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.	12/17/2015	3		152,016		0.902
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	06/25/2019	3		2,172,400		5.356
000000-00-0	Main Post Growth Capital III, L.P.	WILMINGTON	DE	Main Post Growth Management III, LLC	10/25/2023	3		2,258,079		3.000
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth	07/30/2015	3		890,181		7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund	09/06/2013			168,095		38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala	12/17/2015			325,154		23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala	12/17/2015			135,739		21.320
000000-00-0	Mastry Fund I, L.P.	Wilmington	DE	Mastry Management, LLC	10/16/2023			828,003		0.030
000000-00-0	MC Alternative Solutions Master Fund, LP	Grand Cayman	CYM	MC Alternative Solutions Master GP, LP	01/03/2024	3	20,000,000			0.600
000000-00-0	MC Private Equity IV-A, LP	Grand Cayman	CYM	MC Private Equity IV GP, LLC	02/06/2024	3	11,771,887	18,898,765		1.700
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.	05/05/2023			113,168		0.900
000000-00-0	MDI - Common Equity	Wilmington	DE	MDI	07/22/2022	3		19,067		4.100
000000-00-0	Meritus Gas Partners - Common Equity	Wilmington	DE	Meritus Gas Partners	04/06/2023	3		1,449,613		2.470

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Metz (Common Equity)	Wilmington	DE	Metz Culinary Management	12/23/2021	3		149,209		2.984
000000-00-0	Meyer Lab Aggregator LP-Units	WILMINGTON	DE	TruArc Partners	02/27/2024	3	6,571,000			0.000
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington	DE	Plasman Holdings	09/30/2021	3		17,413		10.094
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP	03/22/2019	3		22,985,929		5.440
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround Management, LP	11/15/2021	3		4,284,515		4.020
000000-00-0	MiddleGround Partners III, L.P.	Wilmington	DE	MiddleGround Management, LP	12/26/2024	3	20,417,021			5.500
000000-00-0	MidOcean FSA Holdings, L.P.-Class A Preferred Units	WILMINGTON	DE	MidOcean FSA Holdings	07/18/2024	3	658,625			6.600
000000-00-0	MidOcean Partners QT Co-Invest, L.P.-Class A Units	WILMINGTON	DE	MidOcean Partners QT	08/19/2024	3	10,844,536			0.000
000000-00-0	MidOcean Partners V, LP (Secondary 1)	Wilmington	DE	MidOcean US Advisor, LP	10/04/2024	3	8,281,781			4.147
000000-00-0	MidOcean Partners V, LP‘	Wilmington	DE	MidOcean US Advisor, LP	04/26/2018	3		3,897,769		3.318
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	MidOcean US Advisor, LP	08/24/2022	3		8,763,738		3.550
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC	07/09/2020	1		489,245		2.500
000000-00-0	MOP-Arnott Holdings, L.P.-COMMON UNITS	Wilmington	DE	DUMMY	11/12/2024	3	5,000,000			0.000
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Mosaic Capital Investors, LLC	07/10/2015	2		320,449		18.262
000000-00-0	Mosaic Capital Investors II, LP	Wilmington	DE	Mosaic Capital Investors, LLC	01/20/2021	2		242,474		80.330
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Mountaingate Management Co. II, LLC	08/25/2021	3		1,135,924		8.400
000000-00-0	MPGC II FRG Co-Investment, L.P.	Wilmington	DE	Main Post Growth Management II, LLC	12/09/2019	3		24,134		9.520
000000-00-0	MRI HP SCF Investor, LP- MRI Software	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.	02/06/2020	3		85,773		80.001
000000-00-0	MT Nutrition II, LP	Wilmington	DE	Manna Tree Partners	12/14/2022			1,110,983		2.920
000000-00-0	MTI PREFER SERIES A-A	Indianapolis	IN	Mobile Technologies	11/17/2023	2		747,468		7.070
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners	02/21/2020	3		367,929		4.040
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners	12/14/2016	3		122,408		6.167
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners	01/28/2022	3		11,243,514		1.333
000000-00-0	NEFCO PREFER C-1	DOVER	DE	NEFCO	10/12/2023	3		522,145		9.530
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	DE	New Markets Education Partners III, LLC (NMEP)	07/21/2022	1		1,870,000		12.480
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC	12/10/2014	3		317,688		0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC	11/29/2017	3		2,152,434		0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.	03/10/2021			2,504,694		0.167
000000-00-0	New Mountain Partners VII, LP	WILMINGTON	DE	New Mountain Investments VII, LLC	09/13/2024	3	162,516	975,075		0.170
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.	03/04/2021	3		7,802,613		2.837
000000-00-0	NewView Capital Fund III, L.P.	WILMINGTON	DE	NewView Capital	01/02/2024	1	4,256,379	1,446,000		6.500
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	NexPhase Capital	09/20/2016	3		938,999		20.238
000000-00-0	NexPhase Capital Fund V, L.P.	Wilmington	DE	NexPhase Capital	11/10/2023	3		2,730,061		6.670
000000-00-0	Next Level Holding Company, LLC-Class E Units	Dover	US	Blue Point Capital Partners	11/26/2024	3	388,542			0.000
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC	01/27/2012			18,609		1.394
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/16/2015	3		1,781,572		3.540
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.	10/28/2020	3		6,349,794		2.750
000000-00-0	North Haven Capital Partners WSO CV LP	Wilmington	DE	MS Capital Partners WSO CV GP LLC	03/21/2024	3	18,000,000			3.700
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC	09/28/2020	3		6,338,146		6.667
000000-00-0	Nutra-Med Equity	Newark	NJ	Nutra-Med	01/28/2022	3		955,866		5.530
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Glennmont Asset Management Ltd	09/23/2022			4,156,690		53.190
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.	05/12/2017	3		249,262		1.881
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.	12/08/2020	3		420,529		1.650
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	DE	OceanSound Partners II (GP), LP	05/26/2023	3		25,612,952		3.000
000000-00-0	Oliver (Common Equity)	WILMINGTON	DE	Oliver Inc.	07/06/2022	3		314,244		1.886
000000-00-0	Omni Investor Holdings, LLC	Wilmington	DE	Omni Holdco, LLC	12/01/2020	3		14,972		6.050
000000-00-0	One Equity Partners IX, LP	Wilmington	DE	OEP IX General Partner, L.P.	10/15/2024	3	11,928,325	451,934		7.500
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.	04/17/2019	3		1,479,641		2.286
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.	11/19/2021	3		3,766,703		3.260
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors	04/08/2015	1		2,752,278		1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners	09/28/2018	3		1,905,107		2.570
000000-00-0	Pamlico Capital III Continuation Fund LP	Wilmington	DE	Pamlico Capital Management, LP	01/27/2023			2,588,275		11.000
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP	12/20/2017	3		3,262,382		4.396
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Pamlico Capital Management, LP	04/27/2021	3		4,510,252		3.214
000000-00-0	Parade Ventures Elephant Fund, L.P.	Wilmington	DE	Parade Ventures Management, LLC	09/21/2023	1		827,400		14.000
000000-00-0	Partech Africa Fund II L.P.	Paris	FRA	Partech Partners	08/07/2023	1		780,675		1.786
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Patamar Capital LLC	12/08/2020			400,000		82.640
000000-00-0	Percheron II	Wilmington	DE	Percheron Investment Management LP	01/19/2024	3	1,301,077	2,039,138		2.333
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners	09/22/2021	2		12,294,853		3.016
000000-00-0	Phoenix Topco Holdings LP-Preferred Units	Wilmington	DE	DUMMY	06/03/2024	3	12,000,000			17.140
000000-00-0	Phoenix Topco Holdings LP-Warrant	WILMINGTON	DE	DUMMY	06/03/2024	3	12,000			0.000
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners	11/01/2013			454,826		1.030

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Pine Brook Capital Partners	10/08/2008			13,183		4.350
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC	04/28/2021	3		1,150,000		4.900
000000-00-0	Plexus Fund VI-A, L.P.	Wilmington	DE	Plexus Capital, LLC	04/24/2023	2		6,750,000		12.500
000000-00-0	PowerGrid Services (Common Equity)	WILMINGTON	DE	PowerGrid Services	09/21/2021	3		104,725		1.450
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners	04/26/2018	3		661,011		5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners	03/24/2021			1,229,877		4.550
000000-00-0	PPC IV LP	Wilmington	DE	PPC GP IV LP	05/28/2024	3	8,479,690	605,193		3.300
000000-00-0	Probo Medical-Class C-2 Units	Wilmington	DE	Avista Capital Partners	02/12/2024	3	421,907			46.404
000000-00-0	Project Black, LP	WILMINGTON	DE	Ariel Alternatives, LLC	01/18/2022	3		13,732,559		4.000
000000-00-0	Project Copper (Equity Co-Invest)	WILMINGTON	DE	Project Copper (PVI Holdings)	08/31/2022	3		6,178		4.580
000000-00-0	Project Kelly Co-Investors A, LP	Wilmington	DE	PSN Group	08/19/2022	3		4,348,069		51.510
000000-00-0	Providence Equity Partners IV	Wilmington	DE	Providence Equity Partners	11/27/2000	3		10,820		1.452
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Providence Equity Partners	04/04/2005	3		6,500		1.996
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners	05/09/2012	3		75,209		0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners	07/17/2019	3		921,077		0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc	12/20/2012	2		279,718		3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc	04/21/2017	2		3,334,949		2.192
000000-00-0	Purple Cow Topco, LLC-Preferred Units	Wilmington	DE	Sterling Investment Partners	11/04/2024	3	7,500,000			2.730
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP	02/28/2018	3		1,660,323		6.010
000000-00-0	QED Fund VIII, LP	WILMINGTON	DE		02/14/2024		22,474	360,268		0.038
000000-00-0	QED Growth Fund II, LP	WILMINGTON	DE	QED Partners Growth II	02/28/2024	1	96,767	247,250		0.910
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.	04/26/2017	3		279,057		2.699
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Quad-C Management L.P.	11/26/2012	3		4,159,589		5.889
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.	12/27/2021	3		1,952,011		2.423
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd	06/27/2019			808,080		8.270
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd	06/23/2023			9,838,185		6.300
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd	06/19/2015			88,232		6.670
000000-00-0	R Arax Co-Invest UB, LP-Limited Partnership Interest	Wilmington	DE	R Arax Co-Invest GenPar LLC	02/28/2024	3	7,818,196	3,399,540		4.210
000000-00-0	R Chapel Avenue Holdings Co-Invest UB, LP-Partnership Interests	Wilmington	DE	RedBird Capital	12/23/2024	3	7,113,579			0.000
000000-00-0	Rackhouse Venture Capital II LP	WILMINGTON	DE	Rackhouse Venture Capital II GP LLC	12/29/2023	1		1,250,000		12.500
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners	05/03/2021	3		10,107,247		8.000
000000-00-0	RB MOONRAKER CO-INVEST UB LP	Lansing	MI	Talent Systems	10/14/2022	3		24,893		4.550
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	DE	RedBird Capital Partners Management LLC	08/01/2022	3		4,419,872		4.470
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC	09/17/2020	3		6,426,529		2.225
000000-00-0	Repipe Specialists - Common Equity	Wilmington	DE	Repipe Specialists	03/31/2022	3		21,934		0.300
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company	06/11/2014	3		1,704,204		1.094
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.	12/07/2018	3		1,594,718		1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management	07/23/2018	3		5,702,403		5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management	12/29/2021			6,772,699		2.670
000000-00-0	RHYTHLMINK SERIES B INTERESTS		DE	Rhythmlink	05/01/2024	3	4,768,239			4.220
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners	06/19/2017	3		468,750		3.361
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners	03/29/2012	3		567,055		12.464
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners	11/30/2015	3		688,442		6.118
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Ridgemont Equity Partners	10/09/2019	3		30,192,981		2.000
000000-00-0	Ridgemont Equity Partners IV, L.P.	Wilmington	DE	Ridgemont Equity Partners	01/09/2023	3		6,622,082		3.000
000000-00-0	Ritual Capital I	Wilmington	DE	Ritual Capital GP I, LLC	09/21/2023	1		700,000		10.000
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.	04/22/2019	3		5,216,530		16.130
000000-00-0	Riverstone Investor Holdings, LLC-Capital Units	Wilmington	DE	DUMMY	12/18/2024	3	5,000,000			2.300
000000-00-0	Roof R-Common	Wilmington	DE	Roofr	09/05/2024	1	499,999			0.000
000000-00-0	Roofr Inc.-PREFER SERIES B	Wilmington	DE	Roofr	09/05/2024	1	499,999			0.000
000000-00-0	RPI Investments LP-CLASS A UNIT	Wilmington	DE	Tenex Capital Management	11/27/2024	2	1,300,000			0.000
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors	09/26/2017	1		799,161		3.770
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	RRE Investors	08/24/2021	1		1,845,521		12.600
000000-00-0	RWB Common Equity	WILMINGTON	DE	Race Winning Brands	01/31/2022	3		7,757		5.340
000000-00-0	Sentinel Capital Partners VII, L.P.	WILMINGTON	DE	Sentinel Capital Partners, LLC	07/14/2023	3		13,890,078		1.420
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	DE	Sentinel Capital Partners, LLC	08/09/2023	2		3,145,970		2.000
000000-00-0	SEP Diamond Fund, L.P.	Wilmington	DE	SEP Funds	06/25/2024		22,307,257	92,743		5.000
000000-00-0	Shoreline Equity Partners Fund II, LP	WILMINGTON	DE	Shoreline Equity Partners, LLC	11/30/2023	3		8,988,702		7.800
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC	01/21/2020	3		1,243,966		7.692
000000-00-0	Sierra Ventures SPV X, LLC	Wilmington	DE	Sierra Ventures Associates XII, LLC	10/19/2023	1		15,714		14.300
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC	01/07/2020	1		1,000,000		4.610
000000-00-0	Sierra Ventures XIII, L.P.	Wilmington	DE	Sierra Ventures Associates XIII, LLC	09/25/2023	1		1,500,000		4.000

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000000-00-0	SignalFire Breakout Fund III, L.P.	WILMINGTON	DE	SignalFire	10/03/2022	1		1,462,500		2.000
000000-00-0	SignalFire Fund IV, L.P.	WILMINGTON	DE	SignalFire IV GP L.L.C	10/03/2022	1		2,257,500		2.000
000000-00-0	SixAxis - Common Equity	TOWNSEND	DE	SixAxis	01/06/2023			9,806		11.603
000000-00-0	SkyKnight Aero Holdings, LLC	Wilmington	DE	SkyKnight Capital II GP, LLC	10/17/2019	3		20,448		13.630
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC	09/12/2018	3		3,294,576		10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital	04/29/2021	3		412,912		8.889
000000-00-0	SkyKnight Capital Fund IV, L.P.	Wilmington	DE	SkyKnight Capital IV GP, LLC	11/13/2023	3		14,683,627		5.000
000000-00-0	SkyKnight Financial Holdings LP-Capital Contribution	Wilmington	DE	SkyKnight Capital:Dragoneer Investment Group	12/24/2024	3	4,336,877			0.400
000000-00-0	SkyKnight Healthcare Holdings, LLC	New York	NY	DOCS	05/26/2022	3		5,600		9.600
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC	08/23/2016	3		490,092		4.380
000000-00-0	Snowhawk Capital Digital Opportunities Fund I L.P.	Wilmington	DE	Snowhawk LP	02/15/2024		3,142,538	(3,142,538)		0.000
000000-00-0	Snowhawk Management Holdings LP	WILMINGTON	DE	Snowhawk GP	12/04/2023			55,062		25.000
000000-00-0	Southern HVAC Topco LLC-2023 Class B Units	WILMINGTON	DE	Southern HVAC	08/01/2024	3		1,422,945	9,867,140	0.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited	12/16/2019				320,000	26.042
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Spire Capital Management LLC	12/23/2020	3		6,167,105		5.750
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC	06/23/2020			7,481,766		29.720
000000-00-0	STARLIGHT CO-INVEST LP-Common Equity	Grand Cayman	CYM	Altas Partners	10/29/2024		10,500,000	29,535		0.000
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.	08/19/2021	3		8,893,770		2.286
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	DE	Sterling Partners	08/04/2022	3		7,425,123		3.330
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners	12/30/2021	1		51,832,065		3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners	05/19/2020			7,578,707		1.820
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II	02/12/2016			60,970		0.710
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC	01/23/2019	3		1,292,578		6.120
000000-00-0	Summit Park IV, L.P.	Dover	DE	Summit Park, LLC	01/05/2023	3		4,390,937		12.800
000000-00-0	SurfacePrep Parent, LLC-Class A Units	Wilmington	US		02/02/2024	3	2,394,895			0.000
000000-00-0	Surgent NPC Holdco, LP-Preferred Partnership Interests	Dover	US	NexPhase Capital	06/14/2024	3	345,480			0.000
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC	10/13/2015	3		900,000		7.036
000000-00-0	Sverica CF I Feeder LP	Wilmington	DE	Sverica Capital Management, LLC	12/09/2024		688,807	13,251		0.000
000000-00-0	Sverica Continuation Fund I LP	Wilmington	DE	Sverica Capital Management, LLC	12/09/2024		16,184,985	311,362		11.840
000000-00-0	Swift Ventures Arize SPV2 LP	Wilmington	DE	Swift Ventures Management LLC	06/30/2024	1	2,000,000			57.100
000000-00-0	Swift Ventures Fund II, L.P.	WILMINGTON	DE	Swift Ventures	03/28/2024	1	250,000	500,000		14.300
000000-00-0	Swift Ventures GrayMatter Robotics SPV1, LLC	Wilmington	DE	Swift Ventures	01/18/2024	1	1,000,000			35.800
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd	05/02/2022	1		684,889		3.330
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners	05/15/2015	3		4,072,419		3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners	09/27/2018	3		8,890,844		2.834
000000-00-0	Techmer - Class A-2 Units	Wilmington	DE	Techmer	09/01/2022	3		238,985		1.400
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.	10/01/2021	3		11,350,417		4.000
000000-00-0	The Equity Alliance Fund II, LP	Wilmington	DE	Equity Alliance Fund	11/20/2024	3	625,000			0.000
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company	09/07/2021	3		839,401		0.810
000000-00-0	The Resolute Fund VI, L.P.	WILMINGTON	DE	The Jordan Company	03/01/2024	3	1,292,326	10,357,913		1.333
000000-00-0	Third Rock Ventures III, L.P.	Wilmington	DE	Third Rock Ventures, LLC	08/26/2020	1		(1,882,475)		0.969
000000-00-0	TL Voltron TopCo, L.P.-Class A-2 Units	Wilmington	DE	DUMMY	12/27/2024	3	5,000,000			10.526
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	TorQuest Partners	07/02/2021	3		6,451,447		3.636
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners	08/31/2016	3		4,793,049		3.240
000000-00-0	Townsend - Common Equity	Wilmington	DE	Townsend	08/14/2023	3		8,002,138		50.000
000000-00-0	TPG Partners V, LP	Wilmington	DE	Texas Pacific Group	06/27/2006	3		18,245,361		0.976
000000-00-0	Trident American Dreams Fund I, LP	Wilmington	DE	Trident Management	05/23/2023	1		2,000,000		10.060
000000-00-0	Trident IV, LP	George Town	CYM	Stone Point Capital LLC	05/10/2007	3		16,349		3.640
000000-00-0	Trident IX, L.P.	George Town	CYM	Stone Point Capital LLC	06/24/2022	3		7,831,398		0.690
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC	12/18/2017	3		1,205,426		0.695
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP	04/08/2020	3		832,172		0.600
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners	11/05/2012	3		42,140		14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP	01/17/2018	3		3,477,411		8.571
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Trinity Hunt Partners	02/15/2022	3		7,798,042		7.500
000000-00-0	Trinity Hunt Partners VII, L.P.	Wilmington	DE	Trinity Hunt Partners	10/18/2024	3	2,849,682			5.000
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.	12/19/2014	3		972,142		9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.	11/13/2019	3		2,236,288		8.200
000000-00-0	Tritium III, LP	DOVER	DE	Tritium III Partners, L.P.	02/14/2023			926,392		3.846
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC	05/20/2021	3		6,832,953		7.937
000000-00-0	True Ventures VIII, L.P.	DOVER	DE	True Ventures	10/18/2022	1		3,800,000		2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC	06/17/2021	3		1,591,870		6.250

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000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC	03/10/2017	3		379,069		7.170
000000-00-0	Truelink Capital I, L.P.	WILMINGTON	DE	Truelink Capital GP I, L.P.	07/31/2024	3	6,924,689	3,333,900		2.000
000000-00-0	TVC Momentum Fund II LP	Wilmington	DE	TVC Momentum Fund GP II LLC	09/30/2024	1	2,040,685			9.100
000000-00-0	TWC II ACD CO-INVEST, L.P.	Wilmington	DE	ACD	12/01/2020	3		43,680		7.487
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC	11/15/2017	3		23,387		46.774
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		991,553		1.770
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC	07/01/2020	3		158,790		5.710
000000-00-0	Upfront Early Growth IV, L.P.	NEWARK	DE	Upfront Ventures	11/25/2024	1	1,196,388			5.000
000000-00-0	Upfront Secondary IV, LP	Wilmington	DE	Upfront Ventures	12/30/2024	1	5,044,998			0.000
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	07/08/2020	1		133,021		0.638
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners	07/24/2019	3		93,782		1.434
000000-00-0	Vance Street Capital IV	DOVER	DE	VS Capital Partners IV GP, L.P.	10/10/2024	3	879,727	1,529,554		1.300
000000-00-0	VCP Roland Foods Co-Invest Aggregator LP-Common Units	WILMINGTON	DE	VCP Roland Foods Co-Invest Aggregator	07/31/2024	3	19,000,000			6.683
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.	Palo Alto	CA	Vertical Venture Partners, LLC	12/10/2021	1		1,000,000		23.770
000000-00-0	Vertical Venture Partners II, L.P.	Wilmington	DE	Vertical Venture Partners, LLC	08/21/2018	1		1,000,000		12.980
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC	06/02/2021	1		2,000,000		10.000
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners	04/02/2018	3		6,723,967		5.450
000000-00-0	Vision Innovation Partners - Common Equity	WILMINGTON	DE	VIsion Innovation Partners	04/07/2022	3		67,513		12.000
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	VIsion Innovation Partners	04/07/2022	3		722,255		12.000
000000-00-0	Vistria Fund V, LP	Wilmington	DE	Vistria GP V, LP	07/31/2024	3	14,224,257	150,000		1.000
000000-00-0	VPP Intermediate, Inc.-2024 Additional Shares	Dover	DE	Audax Management Company	03/21/2024	3	14,701,500			0.000
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	DE	Warren Equity Partners GP IV, LP	01/24/2023	3		4,386,368		20.800
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC	03/14/2019	3		2,078,706		0.720
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC	12/27/2022	3		2,043,087		0.400
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Wellspring Capital Management	02/01/2018	3		299,185		3.825
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC	11/26/2021	3		1,854,482		1.760
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management	04/27/2018	3		17,191,578		2.827
000000-00-0	WEP III Nexus Co-Investment, L.P.	Wilmington	DE	Vortex Doors	11/29/2021	3		13,813		4.670
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy	03/22/2013			115,198		1.797
000000-00-0	Whitehorse Equity Fund I	Toronto	DE	Whitehorse Liquidity Partners Equity Fund GP Inc.	05/24/2023	1		981,823		5.280
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.	09/09/2019	3		7,312,089		3.400
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners	01/03/2017	3		8,758,893		4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	DE	Wind Point Partners	11/16/2022	3		6,139,385		5.400
000000-00-0	Windjammer VI	Wilmington	DE	Windjammer Capital	01/02/2024	3	355,953	4,230,899		7.000
000000-00-0	Tropicale Foods (2022 Preferred Equity Add-on)	Wilmington	DE	Tropicale Foods	04/29/2022	3		213,317		2.725
000000-00-0	WWEX UNI Topco Holdings, LLC	Wilmington	DE	Ridgemont Equity Partners	09/30/2015	3		6,232,233		0.658
000000-00-0	XPV Water Fund III, LP	Toronto	CAN	XPV Water	12/21/2023			4,441,902		10.430
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	DE	WHLP GP 1 LLC	07/20/2023	1		156,736		3.570
000000-00-0	Zephyr IA Partners LP	WILMINGTON	FL	ZEPHYR IA PARTNERS	11/17/2023			16,868,017		27.000
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	09/03/2014	3		312,535		7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC	01/03/2020	3		2,970,123		3.870
000000-00-0	ZMC IV, L.P.	WILMINGTON	DE	ZM Capital Advisors, LLC	09/07/2023	3		7,009,203		4.500
1999999. Joint Venture Interests - Common Stock - Unaffiliated							769,398,162	1,937,555,593		XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC	12/21/2010			430		100.000
000000-00-0	Active Extension Fund III, LLC	Wilmington	DE	Teachers Advisors, Inc.	03/31/2008			1,138		100.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			2,547,092		100.000
000000-00-0	Express Car Wash Holdings, LLC-Junior Preferred Units	Dover	US	Atlantic Street Capital	04/09/2024	3	350,315			90.667
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC	09/08/2011			710,770		100.000
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R	01/26/2023			3,158,354		14.290
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP	11/04/2011			11,642,815		100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilnington	DE	Nuveen Alternatives Advisors LLC	09/25/2020			9,244,126		97.960
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC	07/11/2011			380,299		100.000
000000-00-0	Seven30 Insurance Bermuda LTD.	Hamilton	BMU	TIAA	04/26/2023			(1,422,588)		100.000
000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA	02/23/2023			827		100.000
000000-00-0	TIAA GBS Holding LLC	Wilmington	DE	Teachers Advisors, Inc.	03/18/2016			5,487		100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC	03/31/2011			205,693		100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA	04/28/2021			666,200,000		100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA	11/18/2020			69,023,062		99.000

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.	06/30/2016			110,850,889		100.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021			68,337		100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA	12/27/2012			480,000,000		100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020			1,999,106		100.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA	09/29/2020			2,910,000		100.000
000000-00-0	Wigg Investments Limited	London	GBR	TIAA	09/26/2016			210,074		100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC	10/11/2019	1		7,929,313		45.320
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016			1,860,354		100.000
000000-00-0	NEFCO Acquisitions, Inc.-Series D-1 Preferred Stock	New York	US	Bertram Capital Management	10/30/2024	3	1,550,999			10.952
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014			2,511,991		100.000
000000-00-0	NEFCO Acquisitions, Inc.-Series E-1 Preferred Stock	New York	US	Bertram Capital Management	12/19/2024	3	2,375,583			10.952
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA	10/19/2015			187,053		100.000
000000-00-0	North Haven Falcon Holding Company, LLC (aka Nivel)-Series 2 Preferred Units	WILMINGTON	DE	Morgan Stanley Capital Partners (MSCP)	03/07/2024	3	1,297,005			57.136
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013			24,773		100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund	09/23/2021			(52,429,785)		100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC	09/22/2021			181,862		100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC	03/30/2022			141,003		100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC	07/08/2022			71,585		100.000
000000-00-0	AU NBS Holdco LLC	Wilmington	DE	TIAA	11/22/2023			51,211,594		100.000
000000-00-0	730 Digital Infra LLC	Wilmington	DE	TIAA	09/26/2023			185,990,292		100.000
000000-00-0	Glennmont Clean Energy Fund IV	Wilmington	DE	TIAA	09/26/2023		95,459,219			61.100
2099999. Joint Venture Interests - Common Stock - Affiliated							101,033,121	1,555,415,946		XXX
000000-00-0	Preston Hollow Capital LLC	Wilmington	DE	TIAA	04/05/2023		250,000,000			8.000
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC	08/26/2020			608,231		2.270
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management	04/17/2017			669,213		15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management	12/03/2019			593,831		27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC	08/26/2020			372,000		0.980
000000-00-0	Domain Timber Opportunity Fund A, LP	WILMINGTON	DE	Domain	05/10/2022	1		5,322,878		15.000
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Hudson Valley Property Group, LLC	10/02/2020			5,001,368		8.550
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC	08/26/2020			629,875		1.160
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC	07/31/2020			800,884		1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC	08/26/2020			127,986		0.610
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar	07/31/2016			860		49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar	07/31/2016			860		49.000
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.	08/26/2020			50,000		2.470
000000-00-0	Sabal Strategic Opportunities Fund II	Wilmington	DE	Sabal Investment Holdings, LLC	12/30/2024		36,132,639			3.500
000000-00-0	SOUTH ASIA GROWTH FUND III, LP	CAMDEN	CAN	GEF SAGF Management, LLC	02/29/2024		458,463	10,625,902		6.700
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Stonelake Capital Partners, LLC	08/26/2020			2,492,908		2.840
000000-00-0	Stonelake Opportunity Partners V, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC	08/26/2020			1,250,000		3.846
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	DE	Peaceable Street Capital	08/01/2022			40,638,072		86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	DE	Peaceable Street Capital	03/17/2023	3		22,864,598		20.000
000000-00-0	TGA Peaceable Investor Member 2024 LLC	WILMINGTON	DE	Peaceable Street Capital	04/09/2024		13,920,750	16,913,457		0.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital	02/05/2021	3		1,290		14.200
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital	06/23/2016			12,114		3.185
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG	07/23/2020			708,581		1.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated							300,511,852	109,684,908		XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA	10/27/2005			395		100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA	12/21/2021			2,977,675		100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar	07/31/2016			29,271		49.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA	03/07/2013			2,904		100.000
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022			288,541		100.000
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Northstar	07/31/2016			430		49.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.	07/31/2007			51,440,637		100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA	03/31/2022			45,250,924		100.000
000000-00-0	Ziemia Fund	Amsterdam	NLD	Westchester Group Investment Management, Inc.	12/29/2009			3,396,588		31.670

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA	06/28/2011			19,676,071		100.000
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA	04/19/2022			25,083,376		100.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA	07/01/2019			9,523		100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA	06/03/2022			1,449,159		100.000
000000-00-0	Demeter Agricultural Properties, LLC	Sao Paulo	BRA	TIAA	09/03/2008			38,446		100.000
000000-00-0	TGA Verve Orlando Investor Member LLC	N/A	DE	TIAA	08/22/2024		16,771,296	2,882,719		100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners	04/30/2009			7,429,470		100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990			11,050,398		100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.	06/03/2011			73,527		100.000
000000-00-0	U.S. Cities Retail Fund LP	Various	DE	U.S. Cities Retail Fund GP LLC	06/28/2018			12,394,362		90.988
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC	07/29/2016			1,468		100.000
000000-00-0	New York City Property Fund II LP	N/A	DE	New York City Property Fund LP	10/24/2019			6,751,804		88.893
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA	12/17/2013			487,246		100.000
000000-00-0	NRE US Strategic Industrial Fund II	N/A	DE	TIAA	09/03/2021			30,698,623		11.723
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA	11/19/1998			740		100.000
000000-00-0	NRE US Strategic Alternative Fund	N/A	DE	TIAA	03/23/2022			9,363,170		23.408
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA	11/15/1999			1,075		100.000
000000-00-0	NRE US Affordable Housing Fund LP	N/A	DE	TIAA	10/14/2022			1,105,950		99.267
000000-00-0	NGTF Holdco LLC	Wilmington	DE	TIAA	08/29/2022			81,000,430		100.000
000000-00-0	NRE US Strategic Lab Vehicle LP	N/A	DE	TIAA	06/30/2023			31,656,250		62.500
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA	12/09/2022			638,174		100.000
000000-00-0	TIAA GCREIT Holdings LLC	N/A	DE	TIAA	10/01/2024		187,658,611			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA	07/01/2015			28,586		57.430
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021			292,674		100.000
000000-00-0	TIAA LatAm Timberlands LLC	Portalnd	OR	TIAA	07/31/2024		118,271,889			100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014			365		100.000
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA	10/21/2020			74,763,426		100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014			365		100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016		20,297,171	28,061,807		100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014		14,369,991	28,028,915		99.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015			9,658,607		100.000
000000-00-0	TC UK RE Holdings III LLC	N/A	DE	TIAA	06/17/2016		106,880,049	166,165		100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016			472,326		100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013		42,490,644	88,063,391		100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016			144,433		100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA	10/12/2016			2,276,882		100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017			21,355,319		100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014			(653)		100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018			(33,416)		100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA	09/26/2018			893,311		100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018			1,229,693		100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018		23,685,286	92,198,921		99.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA	11/30/2020			32,791,453		100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021			7,041,799		100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011			86,269,790		100.000
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022		1,554,464	1,326,281		1.000
000000-00-0	TGA European RE Holdings III LLC	N/A	DE	TIAA	11/01/2024		8,956,658			100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA	05/19/2021			9,159,851		100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021			366,232		100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021			733,979		100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA	07/01/2021			45,623,250		100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA	07/01/2021			389,874		100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021			1,437,118		100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021			3,232,767		100.000

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021			1,503,358		100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021			518,454		100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021			581,839		100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021			444,195		100.000
000000-00-0	TGA PC MOF Investor Member LLC	N/A	DE	TIAA	07/01/2021			2,395,796		100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA	07/01/2021			1,022,756		100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA	07/01/2021			1,576,110		100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021			605,165		100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021			528,346		100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021			1,091,695		100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021			493,557		100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021			517,591		100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022			17,550,699		100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA	02/28/2022			926,861		100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA	03/10/2022			503,678		100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022			425,080		100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA	07/29/2022			1,092,342		100.000
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023		33,026,481	115,970,708		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							573,962,540	1,028,901,087		XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	07/31/2016			72,096		18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital	04/15/2021			336,060		20.000
000000-00-0	Nuveen European Real Estate Debt Fund IV	Bishopsgate	GBR	Nuveen Real Estate	03/03/2023			18,699,242		66.667
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP	07/17/2017			10,234,316		8.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			10,434		0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited	07/28/2020			792,396		0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								30,144,544		XXX
000000-00-0	NRE US Strategic Debt Fund LP	Various	DE	CRED GP LLC	06/01/2018		9,700,000	30,267,000		50.000
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Nuveen Real Estate	05/02/2022	2		10,722,970		100.000
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016			8,160,000		100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020			35,363,750		100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							9,700,000	84,513,720		XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC	08/15/2019	2		6,102,257		18.519
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC	12/30/2013	2		334,891		8.709
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC	12/17/2012	2		2,249,579		4.397
000000-00-0	NBPT Aggregator LLC	Palo Alto	CA	Physical Rehabilitation Network	06/10/2022	2		72,323		80.000
000000-00-0	Precursor Ventures V, L.P.	WILMINGTON	DE	Precursor Ventures V GP, LLC	08/04/2023	1		1,075,000		3.000
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners	11/04/2014	2		321,647		4.912
000000-00-0	TI Sponsor Co-Invest, L.P.-Class D Preferred Units	WILMINGTON	DE	TI Sponsor Co-Invest	08/30/2024	3	465,320			0.000
2599999. Joint Venture Interests - Other - Unaffiliated							465,320	10,155,697		XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC	01/28/2009			860		50.000
										0.000
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management	03/04/2021	2		3,054,430		18.410
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA	06/30/2001			(633,069)		100.000
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management	09/16/2020	2		12,927,428		21.760
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Churchill Asset Management	07/21/2016	2		11,798,015		31.380
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016					97.415
000000-00-0	Landa Fund	Madrid	ESP	Nuveen Natural Capital	07/08/2024	2	1,298,940	867,960		100.000
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019			14,323,400		100.000
000000-00-0	MM Funding, LLC	Wilmington	DE	Churchill Asset Management	04/25/2018	1		2,861		100.000
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP	05/28/2021					78.686
000000-00-0	Nuveen Climate Inclusion Fund II, L.P.	WILMINGTON	DE	Nuveen Alternatives Advisors LLC	04/17/2024	2	13,303,637	33,425,144		100.000
000000-00-0	TIAA Ventures LLC	New York	NY	Crowstreet Inc.	08/10/2022			34,453,553		100.000
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP	Grand Cayman	CYM	Teachers Advisors, Inc.	10/12/2023	3		85,201,144		88.000
2699999. Joint Venture Interests - Other - Affiliated							14,602,577	195,421,726		XXX
000000-00-0	TC ST REIT Line of Credit	Wilmington	DE		03/29/2022			79,300,000		100.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TC ST REIT Line of Credit	Wilmington	DE		03/29/2022			66,800,000		100.000
000000-00-0	TC MT REIT Line of Credit	Wilmington	DE		12/13/2021			64,570,000		100.000
3299999. Non-collateral Loans - Affiliated								210,670,000		XXX
67080*-AB-8	NUV CPACE RN FEEDER FUND II LL SUBORDINATED NOTES						4,275,000			0.000
87191C-AC-3	SYMPHONY LOAN FUNDING LTD SERIES 2024-1A CLASS SUB 144A						35,160,000			0.000
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES						5,000,000			0.000
91835K-AA-3	VREG FUNDING LLC 10.55% Due 11/15/2050 FMAN15						(39,130,747)			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							5,304,253			XXX
000000-00-0	Whitehorse SPV	Wilmington	DE	Churchill Asset Management	03/28/2024		72,264,476			0.000
000000-00-0	NPC SIP 2024-1 LTD	Wilmington	DE	Churchill Asset Management	11/27/2024		30,499,991			100.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							102,764,467			XXX
6099999. Total - Unaffiliated							1,732,444,054	2,087,540,742		XXX
6199999. Total - Affiliated							699,298,238	3,201,193,865		XXX
6299999 - Totals							2,431,742,292	5,288,734,607		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Whole Loan Ownership Trust, LLC	New York	NY	Return of Capital Distributions	07/14/2023	12/31/2024								134,451,904	134,451,904				35,345,313
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated														134,451,904	134,451,904				35,345,313
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009	11/27/2024	39,889,869							39,889,869	39,889,869				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							39,889,869							39,889,869	39,889,869				
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	10/15/2024	7,439,015							7,439,015	7,439,015				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							7,439,015							7,439,015	7,439,015				
000000-00-0	A&M Capital Partners III, LP	Wilmington	DE	Fund Distribution	12/22/2023	06/27/2024	632,872							632,872	632,872				
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	10/01/2024	510,047							510,047	510,047				
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Fund Distribution	07/26/2013	07/31/2024	1,088,588							1,088,588	1,088,588				
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	IND	Liquidation	11/05/2018	12/01/2024	15,804,137	15,650,199				15,650,199		31,454,335	29,838,925		(1,620,948)	(1,620,948)	
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	DE	Fund Distribution	08/25/2022	05/09/2024	1,346,784							1,346,784	1,346,784				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Liquidation	08/27/2012	03/28/2024	5,590,630	623,629				623,629		6,214,259	5,590,630		(623,629)	(623,629)	
000000-00-0	AFC Acquisitions, Inc-Series G-1 Preferred Stock	Columbus	US	Fund Distribution	04/12/2024	04/18/2024	474,487							474,487	474,487				
000000-00-0	Aligned Climate Fund 2 LP	WILMINGTON	DE	Fund Distribution	07/11/2023	12/05/2024	231,814							231,814	231,814				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	12/03/2024	2,372,279							2,372,279	2,372,279				
000000-00-0	Amulet Capital Fund III, LP	WILMINGTON	DE	Fund Distribution	10/20/2023	08/28/2024	1,489,203							1,489,203	1,489,203				
000000-00-0	Apis Global Growth Fund III	London	GBR	Fund Distribution	01/18/2024	12/20/2024	1,487,055							1,487,055	1,487,055				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	12/19/2024	15,329							15,329	15,329				
000000-00-0	Arctos Sports Partners Fund II, LP	WILMINGTON	DE	Fund Distribution	04/23/2024	12/13/2024	636,142							636,142	636,142				
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Fund Distribution	12/07/2016	06/12/2024	137,617							137,617	137,617				
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	08/27/2019	08/08/2024	3,253,665							3,253,665	3,253,665				
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	DE	Fund Distribution	05/25/2023	02/26/2024	155,048							155,048	155,048				
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Fund Distribution	11/28/2022	04/19/2024	23							23	23				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	11/06/2024	107,808							107,808	107,808				
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	10/11/2024	2,041,033							2,041,033	2,041,033				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	11/07/2024	7,659,672							7,659,672	7,659,672				
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/10/2023	05/03/2024	76,827							76,827	76,827				
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Fund Distribution	07/26/2021	11/20/2024	2,685,813							2,685,813	2,685,813				
000000-00-0	Audax Private Equity Origins Fund I, L.P.	Wilmington	DE	Fund Distribution	06/05/2023	10/03/2024	159,262							159,262	159,262				
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Fund Distribution	06/10/2016	04/09/2024	2,728,452							2,728,452	2,728,452				
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Fund Distribution	05/07/2021	12/18/2024	5,908,787							5,908,787	5,908,787				
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	07/16/2024	2,563,684							2,563,684	2,563,684				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	12/12/2024	1,139,523							1,139,523	1,139,523				
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Fund Distribution	11/16/2018	12/18/2024	106,439							106,439	106,439				
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Fund Distribution	12/01/2015	11/19/2024	929,368							929,368	929,368				
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Fund Distribution	11/12/2021	10/22/2024	8,512,483							8,512,483	8,512,483				
000000-00-0	Bardstown (Common Equity)	Wilmington	DE	Fund Distribution	07/13/2022	12/27/2024	4,645							4,645	4,645				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	08/13/2024	787,964							787,964	787,964				
000000-00-0	Beacon Energy Invest Fund II	Wilmington	DE	Fund Distribution	09/14/1998	12/24/2024	831,378							831,378	831,378				
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	12/20/2024	25,473,098							25,473,098	25,473,098				
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	DE	Fund Distribution	12/28/2022	12/31/2024	8,211,453							8,211,453	8,211,453				
000000-00-0	Berkshire Partners VI, L.P.	Boston	MA	Fund Distribution	07/11/2002	03/28/2024	3,141,392							3,141,392	3,141,392		2,283,464	2,283,464	
000000-00-0	Berkshire Partners VII	Wilmington	DE	Fund Distribution	11/15/2006	03/28/2024	1,065,733							1,065,733	1,065,733		1,065,733	1,065,733	
000000-00-0	Bertram Capital V	Wilmington	DE	Fund Distribution	05/18/2023	06/12/2024	1,272,402							1,272,402	1,272,402				
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Fund Distribution	08/26/2020	07/31/2024	1,307,593							1,307,593	1,307,593				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	07/23/2024	5,372,524							5,372,524	5,372,524				
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Fund Distribution	11/09/2020	12/09/2024	6,601,660							6,601,660	6,601,660				
000000-00-0	BharCap Partners II, LP	WILMINGTON	DE	Fund Distribution	07/29/2024	10/31/2024	915,643							915,643	915,643				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	11/06/2024	4,017,712							4,017,712	4,017,712				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	07/19/2024	83,325							83,325	83,325				
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2023	10/11/2024	113,836							113,836	113,836				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	01/14/2003	07/17/2024	4,933,054							4,933,054	4,933,054				
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	02/06/2006	06/12/2024	29,602,656							29,602,656	29,602,656				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	12/02/2024	31,365							31,365	31,365				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	12/23/2024	2,671,364							2,671,364	2,671,364				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	02/16/2024	2,320,528							2,320,528	2,320,528				
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	08/24/2018	12/23/2024	6,654,792							6,654,792	6,654,792				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	12/13/2024	3,281,528							3,281,528	3,281,528				
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Fund Distribution	01/20/2021	07/03/2024	14,699,388							14,699,388	14,699,388				
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Fund Distribution	12/13/2013	12/04/2024	3,806,456							3,806,456	3,806,456				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	11/06/2024	8,881,738							8,881,738	8,881,738				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	11/08/2024	7,030,420							7,030,420	7,030,420				
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Fund Distribution	04/29/2021	12/10/2024	27,481,726							27,481,726	27,481,726				
000000-00-0	BRIGHTSIGN HOLDINGS PARTNERSHIP, L.P.	Wilmington	DE	Fund Distribution	10/14/2021	04/18/2024	558,848							558,848	558,848				
000000-00-0	BroadcastMed Preferred Equity	Wilmington	DE	Fund Distribution	10/04/2022	08/02/2024	127,755							127,755	127,755				
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	DE	Fund Distribution	03/24/2023	01/17/2024	335,266							335,266	335,266				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	12/11/2024	300,850							300,850	300,850				
000000-00-0	Burke (Common Equity)	Wilmington	DE	Fund Distribution	12/13/2021	10/10/2024	6,033,603							6,033,603	6,033,603				
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	11/20/2024	13,435,604							13,435,604	13,435,604				
000000-00-0	Calera Capital Partners VI, L.P.	WILMINGTON	DE	Fund Distribution	11/03/2022	12/10/2024	343,145							343,145	343,145				
000000-00-0	Capital Solutions Fund II (USD) SLP	Luxembourg	DE	Fund Distribution	04/02/2024	11/08/2024	855,179							855,179	855,179				
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	11/22/2024	2,121,392							2,121,392	2,121,392				
000000-00-0	Capitol Meridian I	Wilmington	DE	Fund Distribution	10/04/2023	05/17/2024	2,267,113							2,267,113	2,267,113				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	03/28/2024	3,924,774							3,924,774	3,924,774		148,628	148,628	
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	12/12/2024	961,761							961,761	961,761				
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Fund Distribution	08/26/2020	06/28/2024	1,665,751							1,665,751	1,665,751		1,227,336	1,227,336	
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	12/31/2024	285,102							285,102	285,102				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	12/31/2024	1,703,346							1,703,346	1,703,346				
000000-00-0	CB Nike TopCo, LP	Wilmington	DE	Fund Distribution	10/25/2019	12/10/2024	3,623,188							3,623,188	3,623,188				
000000-00-0	COMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	12/18/2024	194,097							194,097	194,097				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	07/31/2024	1,430,841							1,430,841	1,430,841				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	10/16/2024	16,438							16,438	16,438				
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	Fund Distribution	01/14/2021	06/24/2024	5,313,579							5,313,579	5,313,579				
000000-00-0	Charlesbank Technology Opportunities Fund II, LP	Boston	DE	Fund Distribution	02/23/2024	07/19/2024	421,022							421,022	421,022				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	12/10/2024	9,827,906							9,827,906	9,827,906				
000000-00-0	Churchill Co-Investment Partners II (US), L.P.	Wilmington	US	Fund Distribution	02/05/2024	09/27/2024	4,644,719							4,644,719	4,644,719				
000000-00-0	CIVC SIB CF, L.P.	Wilmington	DE	Fund Distribution	05/04/2023	08/21/2024	173,936							173,936	173,936				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	03/28/2024	41,987,328							41,987,328	41,987,328		11,628,514	11,628,514	
000000-00-0	Clean H2 Infra Fund	Richelieu	FRA	Fund Distribution	08/10/2022	12/17/2024	18,892						389	19,281	18,892	(389)		(389)	
000000-00-0	Common Equity (ASTP)	Wilmington	DE	Fund Distribution	09/11/2023	02/20/2024	288,587							288,587	288,587				
000000-00-0	Constellation 2022, L.P.	WILMINGTON	DE	Fund Distribution	08/08/2022	12/19/2024	8,374,177							8,374,177	8,374,177				
000000-00-0	COP Grand Rapids Investment, LLC	Dover	DE	Fund Distribution	11/01/2018	06/21/2024	11,340,000							11,340,000	11,340,000				
000000-00-0	Core Innovation Capital I, L.P.	Wilmington	DE	Fund Distribution	05/03/2010	08/06/2024	8,382							8,382	8,382				
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Fund Distribution	03/19/2021	09/25/2024	771,980							771,980	771,980				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	12/12/2024	1,443,077							1,443,077	1,443,077				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	10/01/2024	1,392,516							1,392,516	1,392,516				
000000-00-0	Creation Investments Social Ventures Fund II	Wilmington	DE	Fund Distribution	12/14/2012	04/23/2024	459,184							459,184	459,184				
000000-00-0	Creation Investments Social Ventures Fund III	Wilmington	DE	Fund Distribution	07/21/2015	03/20/2024	5,808,000							5,808,000	5,808,000				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CV Holdco, LLC	Wilmington	DE	Fund Distribution	03/31/2021	06/28/2024	32,093							32,093	32,093				
000000-00-0	CVC European Equity Partners Tandem Fund, L.P.	George Town	CYM	Liquidation	03/21/2007	06/25/2024	(6,870)	(4,137,796)				(4,137,796)		(4,144,666)			(175)	(175)	
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Fund Distribution	07/09/2020	07/03/2024	513,976						(290,076)	223,900	513,976	290,076		290,076	
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	Fund Distribution	06/23/2022	12/19/2024	3,191,788							3,191,788	3,191,788				
000000-00-0	Deacon Holdings I LP	WILMINGTON	DE	Fund Distribution	12/22/2023	11/08/2024	170,111							170,111	170,111				
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	DE	Fund Distribution	09/25/2023	05/13/2024	60,160							60,160	60,160				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	12/18/2024	6,575,254						338,123	6,913,377	6,575,254	(338,123)		(338,123)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	12/27/2024	3,249,386						91,182	3,340,568	3,249,386	(91,182)		(91,182)	
000000-00-0	DIF VI Co-Invest Project 2B C.V.	Amsterdam	NLD	Fund Distribution	12/23/2021	12/23/2024	7,679,979							7,679,979	7,679,979				
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	12/12/2024	8,381,394							8,381,394	8,381,394				
000000-00-0	Direct Lending Fund IV (USD-L) SLP	Luxembourg	LUX	Fund Distribution	01/31/2024	10/11/2024	2,285,852							2,285,852	2,285,852				
000000-00-0	Diversified (Preferred Equity)	Wilmington	DE	Fund Distribution	12/06/2022	10/23/2024	1,475,849							1,475,849	1,475,849				
000000-00-0	Domain Entertainment Fund II, LP	Wilmington	DE	Fund Distribution	09/05/2024	12/20/2024	2,905,621							2,905,621	2,905,621				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	12/20/2024	12,543,282							12,543,282	12,543,282				
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Fund Distribution	06/27/2022	03/28/2024	(5,384,338)							(5,384,338)	(5,384,338)				
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	04/22/2024	100,049							100,049	100,049				
000000-00-0	EagleTree Capital Partners VI, LP	Dover	DE	Fund Distribution	11/22/2023	04/19/2024	4,669							4,669	4,669				
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	12/20/2024	54,451							54,451	54,451				
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	Fund Distribution	12/18/2020	05/15/2024	2,006,359							2,006,359	2,006,359				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	03/01/2024	247,324							247,324	247,324				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	12/20/2024	637,809							637,809	637,809				
000000-00-0	ECP V, LP	WILMINGTON	DE	Fund Distribution	12/27/2023	10/04/2024	434,001							434,001	434,001				
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Fund Distribution	07/01/2021	03/15/2024	92,170							92,170	92,170				
000000-00-0	Endeavour Capital Fund VIII, LP	Wilmington	DE	Fund Distribution	11/09/2021	04/15/2024	1,849,010							1,849,010	1,849,010				
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Fund Distribution	01/16/2014	09/19/2024	739,384							739,384	739,384				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	10/10/2024	715,810							715,810	715,810				
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	10/31/2024	2,941,447							2,941,447	2,941,447				
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	12/27/2024	3,477,200						67,159	3,544,359	3,477,200	(67,159)		(67,159)	
000000-00-0	EQT Infrastructure VI (No. 2) EUR SCSp	Luxembourg	LUX	Fund Distribution	04/10/2024	10/29/2024	524,834						(2,229)	522,604	524,834	2,229		2,229	
000000-00-0	Exceptional Fund I, LP	DOVER	DE	Fund Distribution	05/24/2024	06/12/2024	92,274							92,274	92,274				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	10/16/2024	6,815,603							6,815,603	6,815,603				
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	11/07/2024	22,429,712							22,429,712	22,429,712				
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Fund Distribution	05/06/2019	10/22/2024	1,572,266							1,572,266	1,572,266				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	11/27/2024	35,742,299							35,742,299	35,742,299		16,048,526	16,048,526	
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	11/12/2024	895,533							895,533	895,533				
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.	Oakville		Fund Distribution	12/30/2022	12/13/2024	6,354,852							6,354,852	6,354,852				
000000-00-0	Fenway Partners Cap Fund II, L.P.	Wilmington	DE	Fund Distribution	10/28/1998	12/26/2024	1,211,182							1,211,182	1,211,182				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	03/28/2024	12,947,471							12,947,471	12,947,471		2,460,583	2,460,583	
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fund Distribution	03/06/2020	09/20/2024	4,876							4,876	4,876				
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Fund Distribution	02/18/2021	01/29/2024	383,351						(1,722)	381,629	383,351	1,722		1,722	
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	08/21/2024	1,566,432							1,566,432	1,566,432				
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Fund Distribution	03/30/2015	06/28/2024	1,408,213							1,408,213	1,408,213				
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Fund Distribution	11/21/2017	08/14/2024	105,649							105,649	105,649				
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	DE	Fund Distribution	09/22/2022	10/15/2024	796,267							796,267	796,267				
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Fund Distribution	08/17/2022	11/19/2024	1,824,123							1,824,123	1,824,123				
000000-00-0	GenNx360 Aerospace Fund, L.P.	Wilmington	DE	Fund Distribution	11/09/2023	07/31/2024	47,888							47,888	47,888				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	08/07/2024	2,941,859							2,941,859	2,941,859				
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	10/31/2018	12/11/2024	23,450,579							23,450,579	23,450,579				
000000-00-0	GHK Fund II LP	WILMINGTON	DE	Fund Distribution	02/09/2024	11/14/2024	4,709							4,709	4,709				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	Fund Distribution	01/24/2014	09/05/2024	1,152,886							1,152,886	1,152,886				
000000-00-0	GI Partners Fund V LP	Wilmington	DE	Fund Distribution	02/16/2018	07/31/2024	5,937,879							5,937,879	5,937,879				
000000-00-0	Goldner Hawn Fund VII, L.P	Wilmington	DE	Fund Distribution	12/15/2021	12/24/2024	156,293							156,293	156,293				
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Fund Distribution	04/29/2019	09/11/2024	14,882,824							14,882,824	14,882,824				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	12/30/2024	384,413							384,413	384,413				
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Fund Distribution	11/06/2019	08/30/2024	7,183,585							7,183,585	7,183,585				
000000-00-0	Graham Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/18/2023	08/07/2024	3,676,552							3,676,552	3,676,552				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	10/30/2024	19,848,434							19,848,434	19,848,434		8,326,076	8,326,076	
000000-00-0	Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Fund Distribution	08/01/2023	08/01/2024	181							181	181				
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	11/27/2024	1,459,280							1,459,280	1,459,280				
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	Fund Distribution	12/14/2021	06/26/2024	1,079,192							1,079,192	1,079,192				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	08/12/2024	7,085,261							7,085,261	7,085,261				
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	12/23/2024	50,885,667							50,885,667	50,885,667		24,832,017	24,832,017	
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2020	12/19/2024	8,123,590							8,123,590	8,123,590				
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Fund Distribution	09/27/2007	04/23/2024	9,585							9,585	9,585				
000000-00-0	Growth Capital Fund III, LP	DOVER	DE	Fund Distribution	02/26/2024	06/10/2024	1,672							1,672	1,672				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	11/26/2024	6,421,038							6,421,038	6,421,038				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	12/24/2024	11,389,458							11,389,458	11,389,458				
000000-00-0	Gryphon Heritage L.P. (Secondary 1)	Wilmington	DE	Fund Distribution	07/28/2023	12/24/2024	242,410							242,410	242,410				
000000-00-0	Gryphon Junior Capital Fund III, L.P.	WILMINGTON	DE	Fund Distribution	12/13/2023	10/11/2024	2,589,123							2,589,123	2,589,123				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	12/24/2024	4,246,356							4,246,356	4,246,356				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	12/10/2024	3,348,194							3,348,194	3,348,194				
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Fund Distribution	08/30/2018	09/11/2024	9,686,587							9,686,587	9,686,587				
000000-00-0	Gryphon Partners V, L.P. (Secondary 1)	Wilmington	DE	Fund Distribution	07/28/2023	09/11/2024	807,216							807,216	807,216				
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)	Wilmington	DE	Fund Distribution	08/11/2023	12/05/2024	4,748							4,748	4,748				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	10/01/2024	4,194,803							4,194,803	4,194,803				
000000-00-0	GSM - Common Equity	WILMINGTON	DE	Fund Distribution	12/01/2020	10/04/2024	10,000,000							10,000,000	10,000,000				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	12/26/2024	178,573							178,573	178,573				
000000-00-0	H.I.G. Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	08/25/1998	12/31/2024	851,934							851,934	851,934				
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	DE	Fund Distribution	12/02/2022	10/16/2024	4,761,797							4,761,797	4,761,797				
000000-00-0	HarbourVest Int'l PEP III	Wilmington	DE	Fund Distribution	07/27/1998	11/26/2024	25,033							25,033	25,033				
000000-00-0	Harvest Partners Structured Capital Fund I .	Wilmington	DE	Fund Distribution	04/15/2015	12/16/2024	21,334,342							21,334,342	21,334,342				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	09/26/2024	206,323							206,323	206,323				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	07/19/2024	144,488							144,488	144,488				
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Fund Distribution	09/28/2016	06/28/2024	23,635,198							23,635,198	23,635,198		10,763,742	10,763,742	
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	12/27/2024	8,864,086							8,864,086	8,864,086				
000000-00-0	Harvest Structured Capital Fund III, L.P. ..	Wimington	DE	Fund Distribution	12/18/2020	08/20/2024	3,175,711							3,175,711	3,175,711				
000000-00-0	HASA II Common Equity	Wilmington	DE	Fund Distribution	01/10/2023	11/14/2024	4,918,257							4,918,257	4,918,257				
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Fund Distribution	08/16/2022	06/26/2024	175,565							175,565	175,565				
000000-00-0	HEPACO Class A-1 Pref.	Wilmington	DE	Fund Distribution	02/16/2021	03/22/2024	47,369							47,369	47,369				
000000-00-0	Hepaco, LLC	Wilmington	DE	Fund Distribution	08/18/2016	09/25/2024		2,152,805				2,152,805		2,152,805	268,531		(942,137)	(942,137)	164,130
000000-00-0	Hoffmaster (Preferred Equity)	WILMINGTON	DE	Fund Distribution	02/23/2023	03/15/2024	2,193,750							2,193,750	2,193,750				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Liquidation	10/18/2011	06/28/2024	36,753	50,234,057				50,234,057	3,642,911	53,913,721	189,760,383	(3,642,911)	186,653,937	183,011,026	1,573,219
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	DE	Fund Distribution	03/28/2023	11/15/2024	513,577							513,577	513,577				
000000-00-0	HS Investments V T L.P.	St. Peter Port		Fund Distribution	08/26/2022	12/12/2024	20,000							20,000	20,000				
000000-00-0	Hunter Point Capital Investors LP	Wilmington	DE	Fund Distribution	06/16/2023	11/20/2024	24,546,035							24,546,035	24,546,035				
000000-00-0	IC Partners Onshore Fund	Wilmington	DE	Fund Distribution	03/01/2020	10/24/2024	3,160,469							3,160,469	3,160,469				
000000-00-0	ICV Partners III, LP	Wilmington	DE	Fund Distribution	04/17/2014	12/26/2024	1,649,358							1,649,358	1,649,358				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	12/23/2024	4,808,630							4,808,630	4,808,630				
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	Fund Distribution	06/25/2015	09/05/2024	19,251							19,251	19,251				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	12/06/2024	4,951,535							4,951,535	4,951,535				
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Fund Distribution	02/01/2022	05/30/2024	222,472							222,472	222,472				
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	Liquidation	01/06/2006	03/28/2024	3,927,243	1,371,277				1,371,277		5,298,520	4,547,334		(751,186)	(751,186)	

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	10/11/2024	2,854,744							2,854,744	2,854,744				
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Fund Distribution	08/26/2020	06/28/2024	512,479							512,479	512,479		509,488	509,488	
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/28/2024	2,313,749							2,313,749	2,313,749		1,017,277	1,017,277	
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Fund Distribution	07/09/2020	06/28/2024	4,388,167							4,388,167	4,388,167		1,407,602	1,407,602	
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	07/31/2024	9,548,582							9,548,582	9,548,582				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	12/16/2024	156,163							156,163	156,163				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	09/19/2024	1,510,400							1,510,400	1,510,400				
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Fund Distribution	06/27/2022	06/28/2024	81,734							81,734	81,734				
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Fund Distribution	08/21/2020	04/16/2024	500,000							500,000	500,000				
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Fund Distribution	07/15/2022	11/14/2024	2,621,994							2,621,994	2,621,994				
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	Fund Distribution	09/19/2023	12/18/2024	5,911,288							5,911,288	5,911,288				
000000-00-0	KLC Fund II LP	WILMINGTON	DE	Fund Distribution	01/08/2024	12/12/2024	3,886,635							3,886,635	3,886,635				
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	12/06/2024	2,549,082							2,549,082	2,549,082				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	10/07/2024	1,400,859							1,400,859	1,400,859				
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	Fund Distribution	12/28/2017	11/29/2024	386,528							386,528	386,528				
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Fund Distribution	11/19/2013	12/09/2024	1,413,296							1,413,296	1,413,296				
000000-00-0	LeapFrog IV Emerging Consumer GP, LP	Ebene	MUS	Fund Distribution	05/25/2023	11/21/2024	1,617,561							1,617,561	1,617,561				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	05/16/2024	3,081,809							3,081,809	3,081,809				
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	DE	Fund Distribution	12/30/2022	06/28/2024	1,208							1,208	1,208				
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/03/2023	12/27/2024	660,358							660,358	660,358				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	12/27/2024	720,700							720,700	720,700				
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Fund Distribution	06/28/2021	12/27/2024	3,109,968							3,109,968	3,109,968				
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Fund Distribution	07/08/2020	06/17/2024	5,561,300							5,561,300	5,561,300				
000000-00-0	Littlejohn Fund III, L.P.	Wilmington	DE	Fund Distribution	01/27/2005	07/18/2024	5,435,554							5,435,554	5,435,554				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	03/28/2024	9,182,844							9,182,844	9,182,844		5,045,849	5,045,849	
000000-00-0	LLCP LMM Acquisition Fund LP		DE	Fund Distribution	11/20/2024	12/27/2024	72,410							72,410	72,410				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	Fund Distribution	06/27/2007	01/01/2024	103,642							103,642	103,642				
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.	Wilmington	DE	Liquidation	07/31/2006	03/28/2024	176,551	(176,551)				(176,551)			(1,082,770)		(1,082,770)	(1,082,770)	1,259,716
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	03/28/2024	33,174,699							33,174,699	33,174,699		12,205,064	12,205,064	
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Fund Distribution	06/25/2019	12/23/2024	2,825,443							2,825,443	2,825,443				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	12/17/2024	816,057							816,057	816,057				
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Fund Distribution	11/29/2013	11/27/2024	2,030,685							2,030,685	2,030,685				
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Fund Distribution	09/06/2013	11/27/2024	6,432,490							6,432,490	6,432,490				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	09/04/2024	852,742							852,742	852,742				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	09/04/2024	874,225							874,225	874,225				
000000-00-0	Marble Ridge LP	Dover	DE	Fund Distribution	09/25/2020	06/17/2024	37,861							37,861	37,861				
000000-00-0	MARS PREFER STOCK SERIES A	Wilmington	DE	Fund Distribution	09/27/2021	09/10/2024	32,200							32,200	32,200				
000000-00-0	MatlinPatterson Global Opportunity Partners II, L.P.	Wilmington	DE	Fund Distribution	11/03/2003	01/31/2024	19,555							19,555	19,555				
000000-00-0	MC Private Equity IV-A, LP	Grand Cayman	CYM	Fund Distribution	02/06/2024	10/16/2024	17,165,004							17,165,004	17,165,004				
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	DE	Fund Distribution	05/05/2023	10/16/2024	29							29	29				
000000-00-0	Medicus Equity LLC	Wilmington	DE	Fund Distribution	10/02/2018	11/29/2024	7,500,000							7,500,000	7,500,000				
000000-00-0	Meritus Gas Partners - Common Equity	Wilmington	DE	Fund Distribution	04/06/2023	02/29/2024	8							8	8				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	09/26/2024	236,064							236,064	236,064				
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	07/24/2024	14,529,577							14,529,577	14,529,577				
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	Fund Distribution	11/15/2021	12/23/2024	297,969							297,969	297,969				
000000-00-0	MidOcean Partners QT Co-Invest, L.P.-Class A Units	WILMINGTON	DE	Fund Distribution	08/19/2024	08/21/2024	306,186							306,186	306,186				
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	Fund Distribution	04/26/2018	06/11/2024	2,355,808							2,355,808	2,355,808				
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	Fund Distribution	08/24/2022	06/07/2024	115,505							115,505	115,505				
000000-00-0	Mithril II LP	Wilmington	DE	Fund Distribution	07/09/2020	12/18/2024	1,961,771							1,961,771	1,961,771				
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Fund Distribution	07/10/2015	02/26/2024	182,623							182,623	182,623				
000000-00-0	Mosaic Capital Investors II, LP	Wilmington	DE	Fund Distribution	01/20/2021	11/15/2024	242,474							242,474	242,474				
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/25/2021	09/13/2024	5,974,621							5,974,621	5,974,621				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	MRI HP SCF Investor, LP- MRI Software	Wilmington	DE	Fund Distribution	02/06/2020	12/30/2024	2,770							2,770	2,770				
000000-00-0	Natla Holdings I LP	WILMINGTON	DE	Fund Distribution	03/07/2023	12/31/2024	1,548,096							1,548,096	1,548,096				
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Fund Distribution	02/21/2020	07/18/2024	1,392,435							1,392,435	1,392,435				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	07/18/2024	4,367,518							4,367,518	4,367,518				
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Fund Distribution	01/28/2022	08/28/2024	163,720							163,720	163,720				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	07/30/2024	1,551,495							1,551,495	1,551,495				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	12/24/2024	21,272,484							21,272,484	21,272,484		8,632,035	8,632,035	
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	09/30/2024	36,825							36,825	36,825				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	11/26/2024	1,617,790							1,617,790	1,617,790				
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	Fund Distribution	09/20/2016	06/14/2024	938,999							938,999	938,999				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	10/23/2024	296,557							296,557	296,557				
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Fund Distribution	11/10/2021	11/26/2024	15,174,854							15,174,854	15,174,854				
000000-00-0	North Haven Capital Partners CV LP	Wilmington	DE	Fund Distribution	12/20/2021	01/25/2024	(5,207,644)							(5,207,644)	(5,207,644)				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	03/28/2024	7,216,905							7,216,905	7,216,905				
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	Fund Distribution	10/28/2020	03/26/2024	76,173							76,173	76,173				
000000-00-0	North Haven Stallone Buyer, LLC	Wilmington	DE	Fund Distribution	05/24/2021	12/19/2024	8,500,000							8,500,000	8,500,000				
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Fund Distribution	09/28/2020	12/09/2024	7,711,848							7,711,848	7,711,848				
000000-00-0	Nutra-Med Equity	Newark	NJ	Fund Distribution	01/28/2022	10/18/2024	1,160							1,160	1,160				
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Fund Distribution	09/23/2022	11/05/2024	17,936,283						(4,894,246)	13,042,037	17,936,283	4,894,246		4,894,246	
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	Fund Distribution	05/12/2017	12/19/2024	6,839,833							6,839,833	6,839,833				
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	DE	Fund Distribution	05/26/2023	10/21/2024	19,579,182							19,579,182	19,579,182				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	03/08/2024	291,732							291,732	291,732				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	03/08/2024	35,149							35,149	35,149				
000000-00-0	One Equity Partners IX, LP		DE	Fund Distribution	10/15/2024	12/30/2024	463,753							463,753	463,753				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	08/16/2024	8,740,802							8,740,802	8,740,802				
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	Fund Distribution	11/19/2021	11/26/2024	4,864,779							4,864,779	4,864,779				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	12/06/2024	2,759,023							2,759,023	2,759,023				
000000-00-0	Orion Mine Finance (Delaware) Fund I LP	Dover	DE	Fund Distribution	08/26/2020	05/17/2024	321,594							321,594	321,594				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	06/20/2024	253,513						(253,513)		253,513	253,513		253,513	
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	12/18/2024	5,880,396							5,880,396	5,880,396				
000000-00-0	Pamlico Capital III Continuation Fund LP	Wilmington	DE	Fund Distribution	01/27/2023	04/15/2024	561,921							561,921	561,921				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Liquidation	10/15/2013	12/10/2024		2,693,464				2,693,464		2,693,464	890,976		(1,802,489)	(1,802,489)	
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	10/23/2024	4,581,939							4,581,939	4,581,939				
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Fund Distribution	04/27/2021	12/26/2024	1,624,356							1,624,356	1,624,356				
000000-00-0	Partech Africa Fund II L.P.	Paris	FRA	Fund Distribution	08/07/2023	10/21/2024	303,402						(3,001)	300,401	303,402	3,001		3,001	
000000-00-0	PCMG Holdco LP	Wilmington	DE	Fund Distribution	02/23/2018	09/18/2024	1,255,399							1,255,399	1,255,399				
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/22/2021	10/31/2024	911,095							911,095	911,095				
000000-00-0	Phoenix Topco Holdings LP-Preferred Units	Wilmington	DE	Fund Distribution	06/03/2024	06/03/2024	311,700							311,700	311,700				
000000-00-0	Phoenix Topco Holdings LP-Warrant	WILMINGTON	DE	Fund Distribution	06/03/2024	06/03/2024	300							300	300				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	10/16/2024	1,630,545							1,630,545	1,630,545				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	12/30/2024	1,091,391							1,091,391	1,091,391				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	07/18/2024	1,886,352							1,886,352	1,886,352				
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Fund Distribution	06/12/2020	12/20/2024	226,905							226,905	226,905				
000000-00-0	Plexus Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	04/24/2023	12/20/2024	360,802							360,802	360,802				
000000-00-0	PowerGrid Services (Common Equity)	WILMINGTON	DE	Fund Distribution	09/21/2021	12/13/2024	347,239							347,239	347,239				
000000-00-0	PPC Fund III, LP	Wilmington	DE	Fund Distribution	03/24/2021	10/25/2024	158,360							158,360	158,360				
000000-00-0	PPC IV LP	Wilmington	DE	Fund Distribution	05/28/2024	10/30/2024	906,222							906,222	906,222				
000000-00-0	Preston Hollow Capital, LLC	Wilmington	DE	Fund Distribution	04/05/2023	03/22/2024	250,000,000							250,000,000	250,000,000				
000000-00-0	Providence Equity Partners IV	Wilmington	DE	Fund Distribution	11/27/2000	12/20/2024	11,027							11,027	11,027				
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	04/04/2005	12/13/2024	141,040							141,040	141,040				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	03/28/2024	1,399,402							1,399,402	1,399,402		405,699	405,699	
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	10/31/2024	9,593,468							9,593,468	9,593,468				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	03/28/2024	56,339,829							56,339,829	56,339,829		13,572,195	13,572,195	
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	12/17/2024	5,747,038							5,747,038	5,747,038				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	11/01/2024	3,983,985							3,983,985	3,983,985				
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Fund Distribution	02/28/2018	10/29/2024	5,532,094							5,532,094	5,532,094				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	10/11/2024	292,236							292,236	292,236				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	06/17/2024	4,159,589							4,159,589	4,159,589				
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Fund Distribution	06/27/2019	09/11/2024	4,872,825							4,872,825	4,872,825				
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Fund Distribution	06/23/2023	11/12/2024	2,717,569							2,717,569	2,717,569				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	01/22/2024	88,232							88,232	88,232				
000000-00-0	R Arax Co-Invest UB, LP-Limited Partnership Interest	Wilmington	DE	Fund Distribution	02/28/2024	06/18/2024	3,057,904							3,057,904	3,057,904				
000000-00-0	Radial Equity I LP	Wilmington	DE	Fund Distribution	05/03/2021	09/27/2024	536,273							536,273	536,273				
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	DE	Fund Distribution	08/01/2022	06/27/2024	4,322,121							4,322,121	4,322,121				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	12/31/2024	6,705,403							6,705,403	6,705,403				
000000-00-0	REGED2 PREFER	WILMINGTON	DE	Fund Distribution	07/21/2023	12/30/2024	720							720	720				
000000-00-0	REP Coinvest Holdings II-A, L.P.	Wilmington	DE	Fund Distribution	02/03/2017	07/01/2024	6,232,233							6,232,233	6,232,233				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	12/10/2024	10,674,630							10,674,630	10,674,630				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	12/20/2024	25,858,824							25,858,824	25,858,824		11,613,582	11,613,582	
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Fund Distribution	07/23/2018	11/08/2024	3,421,793							3,421,793	3,421,793				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	03/28/2024	262,192							262,192	262,192				
000000-00-0	RF HP SCF Investor, LLC	Wilmington	DE	Fund Distribution	12/22/2016	08/07/2024	27,848,971							27,848,971	27,848,971				
000000-00-0	Rhythmlink - Common Equity	WILMINGTON	DE	Fund Distribution	03/14/2023	05/31/2024	4,868,408							4,868,408	4,868,408				
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	06/14/2024	2,908,432							2,908,432	2,908,432				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	07/26/2024	388,544							388,544	388,544				
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	12/31/2024	58,722,819							58,722,819	58,722,819		9,291,634	9,291,634	
000000-00-0	Riveron - Common Equity	Wilmington	DE	Fund Distribution	07/17/2023	01/19/2024	1,702,042							1,702,042	1,702,042				
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Fund Distribution	04/22/2019	10/22/2024	9,403,068							9,403,068	9,403,068				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	03/08/2024	4,924,525							4,924,525	4,924,525				
000000-00-0	RPC Equity Investors, LLC	Wilmington	DE	Fund Distribution	06/28/2019	09/06/2024	6,400,000							6,400,000	6,400,000				
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	Fund Distribution	09/26/2017	01/03/2024	47,890							47,890	47,890				
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	Fund Distribution	08/24/2021	06/28/2024	5,621							5,621	5,621				
000000-00-0	Russia Partners III, LP	George Town	CYM	Fund Distribution	08/14/2008	03/01/2024	226,589							226,589	226,589				
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	DE	Fund Distribution	08/05/2022	12/23/2024	3,361,994							3,361,994	3,361,994				
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	DE	Fund Distribution	08/09/2023	12/12/2024	1,038,720							1,038,720	1,038,720				
000000-00-0	SignalFire Breakout Fund III, L.P.	WILMINGTON	DE	Fund Distribution	10/03/2022	02/21/2024	688,788							688,788	688,788				
000000-00-0	SignalFire Fund IV, L.P.	WILMINGTON	DE	Fund Distribution	10/03/2022	07/08/2024	997,500							997,500	997,500				
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	Fund Distribution	09/12/2018	11/08/2024	3,186,823							3,186,823	3,186,823				
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/29/2021	10/03/2024	3,174,558							3,174,558	3,174,558				
000000-00-0	SkyKnight Capital Fund IV, L.P.	Wilmington	DE	Fund Distribution	11/13/2023	10/16/2024	442,600							442,600	442,600				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	09/23/2024	521,534							521,534	521,534				
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Fund Distribution	10/01/2021	08/15/2024	46,250							46,250	46,250				
000000-00-0	Southern HVAC Topco LLC-2023 Class B Units	WILMINGTON	DE	Fund Distribution	08/01/2024	08/01/2024	28,459							28,459	28,459				
000000-00-0	SP Fund - 2019	Ebene	MUS	Fund Distribution	12/16/2019	05/08/2024	159,910							159,910	159,910				
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Fund Distribution	12/23/2020	11/15/2024	1,678,448							1,678,448	1,678,448				
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Fund Distribution	08/19/2021	12/18/2024	895,464							895,464	895,464				
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	DE	Fund Distribution	08/04/2022	07/17/2024	(2,060,193)							(2,060,193)	(2,060,193)				
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Fund Distribution	12/30/2021	10/17/2024	5,207,689							5,207,689	5,207,689				
000000-00-0	Stonepeak Finland (Co-invest) Holdings LP.	Wilmington	DE	Fund Distribution	06/28/2016	06/11/2024	26,295,753							26,295,753	26,295,753				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	12/30/2024	210,528							210,528	210,528				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	12/20/2024	3,928,934							3,928,934	3,928,934				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	11/25/2024	2,293,191							2,293,191	2,293,191				
000000-00-0	Summit Park IV, L.P.	Dover	DE	Fund Distribution	01/05/2023	09/30/2024	1,079,520							1,079,520	1,079,520				
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Fund Distribution	10/13/2015	12/16/2024	934,359							934,359	934,359				
000000-00-0	Sverica CF I Feeder LP	Wilmington	DE	Fund Distribution	12/09/2024	12/31/2024	424							424	424				
000000-00-0	Sverica Continuation Fund I LP	Wilmington	DE	Fund Distribution	12/09/2024	12/31/2024	10,061							10,061	10,061				
000000-00-0	SW Ingredients Blocker LLC	Wilmington	DE	Fund Distribution	07/02/2018	12/17/2024	329,225							329,225	329,225				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	10/23/2024	9,754,366							9,754,366	9,754,366				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	07/18/2024	7,996,777							7,996,777	7,996,777				
000000-00-0	Tailwind Distinct Investor LP	Wilmington	DE	Fund Distribution	03/30/2016	10/23/2024	5,073,068							5,073,068	5,073,068				
000000-00-0	TechEnable Group, LLC	Wilmington	DE	Fund Distribution	04/08/2019	10/18/2024	66,086							66,086	66,086				
000000-00-0	TechEnable Group, LLC	Wilmington	DE	Fund Distribution	09/01/2021	04/10/2024	740,637							740,637	740,637				
000000-00-0	Techmer - Class B-1 Units	Wilmington	DE	Fund Distribution	09/01/2022	11/04/2024	7,933							7,933	7,933				
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Fund Distribution	10/01/2021	12/20/2024	851,048							851,048	851,048				
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	Fund Distribution	09/07/2021	12/19/2024	2,063,626							2,063,626	2,063,626				
000000-00-0	Third Rock Ventures III, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/11/2024	(1,882,475)							(1,882,475)	(1,882,475)				
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	Fund Distribution	07/02/2021	09/27/2024	1,647,666						(241,955)	1,405,711	1,647,666	241,955		241,955	
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	07/01/2024	10,178,880						391,813	10,570,693	10,178,880	(391,813)		(391,813)	
000000-00-0	Townsend - Common Equity	Wilmington	DE	Fund Distribution	08/14/2023	01/26/2024	31,435							31,435	31,435				
000000-00-0	TPG Partners V, LP	Wilmington	DE	Fund Distribution	06/27/2006	12/31/2024	18,245,361							18,245,361	18,245,361				
000000-00-0	TranSystems Holdings, Inc.	Wilmington	DE	Fund Distribution	03/31/2021	08/05/2024	2,264,977							2,264,977	2,264,977				
000000-00-0	Trident American Dreams Fund I, LP	Wilmington	DE	Fund Distribution	05/23/2023	12/30/2024	2,564,528							2,564,528	2,564,528				
000000-00-0	Trident IV, LP	George Town	CYM	Fund Distribution	05/10/2007	12/27/2024	630,313							630,313	630,313				
000000-00-0	Trident IX, L.P.	George Town	CYM	Fund Distribution	06/24/2022	11/27/2024	1,723,498							1,723,498	1,723,498				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	12/13/2024	4,122,444							4,122,444	4,122,444				
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	12/27/2024	1,303,024							1,303,024	1,303,024				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	05/08/2024	287,203							287,203	287,203				
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	Fund Distribution	01/17/2018	12/24/2024	4,916,496							4,916,496	4,916,496				
000000-00-0	Tritium II, L.P.	Dover	DE	Fund Distribution	11/13/2019	12/30/2024	1,255,863							1,255,863	1,255,863				
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	Fund Distribution	05/20/2021	12/12/2024	1,266,067							1,266,067	1,266,067				
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	Fund Distribution	06/17/2021	11/22/2024	6,026,032							6,026,032	6,026,032				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	10/15/2024	239,647							239,647	239,647				
000000-00-0	Truelink Capital I, L.P.	WILMINGTON	DE	Fund Distribution	07/31/2024	11/01/2024	1,557,033							1,557,033	1,557,033				
000000-00-0	TWC II ACD CO-INVEST, L.P.	Wilmington	DE	Fund Distribution	12/01/2020	04/29/2024	47,995							47,995	47,995				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	10/01/2024	255,743							255,743	255,743				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	07/01/2024	28,507							28,507	28,507				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	10/09/2024	25,357							25,357	25,357				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	10/09/2024	8,091,781							8,091,781	8,091,781				
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/02/2018	04/16/2024	15,918,343							15,918,343	15,918,343				
000000-00-0	VH Aggregator, LLC	Wilmington	DE	Fund Distribution	12/30/2020	10/04/2024	2,488,787							2,488,787	2,488,787				
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	Fund Distribution	04/07/2022	02/13/2024	21,668							21,668	21,668				
000000-00-0	Vistria Fund V, LP	Wilmington	DE	Fund Distribution	07/31/2024	09/26/2024	682,438							682,438	682,438				
000000-00-0	W50 PARENT LLC	Dover	DE	Fund Distribution	01/10/2020	03/22/2024	5,065,879							5,065,879	5,065,879				
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	DE	Fund Distribution	01/24/2023	06/10/2024	(790,735)							(790,735)	(790,735)				
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	Fund Distribution	03/14/2019	12/06/2024	4,900,949							4,900,949	4,900,949				
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Fund Distribution	02/01/2018	10/25/2024	997,997							997,997	997,997				
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Fund Distribution	11/26/2021	12/18/2024	607,368							607,368	607,368				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	12/30/2024	19,786,363							19,786,363	19,786,363				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	10/25/2024	2,372,855							2,372,855	2,372,855				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	11/21/2024	4,604,757							4,604,757	4,604,757				
000000-00-0	Whitehorse Equity Fund I	Toronto	DE	Fund Distribution	05/24/2023	03/14/2024	173,621							173,621	173,621				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	11/26/2024	14,865,287							14,865,287	14,865,287				
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Fund Distribution	01/03/2017	11/21/2024	7,404,453							7,404,453	7,404,453				
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	DE	Fund Distribution	11/16/2022	12/06/2024	8,074,078							8,074,078	8,074,078				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	12/20/2024	1,853,528							1,853,528	1,853,528				
000000-00-0	XPV Water Fund III, LP	Toronto	CAN	Fund Distribution	12/21/2023	12/19/2024	1,497,720							1,497,720	1,497,720				
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	DE	Fund Distribution	07/20/2023	12/31/2024	986,518							986,518	986,518				
000000-00-0	Zephyr IA Partners LP	WILMINGTON	FL	Fund Distribution	11/17/2023	08/12/2024	786,890							786,890	786,890				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	12/18/2024	(4,682,849)							(4,682,849)	(4,682,849)				
000000-00-0	ZMC III, L.P.	Wilmington	DE	Fund Distribution	01/03/2020	07/05/2024	801,474							801,474	801,474				
000000-00-0	ZMC IV, L.P.	WILMINGTON	DE	Fund Distribution	09/07/2023	07/02/2024	1,194							1,194	1,194				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,916,312,277	68,411,084				68,411,084	(1,155,165)	1,983,568,194	2,120,597,842	1,155,165	322,315,647	323,470,812	2,997,065
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	10/25/2024	78,076,840							78,076,840	78,076,840				
000000-00-0	Active Extension Fund I, LLC	Wilmington	DE	Fund Distribution	11/30/2007	11/08/2024	114							114	114				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	12/31/2024	1,400,000							1,400,000	1,400,000				
000000-00-0	Active Extension Fund III, LLC	Wilmington	DE	Fund Distribution	03/31/2008	11/08/2024	1,138							1,138	1,138				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	12/17/2024	1,043							1,043	1,043				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	11/15/2024	4,937,646							4,937,646	4,937,646				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	11/01/2024	(3,000,000)							(3,000,000)	(3,000,000)				
000000-00-0	DWM MICROFINANCE EQUITY FUND I	Luxembourg	LUX	Fund Distribution	03/02/2009	12/30/2024	3,446,298							3,446,298	3,446,298				
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Fund Distribution	09/23/2021	12/03/2024	38,687,386							38,687,386	38,687,386				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	09/18/2024	1,221,282							1,221,282	1,221,282				
000000-00-0	730 Lighting LLC	Wilmington	DE	Fund Distribution	03/30/2022	12/31/2024	179,941							179,941	179,941				
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Fund Distribution	01/26/2023	11/20/2024	300,983						(300,983)		300,983	300,983		300,983	
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	12/31/2024	25,966,985							25,966,985	25,966,985				
000000-00-0	Pinnacle Third Avenue, LP	Wilmington	DE	Fund Distribution	07/11/2008	09/30/2024	2,650							2,650	2,650				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	08/30/2024	2,500,000							2,500,000	2,500,000				
000000-00-0	TIAA GBS Holding LLC	Wilmington	DE	Fund Distribution	03/18/2016	06/05/2024	1,147							1,147	1,147				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	12/18/2024	128,800							128,800	128,800				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	12/30/2024	92,214,013							92,214,013	92,214,013				
000000-00-0	730 Digital Infra LLC	Wilmington	DE	TIAA	09/26/2023	10/16/2024	43,870,115							43,870,115	43,870,115				
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Fund Distribution	10/11/2019	12/13/2024	(2,595,033)							(2,595,033)	(2,595,033)				
000000-00-0	Glennmont Clean Energy Fund IV	Columbus	OH	TIAA	07/08/2022	12/19/2024	6,728,966							6,728,966	6,728,966				
2099999. Joint Venture Interests - Common Stock - Affiliated							294,070,314						(300,983)	293,769,331	294,070,314	300,983		300,983	
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	09/27/2024	1,405,340						32,610	1,437,950	1,405,340	(32,610)		(32,610)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	10/01/2024	494,676							494,676	494,676				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	10/01/2024	712,597							712,597	712,597				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	03/29/2024	102,081							102,081	102,081				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	12/19/2024	5,844,810							5,844,810	5,844,810				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	11/19/2024	525,962							525,962	525,962				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	11/19/2024	607,795							607,795	607,795				
000000-00-0	FIA Timber Growth Fund	Wilmington	DE	Liquidation	03/09/2009	10/18/2024	736,327					736,327		736,327			(736,327)	(736,327)	3,851,283
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	12/27/2024	3,600,839							3,600,839	3,600,839				
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	09/11/2024	259,102							259,102	259,102				
000000-00-0	IMT Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	12/20/2024	19,008							19,008	19,008				
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	12/13/2024	436,185							436,185	436,185				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	11/12/2024	1,435,794							1,435,794	1,435,794				
000000-00-0	Landed Homeownership Impact Fund, LP	WILMINGTON	DE	Fund Distribution	09/14/2021	08/23/2024	604,124							604,124	604,124				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	12/23/2024	88,331							88,331	88,331				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	12/23/2024	877							877	877				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/19/2024	358,976							358,976	358,976				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/13/2024	880,410							880,410	880,410				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	07/31/2016	12/19/2024	91,360							91,360	91,360				
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Fund Distribution	07/12/2016	12/23/2024	11,908,705							11,908,705	11,908,705				
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Fund Distribution	11/22/2019	06/14/2024	666,508							666,508	666,508				
000000-00-0	SOUTH ASIA GROWTH FUND III, LP	CAMDEN	CAN	Fund Distribution	02/29/2024	10/25/2024	493,068							493,068	493,068				
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/25/2024	2,342,908							2,342,908	2,342,908				
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	DE	Fund Distribution	08/01/2022	11/12/2024	(1,851,593)							(1,851,593)	(1,851,593)				
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	DE	Fund Distribution	03/17/2023	11/12/2024	1,501,221							1,501,221	1,501,221				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGA Peaceable Investor Member 2024 LLC	WILMINGTON	DE	Fund Distribution	04/09/2024	11/12/2024	492,215							492,215	492,215				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	12/27/2024	2,103,843							2,103,843	2,103,843				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	12/10/2024	1,167,825							1,167,825	1,167,825				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							36,292,967	736,327				736,327	32,610	37,061,904	36,292,967	(32,610)	(736,327)	(768,937)	3,851,283
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	12/30/2024	26,885,140							26,885,140	26,885,140				
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022	12/31/2024	1,040,041							1,040,041	1,040,041				
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	Fund Distribution	06/28/2011	06/17/2024	2,500,000							2,500,000	2,500,000				
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA	03/31/2022	12/31/2024	857,045							857,045	857,045				
000000-00-0	NGFF Holdco LLC	Wilmington	DE	Fund Distribution	07/01/2019	12/30/2024	2,690,545							2,690,545	2,690,545				
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA	03/01/2022	12/31/2024	16,067							16,067	16,067				
000000-00-0	Demeter Agricultural Properties, LLC	Sao Paulo	BRA	Fund Distribution	09/03/2008	12/26/2024	13,776,135							13,776,135	13,776,135				
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA	06/03/2022	12/31/2024	193,680							193,680	193,680				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	12/18/2024	10,094							10,094	10,094				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	12/31/2024	22,150,278							22,150,278	22,150,278				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	12/26/2024	27,076,059							27,076,059	27,076,059				
000000-00-0	NRE US Strategic Industrial Fund	Various	DE	Various	12/08/2017	12/31/2024	(1,259,230)							(1,259,230)	(1,259,230)				
000000-00-0	TEFF Holdco LLC	Wilmington	DE	Fund Distribution	07/29/2016	12/20/2024	25,600							25,600	25,600				
000000-00-0	U.S. Cities Workplace Fund LP	Various	DE	Various	01/04/2021	12/31/2024	4,427,764							4,427,764	4,427,764				
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Fund Distribution	12/17/2013	12/26/2024	46,298,937							46,298,937	46,298,937				
000000-00-0	TIAA GCREIT Holdings LLC	Various	DE	Various	10/01/2024	12/31/2024	2,289,997							2,289,997	2,289,997				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	12/20/2024	18,773,460							18,773,460	18,773,460				
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA	08/24/2011	12/31/2024	49,317,437							49,317,437	49,317,437				
000000-00-0	TIAA NBS LLC	Wilmington	DE	Fund Distribution	12/09/2022	12/26/2024	10,550,000							10,550,000	10,550,000				
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	1,092,348							1,092,348	1,092,348				
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	Fund Distribution	07/01/2015	07/31/2024	37,795,098							37,795,098	37,795,098				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	12/31/2024	(131,179)							(131,179)	(131,179)				
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA	10/21/2020	11/15/2024	199,406,315							199,406,315	199,406,315				
000000-00-0	T-C SMA II LLC	N/A	DE	TIAA	07/19/2007	12/31/2024	434,798							434,798	434,798				
000000-00-0	T-C 685 Third Avenue Member LLC	N/A	DE	TIAA	10/27/2010	12/31/2024	(136,364)							(136,364)	(136,364)				
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	12/31/2024	454							454	454				
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	12/31/2024	2,863							2,863	2,863				
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	12/31/2024	604,184							604,184	604,184				
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	12/31/2024	1,404							1,404	1,404				
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	12/31/2024	22,048,204							22,048,204	22,048,204				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	12/31/2024	15,530,030							15,530,030	15,529,689	(341)		(341)	
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016	12/31/2024	1,254,808							1,254,808	1,254,808				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	12/31/2024	42,758,593							42,758,593	42,758,593				
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016	12/31/2024	706,058							706,058	706,058				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	12/31/2024	1,271,044							1,271,044	1,271,044				
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA	09/26/2018	12/31/2024	84,691,551							84,691,551	84,691,551				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	12/31/2024	4,316,314							4,316,314	4,316,314				
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018	12/31/2024	2,045,209							2,045,209	1,751,246	(293,963)		(293,963)	
000000-00-0	TGA Lending III LLC	N/A	DE	TIAA	01/01/2020	12/31/2024	17,669,435							17,669,435	17,669,435				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	12/31/2024	123,446							123,446	123,446				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	12/31/2024	846,658							846,658	846,658				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	12/31/2024	1,421,119,696							1,421,119,696	914,868,534		(506,251,162)	(506,251,162)	
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	12/31/2024	489,803							489,803	486,834	(2,969)		(2,969)	
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA	05/19/2021	12/31/2024	8,035,153							8,035,153			(8,035,153)	(8,035,153)	
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021	12/31/2024	23,180							23,180	23,180				
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	12/31/2024	1,882,396							1,882,396	1,882,396				
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	174,699							174,699	174,699				
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	801,194							801,194	801,194				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	3,160,322							3,160,322	3,160,322				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	51,309							51,309	51,309				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	147,598							147,598	147,598				
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	1,333,721							1,333,721	1,333,721				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	569,063							569,063	569,063				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	3,572,394							3,572,394	3,572,394				
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA	07/01/2021	12/31/2024	3,318,877							3,318,877			(3,318,877)	(3,318,877)	
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021	12/31/2024	285,601							285,601	285,601				
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021	12/31/2024	287,028							287,028	287,028				
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021	12/31/2024	285,172							285,172	285,172				
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021	12/31/2024	580,093							580,093	580,093				
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021	12/31/2024	397,955							397,955	397,955				
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022	12/31/2024	2,089,305							2,089,305	2,089,305				
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA	02/28/2022	12/31/2024	162,766							162,766	162,766				
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA	03/10/2022	12/31/2024	879,107							879,107	879,107				
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022	12/31/2024	354,538							354,538	354,538				
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA	07/29/2022	12/31/2024	955,683							955,683	955,683				
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023	12/31/2024	32,210,955							32,210,955	32,210,955				
2299999. Joint Venture Interests - Real Estate - Affiliated							2,143,117,928							2,143,117,928	1,625,215,463	(297,273)	(517,605,192)	(517,902,465)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	12/31/2024	10,566,611							10,566,611	10,566,611				
000000-00-0	Nuveen European Real Estate Debt Fund IV	Bishopsgate	GBR	Fund Distribution	03/03/2023	11/04/2024	2,417,707						(1,534,284)	883,424	2,417,707	1,534,284		1,534,284	
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	12/18/2024	10,935,331							10,935,331	10,935,331				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	12/16/2024	1,002,758							1,002,758	1,002,758				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	12/16/2024	381,797							381,797	381,797				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	12/20/2024	1,021,720							1,021,720	1,021,720				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	12/20/2024	1,500,743							1,500,743	1,500,743				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							27,826,667						(1,534,284)	26,292,384	27,826,667	1,534,284		1,534,284	
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various	DE	Various	06/01/2018	12/31/2024	1,750,551							1,750,551	1,750,551				
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	10/29/2024	25,824,791						(1,278,566)	24,546,225	25,824,791	1,278,566		1,278,566	
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	12/31/2024	12,207,990							12,207,990	12,207,990				
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Fund Distribution	05/02/2022	11/04/2024	3,602,499						(3,602,499)		3,602,499	3,602,499		3,602,499	
000000-00-0	TGA MKP Member LLC	N/A	DE	TIAA	03/17/2017	12/31/2024	484,732							484,732	484,732				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							43,870,563						(4,881,065)	38,989,498	43,870,563	4,881,065		4,881,065	
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Fund Distribution	02/22/2010	12/23/2024	374,799							374,799	374,799				
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	11/25/2024	5,811,638							5,811,638	5,811,638				
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP	George Town	CYM	Fund Distribution	06/09/2023	11/18/2024	8,156,620							8,156,620	8,156,620				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	02/23/2024	4,224,081							4,224,081	4,224,081				
000000-00-0	Resilience Fund III, L.P.	Wilmington	DE	Fund Distribution	06/17/2011	11/22/2024	110,294							110,294	110,294				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	12/05/2024	373,958							373,958	373,958				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	06/13/2024	321,647							321,647	321,647				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	12/27/2024	249,084							249,084	249,084				
2599999. Joint Venture Interests - Other - Unaffiliated							19,622,121							19,622,121	19,622,121				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	12/31/2024	3,533,419							3,533,419	3,533,419				
000000-00-0	Nuveen, LLC	Dover	DE	TIAA	07/22/2014	06/30/2024	8,633,658							8,633,658	8,633,658				
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Fund Distribution	09/16/2020	12/11/2024	64,451,061							64,451,061	64,451,061				
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	Fund Distribution	06/30/2001	05/30/2024	(617,795)							(617,795)	(617,795)				
000000-00-0	Nuveen, LLC	Dover	DE	TIAA	07/22/2014	12/31/2024	28,932,124							28,932,124	28,932,124				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	11/18/2024	20,281,938							20,281,938	20,281,938				
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP	Grand Cayman	CYM	Fund Distribution	10/12/2023	11/01/2024	7,315,681							7,315,681	7,315,681				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	06/11/2024	68,633,394							68,633,394	68,633,394				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	12/24/2024	10,019							10,019	10,019				
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019	09/30/2024	8,275,840							8,275,840	8,275,840				
2699999. Joint Venture Interests - Other - Affiliated							209,449,339							209,449,339	209,449,339				
59260A-AA-6	METROPOLITAN TOWER LIFE													10,000,000	10,000,000				
2799999. Surplus Debentures, etc - Unaffiliated														10,000,000	10,000,000				
000000-00-0	TC MT REIT Line of Credit		DE		12/13/2021										64,570,000				1,442,350
000000-00-0	TC ST REIT Line of Credit		DE		03/29/2022		42,000,000								42,000,000				592,807
000000-00-0	TC ST REIT Line of Credit		DE		03/29/2022		59,300,000								59,300,000				197,447
000000-00-0	TC ST REIT Line of Credit		DE		03/29/2022										18,366,246				1,083,915
000000-00-0			DE		03/29/2022														
3299999. Non-collateral Loans - Affiliated							101,300,000								184,236,246				3,316,519
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO													4,180,853	4,180,853				
87271T-AC-9	TIA 2017 2A Adj % Due 1/16/2031 JAJO16													1,202,382	1,202,382	(331,225)		(331,225)	
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO													4,368,121	4,368,121				
67080*-AB-8	NUV CPACE RN FEEDER FUND II LL SUBORDINATED NOTES																		
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A													(566,044)	(566,044)				
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO													5,188,695	5,188,695				
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A																		
87191C-AC-3	SYMPHONY LOAN FUNDING LTD SERIES 2024-1A CLASS SUB 144A																		
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB													5,961,997	5,961,997				
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A													5,515,030	5,515,030				
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES																		
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C													26,806,677	26,806,677				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated														52,657,711	52,657,711	(331,225)		(331,225)	
6099999. Total - Unaffiliated							2,000,054,032	69,147,411				69,147,411	(2,656,839)	2,129,202,314	2,266,997,308	2,325,614	321,579,320	323,904,934	6,848,348
6199999. Total - Affiliated							2,839,137,028						(5,182,048)	2,867,106,884	2,538,622,713	4,884,775	(517,605,192)	(512,720,417)	38,661,832
6299999 - Totals							4,839,191,060	69,147,411				69,147,411	(7,838,887)	4,996,309,198	4,805,620,021	7,210,389	(196,025,872)	(188,815,483)	45,510,180

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE																				
12558@-AA-7	AS P				1.A	127,355,648	93.0100	118,453,488	127,355,648	127,355,648					3.605	3.632	MON	267,818	4,572,447	08/31/2015	09/10/2035
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC			4	1.A	23,892,433	95.0240	22,703,545	23,892,433	23,892,433					4.560	4.603	MON	48,422	716,834	07/15/2020	10/15/2040
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR				1.A	35,664,816	93.3180	33,281,693	35,664,816	35,664,816					3.652	3.679	MON	94,068	1,302,519	01/05/2016	01/05/2036
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT			1	1.A	2,145,000	89.1710	1,912,709	2,145,000	2,145,000					3.432	3.432	FA	27,811	73,616	12/08/2011	08/15/2036
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC			4	1.C PL	51,977,059	91.7860	47,707,663	51,977,059	51,977,059					4.120	4.155	MON	95,176	1,948,702	11/15/2021	11/15/2041
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC			4	1.A	79,388,671	89.0780	70,717,840	79,388,671	79,388,671					3.730	3.759	MON	131,609	2,964,836	08/16/2021	02/15/2042
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC			2	1.A	28,293,086	91.7510	25,959,189	28,293,086	28,293,086					3.470	3.450	MON	43,634	981,770	08/05/2016	04/15/2036
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	969,600	96.5080	935,746	969,600	969,600					3.430	3.430	MN	4,250	33,257	10/13/2010	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	2,020,000	94.6950	1,912,831	2,020,000	2,020,000					2.930	2.930	MN	7,563	59,186	02/27/2012	05/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	685,714	96.4720	661,525	685,714	685,714					3.590	3.606	MJSD	1,094	24,617	07/10/2013	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	3,235,444	96.6110	3,125,801	3,235,444	3,235,444					3.540	3.556	MJSD	5,090	114,535	07/10/2013	06/15/2030
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA				1.B PL	53,394,691	98.4810	52,583,626	53,394,691	53,394,691					4.020	4.053	MON	155,023	2,146,732	05/31/2017	01/05/2029
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR			4	1.A	18,751,726	96.6500	18,123,543	18,751,726	18,751,726					4.370	4.409	MON	36,420	819,450	10/20/2016	09/15/2036
80257*-AA-0	Santa Rosa VA LLC				1.D PL	45,873,921	80.4770	36,917,956	45,873,921	45,873,921					3.030	3.049	MON	61,777	1,341,753	10/26/2021	01/15/2042
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62	SD			1.A	569,740	105.1890	499,647	475,000	490,243		(6,650)			6.625	5.011	FA	11,886	27,043	08/06/2007	02/15/2027
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62				1.A	389,822	105.1890	341,863	325,000	335,430		(4,550)			6.625	5.011	FA	8,133	18,503	08/06/2007	02/15/2027
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12	SD			1.A	2,843,430	107.2590	2,204,181	2,055,000	2,296,912		(47,628)			6.125	3.354	FA	47,543	126,335	05/09/2016	08/15/2029
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12				1.A	71,874,441	107.2590	55,715,906	51,945,000	58,059,895		(1,203,911)			6.125	3.354	FA	1,201,757	3,193,415	05/09/2016	08/15/2029
912810-FP-8	US TREASURY N/B United States Treasury No 5.37				1.A	298,315	104.8660	231,754	221,000	250,870		(4,391)			5.375	2.946	FA	4,487	11,879	03/28/2012	02/15/2031
912810-FT-0	US TREASURY N/B United States Treasury No 4.5				1.A	4,698,242	99.8560	4,992,780	5,000,000	4,833,796		11,019			4.500	4.891	FA	84,986	225,000	01/23/2007	02/15/2036
912810-QA-9	US TREASURY N/B United States Treasury No 3.5				1.A	141,763,691	87.6510	149,226,207	170,250,000	151,844,686		912,339			3.500	4.546	FA	2,250,724	5,958,750	04/14/2011	02/15/2039
912810-QB-7	US TREASURY N/B United States Treasury No 4.25				1.A	19,296,875	94.8480	18,969,682	20,000,000	19,549,178		21,994			4.250	4.464	MN	110,359	850,000	08/04/2009	05/15/2039
912810-QK-7	US TREASURY N/B United States Treasury No 3.87	C			1.A	9,595,552	89.9860	8,998,631	10,000,000	9,726,373		12,144			3.875	4.113	FA	146,365	387,500	05/20/2011	08/15/2040
912810-QK-7	US TREASURY N/B United States Treasury No 3.87				1.A	1,344,048,999	89.9860	1,260,438,286	1,400,700,000	1,362,373,033		1,701,063			3.875	4.113	FA	20,501,414	11,799,398	05/20/2011	08/15/2040
912810-QL-5	US TREASURY N/B United States Treasury No 4.25				1.A	384,498,795	93.9860	364,666,293	388,000,000	385,588,650		102,482			4.250	4.304	MN	2,140,967	16,490,000	03/21/2011	11/15/2040
912810-QT-8	US TREASURY N/B United States Treasury No 3.12				1.A	356,720,934	80.4690	286,468,679	356,000,000	356,478,735		(22,537)			3.125	3.114	MN	1,444,406	11,125,000	02/21/2012	11/15/2041
912810-QU-5	US TREASURY N/B United States Treasury No 3.12				1.A	297,524,733	80.2260	240,679,263	300,000,000	298,312,383		73,229			3.125	3.168	FA	3,541,101	9,375,000	02/09/2012	02/15/2042
912810-QX-9	US TREASURY N/B United States Treasury No 2.75				1.A	222,486,330	75.1280	175,424,760	233,500,000	225,533,079		336,462			2.750	3.000	FA	2,425,418	6,421,250	06/30/2015	08/15/2042
912810-QY-7	US TREASURY N/B United States Treasury No 2.75				1.A	592,332,031	74.7340	482,035,809	645,000,000	607,478,858		1,523,670			2.750	3.177	MN	2,302,935	3,855,986	07/30/2013	11/15/2042
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12	RA			1.A	1	78.9930	1	1	1					3.125	3.202	FA			03/20/2013	02/15/2043
912810-QZ-4	US TREASURY N/B United States Treasury No 3.12				1.A	488,679,825	78.9930	391,837,447	496,039,999	490,781,090		210,035			3.125	3.202	FA	5,855,092	15,501,250	03/20/2013	02/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87	C			1.A	43,418,240	75.7420	37,870,766	50,000,000	45,159,192		182,641			2.875	3.598	MN	186,637	1,437,500	11/08/2013	05/15/2043
912810-RB-6	US TREASURY N/B United States Treasury No 2.87				1.A	1,260,138,003	75.7420	1,099,132,345	1,451,162,000	1,310,666,075		5,300,838			2.875	3.598	MN	5,416,803	9,069,780	11/08/2013	05/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62	C			1.A	6,407,748	84.7080	5,590,740	6,600,000	6,456,756		5,209			3.625	3.788	FA	90,369	239,250	11/12/2013	08/15/2043
912810-RC-4	US TREASURY N/B United States Treasury No 3.62				1.A	439,222,017	84.7080	383,219,797	452,400,000	442,581,267		357,032			3.625	3.788	FA	6,194,376	16,399,500	11/12/2013	08/15/2043
912810-RE-0	US TREASURY N/B United States Treasury No 3.62				1.A	78,628,757	84.3770	67,501,240	80,000,000	78,963,257		36,648			3.625	3.720	FA	1,095,380	2,900,000	02/14/2014	02/15/2044
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	SD			1.A	3,484,834	94.5410	3,308,931	3,500,000	4,500,271	114,545	2,400			0.875	0.959	FA	15,127	39,416	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875	C			1.A	355,791,886	94.5410	337,832,676	357,340,300	459,465,247	11,694,754	245,014			0.875	0.959	FA	1,544,395	4,024,239	05/23/2018	02/15/2047
912810-RW-0	TSY INFL IX N/B United States Treasury In .875				1.A	845,480,153	94.5410	802,803,081	849,159,700	1,091,842,625	27,790,635	582,236			0.875	0.959	FA	3,669,999	9,562,933	05/23/2018	02/15/2047
912810-SQ-2	US TREASURY N/B				1.A	512,917,796	59.6270	309,252,874	518,649,000	514,043,867		266,540			1.125	1.187	FA	2,203,906	5,834,801	09/15/2020	08/15/2040
912810-SR-0	US TREASURY N/B				1.A	624,338,613	60.1430	381,721,304	634,689,000	626,473,262		482,121			1.125	1.217	MN	927,049	7,140,251	06/18/2020	05/15/2040
912810-TA-6	US TREASURY N/B				1.A	251,707,857	64.7530	170,023,448	262,571,000	253,175,467		471,279			1.750	2.004	FA	1,735,609	4,594,993	11/05/2021	08/15/2041
912810-TC-2	US TREASURY N B				1.A	52,097,461	67.1420	36,928,087	55,000,000	52,441,958		122,535			2.000	2.335	MN	142,818	1,100,000	02/17/2022	11/15/2041
912810-TF-5	US TREASURY N B				1.A	666,686,387	71.1860	480,965,226	675,647,100	667,563,761		343,649			2.375	2.457	FA	6,061,087	16,046,619	04/26/2022	02/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TH-1	US TREASURY N B				1.A	291,411,133	81.3390	244,016,946	300,000,000	292,220,866		340,701			3.125	3.321	MN	1,217,196	9,750,000	07/14/2022	05/15/2042
912810-TK-4	US TREASURY N B				1.A	350,841,367	82.5450	306,242,733	371,000,000	352,475,744		729,624			3.375	3.765	FA	4,729,494	12,521,250	09/19/2022	08/15/2042
912810-TV-0	US TREASURY N B				1.A	26,501,953	98.9290	24,732,354	25,000,000	26,479,999		(21,955)			4.750	4.386	MN	154,178	1,187,500	01/25/2024	11/15/2053
912828-6T-2	US TREASURY N/B United States Treasury No 2.37	0			1.A	129,048	92.1760	115,221	125,000	126,891		(410)			2.375	2.012	MN	385	2,969	06/28/2019	05/15/2029
912828-S5-0	TSY INFL IX N/B United States Treasury In .125				1.A	10,074,791	128.6090	12,860,908	10,000,000	13,173,693	332,986	(2,277)			0.125	0.102	JJ	7,604	16,197	11/04/2016	07/15/2026
91282C-BZ-3	US TREASURY N/B				1.A	1,052,109	90.5940	1,087,130	1,200,000	1,085,978		31,253			1.250	4.348	AO	2,569	15,000	11/30/2023	04/30/2028
91282C-CF-6	US TREASURY N B				1.A	1,002,848	95.2420	1,047,661	1,100,000	1,043,587		37,885			0.750	4.543	MN	725	8,250	12/01/2023	05/31/2026
91282C-CV-1	US TREASURY N B				1.A	5,206,172	89.1920	5,351,514	6,000,000	5,314,442		108,270			1.125	4.545	FA	23,111	33,750	05/13/2024	08/31/2028
91282C-DL-2	US TREASURY NB				1.A	797,063	89.8130	808,318	900,000	808,059		10,996			1.500	4.370	MN	1,187	6,750	06/26/2024	11/30/2028
91282C-DY-4	US TREASURY N B				1.A	500,358,167	84.1090	426,113,028	506,619,400	502,029,999		593,232			1.875	2.012	FA	3,587,980	9,499,114	02/22/2022	02/15/2032
91282C-EP-2	US TREASURY N B				1.A	346,382,729	89.8100	315,006,943	350,747,300	347,360,774		404,793			2.875	3.022	MN	1,309,247	10,083,985	07/21/2022	05/15/2032
91282C-FF-3	US TREASURY NB				1.A	75,370,103	88.6830	67,007,926	75,559,000	75,410,419		17,277			2.750	2.779	FA	784,849	2,077,873	08/15/2022	08/15/2032
91282C-FY-2	US TREASURY N B				1.A	181,271,094	97.7540	174,980,415	179,000,000	180,663,398		(304,940)			3.875	3.666	MN	609,780	6,936,250	12/20/2022	11/30/2029
91282C-GJ-4	US TREASURY N B				1.A	54,862,500	95.9380	52,765,722	55,000,000	54,896,896		18,215			3.500	3.541	JJ	805,571	1,925,000	02/02/2023	01/31/2030
91282C-JF-9	US TREASURY NB				1.A	1,337,472	101.7980	1,328,469	1,305,000	1,330,942		(6,077)			4.875	4.306	AO	10,896	63,619	12/01/2023	10/31/2028
91282C-JJ-1	US TREASURY NB				1.A	653,193,379	99.5470	626,650,468	629,500,000	651,174,371		(1,964,040)			4.500	4.034	MN	3,677,880	6,158,164	01/19/2024	11/15/2033
91282C-JR-3	US TREASURY NB				1.A	147,808,594	97.7550	146,632,707	150,000,000	148,193,670		385,076			3.750	4.080	JD	15,539	5,625,000	01/24/2024	12/31/2028
91282C-KQ-3	US TREASURY NB				1.A	1,000,216,602	98.4630	979,705,805	995,000,000	1,000,020,156		(196,445)			4.375	4.309	MN	5,651,848	4,731,667	06/26/2024	05/15/2034
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA			4	1.A	34,708,371	92.0720	31,956,691	34,708,371	34,708,371					3.500	3.525	MON	53,991	1,197,434	10/12/2016	07/15/2036
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC			4	1.A	100,553,605	99.4890	100,039,776	100,553,605	100,553,605					4.500	4.542	MON		5,414,211	10/10/2024	01/10/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						13,334,668,417	XXX	11,512,329,594	13,743,194,585	13,789,985,886	39,932,920	12,194,090			XXX	XXX	XXX	94,984,913	258,109,828	XXX	XXX
3617AC-CP-3	GNMA POOL BA0078			4	1.A	62,678,443	95.0400	52,747,407	55,500,435	61,309,648		(283,307)			4.010	2.855	MON	185,464	2,225,567	01/30/2020	03/15/2044
3617H1-ZD-2	GNMA BH4340			4	1.A	163,981,137	95.0600	152,078,057	159,981,597	163,418,808		(145,289)			4.530	4.311	MON	603,931	7,247,166	05/17/2023	02/15/2046
3617JF-MB-7	GNMA POOL BL3054				1.A	35,499,159	96.8590	33,723,633	34,817,252	35,349,298		(52,746)			4.330	4.017	MON	125,632	1,507,587	02/22/2022	05/15/2035
3617Q8-L5-9	GNMA POOL BX3948			4	1.A	91,326,436	98.7130	83,142,053	84,226,169	90,153,290		(273,073)			3.000	2.281	MON	210,565	2,526,785	07/22/2020	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329				1.A	5,911,356	81.8920	4,839,409	5,909,509	5,910,343		(251)			1.650	1.646	MON	8,126	97,507	11/04/2020	07/15/2042
3617UV-P7-5	GNMA POOL CB9446				1.A	337,187,325	87.2670	288,130,926	330,171,188	336,249,748		(270,803)			2.820	2.637	MON	775,902	9,310,828	04/13/2021	06/15/2046
3617WU-NK-8	GNMA POOL CH3094				1.A	310,991,778	80.1950	249,400,111	310,991,778	310,991,778					3.025	3.033	MON	783,958	7,918,678	12/16/2024	09/15/2049
3617X4-6B-4	GNMA POOL CI0866				1.A	41,819,412	87.7650	36,448,100	41,529,034	41,772,548		(17,202)			2.580	2.499	MON	89,287	1,071,449	11/12/2021	06/15/2040
36196L-LW-9	GNMA POOL AX8441			4	1.A	269,641,507	90.3180	243,533,673	269,641,507	269,641,507					3.340	3.348	MON	750,502	9,006,027	07/30/2020	07/15/2044
36202F-W3-6	G2 5166			4	1.A	1,708	98.7360	1,598	1,618	1,639		(11)			3.000	1.050	MON	4	49	07/05/2013	09/20/2026
3620AS-VD-8	GNMA 738712			4	1.A	18,234	98.7410	17,188	17,407	17,593		(108)			3.000	1.590	MON	44	522	07/05/2013	09/15/2026
36241K-WE-4	G2 782445			4	1.A	786,624	97.1870	806,322	829,663	792,086		1,339			4.500	5.510	MON	3,111	37,335	10/23/2008	10/20/2038
36290W-J6-0	GNMA 619585			4	1.A	163,238	96.2540	161,333	167,611	164,444		168			4.500	5.064	MON	629	7,542	10/12/2004	09/15/2033
36290Y-U3-0	GNMA 621702			4	1.A	108,754	98.1000	109,546	111,668	109,623		178			4.500	5.116	MON	419	5,025	10/12/2004	10/15/2033
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ			4	1.A	1,106,379	99.7280	1,135,119	1,138,212	1,123,854		279			5.878	6.280	MON	5,576	66,912	09/15/2004	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ			4	1.A	455,108	99.7280	467,910	469,184	456,864		644			4.875	5.297	MON	1,906	22,873	01/21/2005	12/16/2044
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ			4	1.A	956,065	99.2670	978,727	985,952	977,613		554			5.096	5.289	MON	4,187	50,244	05/05/2005	05/16/2046
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ			4	1.A	1,653,694	99.7300	2,249,220	2,255,306	1,994,607		9,593			3.735	5.064	MON	7,020	84,311	04/06/2006	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ			4	1.A	1,098,924	99.7150	1,245,218	1,248,777	1,206,685		1,621			5.224	5.968	MON	5,436	65,236	01/25/2007	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ			4	1.A	2,022,421	99.7030	2,091,949	2,098,172	2,042,963		2,132			5.471	5.855	MON	9,566	114,865	08/23/2006	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ			4	1.A	512,119	99.7290	789,156	791,300	687,825		4,882			3.400	6.044	MON	2,242	26,904	11/03/2006	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z			4	1.A	6,663,134	95.8270	6,910,497	7,211,467	7,063,762		12,316			5.059	5.481	MON	30,402	364,828	10/23/2006	04/16/2046
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ			4	1.A	5,415,197	95.7620	5,919,174	6,181,109	5,775,080		19,311			4.642	5.599	MON	23,911	286,927	09/11/2006	08/16/2046
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ			4	1.A	7,367,290	98.1470	8,146,257	8,300,044	7,745,503		33,113			4.557	5.503	MON	31,519	378,233	03/09/2007	02/16/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374C-TB-7	GNR 2003-83 BD PAC-11			4	1.A	3,100,418	99.7700	3,177,693	3,185,020	3,165,537		985			5.500	5.690	MON	14,598	175,176	09/11/2003	09/16/2033
38374D-R4-3	GNR 2008-30 PX PAC-11			4	1.A	5,690,996	100.4950	5,482,726	5,455,718	5,487,846		(2,566)			6.000	5.858	MON	27,279	327,343	02/04/2009	04/20/2038
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11			4	1.A	1,275,670	100.2880	1,246,811	1,243,229	1,248,871		(498)			5.500	5.380	MON	5,698	68,378	01/22/2009	04/20/2038
38374F-2V-5	GNR 2004-25 E AFC SEQ			4	1.A	1,646,133	99.7570	1,642,133	1,646,133	1,646,133					5.166	5.196	MON	7,087	85,044	04/01/2004	03/16/2046
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11			4	1.A	2,395,236	100.7830	2,380,244	2,361,747	2,364,741		(717)			5.500	5.441	MON	10,825	129,896	07/06/2005	05/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11			4	1.A	1,693,253	101.4510	1,712,129	1,687,649	1,687,649					5.500	5.481	MON	7,735	92,821	09/13/2005	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ			4	1.A	233,763	99.7460	233,168	233,763	233,763					6.191	5.965	MON	1,206	12,453	09/27/2005	12/16/2047
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ			4	1.A	1,839,476	99.7580	2,062,032	2,067,031	1,949,050		6,263			4.199	8.451	MON	7,233	86,795	09/28/2005	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ			4	1.A	10,057,419	98.2700	9,955,151	10,130,392	10,073,247		3,636			5.415	5.524	MON	45,713	548,561	12/01/2006	11/16/2046
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ			4	1.A	9,371,495	93.8200	9,730,765	10,371,706	9,956,736		31,495			4.665	5.585	MON	40,320	483,840	11/06/2006	10/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11			4	1.A	968,357	99.7790	971,679	973,834	970,327		89			4.500	4.578	MON	3,652	43,822	02/27/2009	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11			4	1.A	6,087,424	101.9610	6,011,454	5,895,810	5,951,524		(3,627)			5.500	5.285	MON	27,022	324,270	03/03/2009	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11			4	1.A	2,094,169	99.4690	2,042,514	2,053,421	2,056,131		(393)			5.000	4.961	MON	8,556	102,671	02/19/2009	02/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11			4	1.A	2,161,062	99.6650	2,115,484	2,122,590	2,130,797		(4,276)			4.500	4.046	MON	7,960	95,516	05/27/2009	03/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11			4	1.A	8,439,340	99.4070	8,337,157	8,386,922	8,385,200		(919)			4.500	4.495	MON	31,451	377,411	04/02/2009	03/20/2039
38374Y-F4-0	GNR 2010-87 MD AD PAC-11			4	1.A	2,148,850	98.5330	2,032,224	2,062,484	2,089,579		(942)			4.500	4.219	MON	7,734	92,812	11/23/2010	07/20/2040
38375C-FR-6	GNR 2012-50 PB AD PAC-11			4	1.A	5,249,742	88.7260	4,369,737	4,925,000	5,047,409		(11,270)			3.750	3.451	MON	15,391	184,688	06/22/2012	04/20/2042
38375C-Y9-5	GNR 2012-74 TY SC PT			4	1.A	21,760,850	85.4630	18,596,651	21,760,000	21,760,000					3.000	2.997	MON	54,400	652,800	08/15/2012	03/20/2042
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11			4	1.A	1,903,005	101.1860	1,866,084	1,844,220	1,854,186		(757)			5.500	5.370	MON	8,453	101,432	01/21/2009	07/20/2038
38375G-QP-9	GNR 2012-94 BZ Z SEQ			4	1.A	37,263,154	92.8620	33,300,612	35,860,133	36,223,548		(36,462)			3.500	3.306	MON	104,592	1,255,105	08/01/2012	07/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ			4	1.A	1,173,757	99.7150	1,219,081	1,222,565	1,197,792		1,610			5.454	5.867	MON	5,557	66,679	01/30/2007	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ			4	1.A	11,877,711	94.3540	13,004,194	13,782,303	12,927,922		49,032			4.337	5.051	MON	49,812	597,739	02/14/2007	01/16/2047
38375X-LQ-5	GNR 2008-71 PC PAC-1-11			4	1.A	3,268,116	100.0750	3,130,202	3,127,852	3,152,778		(1,701)			6.000	5.805	MON	15,639	187,671	02/03/2009	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11			4	1.A	1,460,888	99.6910	1,463,688	1,468,229	1,461,707		131			5.000	5.094	MON	6,118	73,412	10/22/2008	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11			4	1.A	1,580,966	99.8460	1,586,459	1,588,910	1,581,626		159			5.000	5.098	MON	6,620	79,446	10/22/2008	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT			4	1.A	4,801,735	99.5210	4,633,944	4,656,228	4,660,913		(861)			5.000	4.968	MON	19,401	232,812	01/09/2009	08/20/2038
38376C-ZH-5	GNR 2009-76 BZ Z SUP			4	1.A	7,914,691	99.7640	7,908,027	7,926,695	7,910,008		(63)			5.500	5.559	MON	36,331	435,968	09/29/2009	09/16/2039
38376F-ZT-2	GNR 2009-74 JZ Z SUP			4	1.A	117,117	98.2780	115,256	117,276	117,012		(17)			5.500	5.549	MON	538	6,262	12/01/2024	09/20/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ			4	1.A	6,441,072	102.1330	6,549,977	6,413,163	6,407,796		(357)			5.500	5.528	MON	29,394	352,724	02/18/2010	10/16/2039
38376T-X2-3	GNR 2010-4 QN AD PAC-11			4	1.A	10,112,891	98.7050	9,870,542	10,000,000	10,018,738		(4,487)			5.000	4.986	MON	41,667	500,000	03/03/2010	01/16/2040
38377J-P3-1	GNR 2010-111 ZB Z SUP			4	1.A	11,987,375	97.2700	11,674,079	12,001,682	11,980,467		(53)			4.500	4.540	MON	45,006	540,076	09/23/2010	09/16/2040
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ			4	1.A	26,534,948	96.6980	23,254,702	24,048,890	24,717,391		(71,400)			4.500	3.941	MON	90,183	1,082,200	05/03/2013	06/20/2040
38377M-E9-3	GNR 2010-147 PB AD PAC-11			4	1.A	31,338,619	93.4730	30,667,363	32,808,674	32,313,588		47,956			4.000	4.240	MON	109,362	1,312,347	12/20/2011	11/20/2040
38377M-HB-5	GNR 2010-133 GB SC PT			4	1.A	22,339,231	91.8810	17,775,741	19,346,560	20,394,550		(127,822)			4.000	3.180	MON	64,489	773,862	09/27/2012	08/20/2040
38377M-N4-4	GNR 2010-149 MB AD PAC-11			4	1.A	5,303,256	95.9620	4,890,433	5,096,222	5,151,781		(9,150)			4.500	4.317	MON	19,111	229,330	11/23/2010	11/16/2040
38377M-P2-6	GNR 2010-149 BP AD PAC-11			4	1.A	7,845,041	96.7680	7,290,744	7,534,253	7,601,014		(13,149)			4.500	4.323	MON	28,253	339,041	11/23/2010	11/20/2040
38377M-P9-1	GNR 2010-149 LB AD PAC-11			4	1.A	13,095,470	96.1030	12,106,563	12,597,474	12,739,444		(22,502)			4.500	4.304	MON	47,241	566,886	11/24/2010	11/16/2040
38377N-AB-0	GNR 2010-143 QE AD PAC-1-11			4	1.A	9,031,250	93.0010	9,300,074	10,000,000	9,680,368		34,566			4.000	4.516	MON	33,333	400,000	02/23/2011	11/16/2040
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11			4	1.A	26,649,432	93.4010	23,963,403	25,656,413	25,996,758		(41,591)			4.250	4.065	MON	90,866	1,065,705	12/01/2024	12/20/2040
38377N-UF-9	GNR 2010-167 WL SC AD PAC-11			4	1.A	10,747,073	96.9920	10,815,922	11,151,308	11,031,711		11,284			4.500	4.716	MON	41,817	501,809	04/12/2011	09/20/2040
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ			4	1.A	16,262,110	93.7470	14,562,589	15,533,934	15,791,540		(31,447)			4.500	4.257	MON	58,252	682,282	12/01/2024	09/16/2040
38377Q-KY-2	GNR 2011-18 PH EXCH PAC-1-11			4	1.A	12,805,649	94.6330	13,432,181	14,194,000	13,832,533		47,904			4.000	4.489	MON	47,313	567,760	04/20/2011	02/20/2041
38377Q-SG-3	GNR 2011-25 ME AD PAC-11			4	1.A	14,122,357	98.0370	13,763,374	14,039,000	14,038,164		(4,151)			5.000	5.009	MON	58,496	701,950	02/02/2011	02/20/2041
38377R-UY-9	GNR 2010-166 DB AD PAC-11			4	1.A	8,257,501	94.4110	7,107,443	7,528,206	7,685,890		(6,657)			4.250	3.815	MON	26,662	319,949	03/01/2012	12/20/2040
38377R-VJ-1	GNR 2010-166 BG AD PAC-11			4	1.A	19,759,025	94.6330	21,208,720	22,411,654	21,751,767		99,100			4.000	4.553	MON	74,706	896,466	02/10/2011	12/20/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11			4	1.A	10,775,735	98.2490	10,379,481	10,564,446	10,600,234		(2,264)			4.500	4.438	MON	39,617	475,400	06/07/2011	02/16/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11			4	1.A	3,121,780	98.2110	3,177,138	3,235,005	3,194,545		1,476			4.500	4.699	MON	12,131	145,575	02/01/2011	02/20/2041
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11			4	1.A	7,791,163	93.1900	8,031,069	8,617,948	8,409,296		8,505			4.000	4.488	MON	28,726	344,718	04/20/2011	01/20/2041
38377U-N6-1	GNR 2011-62 KB SEQ			4	1.A	453,066	99.7170	466,960	468,285	455,895		570			4.500	4.911	MON	1,756	21,073	04/05/2011	04/20/2041
38377V-N7-7	GNR 2011-69 NY EXCH PAC-1-11			4	1.A	9,779,606	94.8490	9,612,295	10,134,307	10,033,069		10,519			4.000	4.170	MON	33,781	405,372	06/03/2011	05/20/2041
38377W-V9-2	GNR 2011-106 LB SC PAC-11			4	1.A	13,285,404	95.6210	10,808,674	11,303,720	11,704,676		(66,133)			4.500	3.743	MON	42,389	508,668	06/07/2012	02/16/2041
38377X-5E-8	GNR 2012-136 MX EXCH PAC-1-11			4	1.A	17,603,911	79.9530	16,429,536	20,549,000	19,373,439		116,705			2.000	2.762	MON	34,248	410,980	01/30/2013	11/20/2042
38377Y-AP-5	GNR 2011-128 PE PAC-1-11			4	1.A	9,554,499	92.7250	8,865,638	9,561,222	9,547,405		(137)			3.500	3.517	MON	27,887	334,643	03/19/2012	09/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1.A	8,343	98.7910	8,013	8,111	8,152		(29)			2.500	1.585	MON	17	203	07/05/2013	09/16/2026
38377Y-Q4-5	GNR 2011-141 BY EXCH PAC-1-11			4	1.A	10,183,584	92.7000	8,507,033	9,176,984	9,551,823		(38,677)			4.000	3.450	MON	30,590	367,079	06/07/2012	10/20/2041
38377Y-UK-4	GNR 2011-140 PE PAC-1-11			4	1.A	7,925,853	95.0430	7,533,523	7,926,472	7,919,052		(135)			3.500	3.516	MON	23,119	277,426	03/19/2012	10/16/2041
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11			4	1.A	10,457,284	91.4550	9,447,037	10,329,666	10,367,651		(5,383)			4.000	3.964	MON	34,432	404,372	12/01/2024	01/20/2042
38378A-HV-6	GNR 2011-146 BP PAC-11			4	1.A	20,180,793	92.6020	17,444,783	18,838,547	19,165,995		(34,329)			4.000	3.670	MON	62,795	753,542	03/01/2012	11/16/2041
38378C-ET-0	GNR 2012-10 PB AD PAC-11			4	1.A	2,884,284	95.0940	2,604,334	2,738,685	2,774,742		(1,518)			4.000	3.725	MON	9,129	109,547	03/13/2012	01/20/2042
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11			4	1.A	10,082,144	93.3990	9,340,682	10,000,887	10,002,577		(820)			3.500	3.489	MON	29,169	350,031	03/08/2012	01/20/2042
38378C-SB-4	GNR 2012-13 QY EXCH PAC-11			4	1.A	21,563,616	90.0770	19,315,277	21,442,999	21,444,044		(5,873)			3.500	3.491	MON	62,542	750,505	03/13/2012	01/20/2042
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11			4	1.A	14,862,933	93.1670	13,063,523	14,021,635	14,226,300		(9,370)			3.500	3.236	MON	40,896	490,757	08/16/2012	03/20/2042
38378D-U4-5	GNR 2012-30 CL SC SEQ			4	1.A	7,729,668	94.0590	7,198,445	7,653,137	7,662,664		(1,130)			3.500	3.464	MON	22,322	267,860	03/08/2012	11/20/2039
38378D-UY-9	GNR 2012-38 PY EXCH PAC-1-11			4	1.A	19,057,690	88.8050	16,756,531	18,869,000	18,898,065		(8,300)			3.250	3.217	MON	51,104	613,242	06/07/2012	03/20/2042
38378E-2M-4	GNR 2012-91 ZD Z SEQ			4	1.A	18,458,897	92.1080	16,268,848	17,662,813	17,868,139		(33,989)			3.500	3.263	MON	51,517	612,841	08/01/2024	07/20/2042
38378E-BG-7	GNR 2012-51 ZM Z SEQ			4	1.A	25,044,565	87.8070	21,181,260	24,122,401	24,486,915		(31,275)			3.500	3.340	MON	70,357	828,493	12/01/2024	04/16/2042
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11			4	1.A	18,457,596	89.2070	15,762,120	17,669,106	17,997,519		(32,985)			3.500	3.270	MON	51,535	606,852	12/01/2024	04/20/2042
38378E-EC-3	GNR 2012-51 LY EXCH PAC-11			4	1.A	18,738,695	91.2310	15,994,608	17,532,000	17,867,450		(48,644)			3.500	3.176	MON	51,135	613,620	08/15/2012	04/20/2042
38378E-GE-7	GNR 2012-51 BY EXCH PAC-11			4	1.A	12,310,715	85.2320	9,837,450	11,542,000	11,860,621		(27,187)			3.500	3.190	MON	33,664	403,970	08/14/2012	04/20/2042
38378E-GF-4	GNR 2012-51 GY EXCH PAC-11			4	1.A	22,917,099	90.8140	19,115,523	21,049,000	21,594,208		(73,537)			3.500	3.082	MON	61,393	736,715	08/03/2012	04/20/2042
38378E-W7-4	GNR 2012-75 MB SC PT			4	1.A	12,142,380	90.9230	9,974,241	10,969,965	11,274,309		(22,484)			4.000	3.462	MON	36,567	438,798	01/17/2013	12/20/2041
38378E-W8-2	GNR 2012-75 JB SC PT			4	1.A	11,111,253	91.6960	9,081,741	9,904,181	10,352,897		(42,234)			4.000	3.431	MON	33,014	396,167	06/29/2012	11/20/2041
38378F-T6-7	GNR 2013-18 GY PAC-1-11			4	1.A	30,132,796	82.3750	26,816,348	32,554,000	31,659,092		89,956			2.500	2.874	MON	67,821	813,850	02/12/2013	02/20/2043
38378G-2S-6	GNR 2013-8 PW PAC-1-11			4	1.A	10,646,647	79.2810	9,779,327	12,335,000	11,722,620		68,202			2.000	2.695	MON	20,558	246,700	01/28/2013	01/16/2043
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ			4	1.A	12,180,143	93.0100	11,552,453	12,420,690	12,331,113		4,504			3.000	3.122	MON	31,052	372,621	01/24/2013	02/20/2042
38378G-HR-2	GNR 2012-129 Z Z SEQ			4	1.A	16,282,830	91.3760	14,955,716	16,367,227	16,320,756		2,068			3.000	3.043	MON	40,918	491,017	11/14/2012	11/20/2042
38378G-NW-4	GNR 2012-148 PB PAC-1-11			4	1.A	7,244,141	86.6770	8,667,702	10,000,000	8,904,183		142,340			2.000	3.903	MON	16,667	200,000	09/12/2013	12/20/2042
38378G-PW-2	GNR 2012-145 PY PAC-1-11			4	1.A	9,497,813	79.0370	8,694,095	11,000,000	10,455,362		54,693			2.000	2.622	MON	18,333	220,000	01/30/2013	12/20/2042
38378H-3C-8	GNR 2012-126 BE PAC-1-11			4	1.A	16,838,700	77.4970	15,251,345	19,680,000	18,508,638		113,129			2.000	2.757	MON	32,800	393,600	01/08/2013	10/20/2042
38378H-A9-7	GNR 2012-127 BL SC PT			4	1.A	15,343,063	85.5510	12,782,669	14,941,510	15,076,424		(17,419)			3.000	2.870	MON	37,354	448,245	11/15/2012	05/20/2042
38378H-B2-1	GNR 2012-127 LB SC PT			4	1.A	10,085,528	87.7800	8,129,048	9,260,743	9,602,538		(36,479)			3.500	2.995	MON	27,011	324,126	11/15/2012	03/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1.A	29,038	84.8370	24,759	29,184	29,067		6			1.500	1.560	MON	36	438	07/05/2013	08/16/2042
38378J-4B-5	GNR 2013-75 ZG Z SEQ			4	1.A	12,831,107	89.1730	12,634,804	14,168,915	13,641,961		56,964			3.000	3.543	MON	35,422	418,240	12/01/2024	05/20/2043
38378J-DW-9	GNR 2013-42 MW PAC-1-11			4	1.A	13,945,360	85.8750	13,608,667	15,847,000	15,337,944		70,125			2.500	3.016	MON	33,015	396,175	05/28/2013	03/20/2043
38378J-TU-6	GNR 2013-39 BD SEQ			4	1.A	10,889,910	98.0390	9,683,807	9,877,469	10,179,904		(41,192)			5.000	4.471	MON	41,156	493,873	10/09/2013	03/20/2043
38378J-U7-5	GNR 2013-41 PY PAC-1-11			4	1.A	12,006,262	79.1290	10,316,084	13,037,000	12,593,735		34,269			2.500	2.866	MON	27,160	325,925	03/20/2013	03/20/2043
38378J-V8-2	GNR 2013-41 MY PAC-1-11			4	1.A	6,077,076	88.4970	6,094,101	6,886,205	6,648,113		21,228			3.000	3.576	MON	17,216	206,586	06/26/2013	03/20/2043
38378J-VR-0	GNR 2013-49 KE PAC-11			4	1.A	8,471,985	89.4760	7,695,841	8,601,000	8,545,573		5,118			3.000	3.094	MON	21,503	258,030	03/20/2013	03/16/2043
38378M-BD-6	GNR 2013-23 ZC Z SEQ			4	1.A	95,836,459	90.0690	89,868,743	99,777,896	98,190,267		199,464			3.000	3.272	MON	249,445	2,952,620	11/01/2024	02/20/2043
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ			4	1.A	52,907,611	79.7330	46,534,928	58,363,594	55,818,602		248,326			2.500	3.085	MON	121,591	1,439,522	12/01/2024	11/20/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378M-MF-9	GNR 2013-60 PY PAC-1-11			4	1.A	7,250,324	85.7230	6,378,651	7,441,000	7,361,133		6,522			3.000	3.152	MON	18,603	223,230	05/14/2013	04/20/2043
38378M-RB-3	GNR 2013-54 PB AD PAC-11			4	1.A	7,817,205	85.5240	7,554,301	8,833,000	8,442,009		33,096			3.000	3.531	MON	22,083	264,990	07/17/2013	04/20/2043
38378M-UE-3	GNR 2013-53 Z Z SEQ			4	1.A	12,767,469	86.2880	11,477,041	13,300,786	13,075,602		22,412			3.000	3.260	MON	33,252	392,614	12/01/2024	04/20/2043
38378M-UH-6	GNR 2013-53 KE PAC-11			4	1.A	16,445,760	84.3820	14,455,503	17,131,000	16,841,649		23,411			3.000	3.206	MON	42,828	513,930	05/28/2013	04/20/2043
38378P-CB-2	GNR 2013-192 MZ Z SEQ			4	1.A	14,676,194	90.6710	15,272,981	16,844,402	15,994,878		79,618			3.500	4.222	MON	49,130	578,528	12/01/2024	12/20/2043
38378T-AM-2	GNR 2013-71 LY AD PAC-1-11			4	1.A	9,512,500	82.8860	8,288,613	10,000,000	9,779,685		15,967			3.000	3.249	MON	25,000	300,000	05/22/2013	05/20/2043
38378T-AZ-3	GNR 2013-71 NY PAC-1-11			4	1.A	8,929,031	81.7830	8,260,108	10,100,000	9,648,993		43,769			2.500	3.099	MON	21,042	252,500	06/04/2013	05/20/2043
38378T-CT-5	GNR 2013-71 BY EXCH PAC-1-11			4	1.A	16,927,120	85.7340	16,035,687	18,704,000	18,035,717		65,001			2.500	2.974	MON	38,967	467,600	05/23/2013	05/20/2043
38378T-HD-5	GNR 2013-79 Z Z SEQ			4	1.A	19,803,060	86.8790	18,125,350	20,862,857	20,452,753		43,978			3.000	3.301	MON	52,157	615,833	12/01/2024	05/20/2043
38378T-KY-5	GNR 2013-70 ZA Z SEQ			4	1.A	14,209,936	87.3770	12,496,946	14,302,365	14,240,003		1,900			3.500	3.555	MON	41,715	491,220	12/01/2024	05/20/2043
38378T-TP-5	GNR 2013-91 PC AD PAC-11			4	1.A	12,979,771	88.5880	12,060,072	13,613,657	13,419,359		18,338			3.500	3.711	MON	39,707	476,478	07/17/2013	06/20/2043
38378T-XH-8	GNR 2013-90 Z Z SEQ			4	1.A	14,662,926	89.2220	14,394,780	16,133,609	15,437,763		54,064			3.500	4.030	MON	47,056	554,115	12/01/2024	06/20/2043
38378T-XU-9	GNR 2013-90 PD PAC-1-11			4	1.A	13,437,649	84.7800	13,345,270	15,741,000	14,793,369		83,803			3.000	3.774	MON	39,353	472,230	09/12/2013	06/20/2043
38378T-YD-6	GNR 2013-90 KE PAC-1-11			4	1.A	9,317,990	88.2710	9,010,674	10,208,000	9,881,572		40,565			3.000	3.538	MON	25,520	306,240	10/29/2013	06/16/2043
38378T-YT-1	GNR 2013-90 ME PAC-1-11			4	1.A	16,977,225	89.0820	18,257,366	20,495,000	19,424,020		118,830			3.000	3.865	MON	51,238	614,850	09/12/2013	06/20/2043
38378U-L2-1	GNR 2013-144 YM EXCH SEQ			4	1.A	19,283,235	86.0680	22,385,528	26,009,000	23,608,816		325,492			2.500	4.080	MON	54,185	650,225	11/05/2013	10/20/2043
38378U-TL-1	GNR 2013-151 EJ SC SEQ			4	1.A	5,978,729	96.3010	5,890,107	6,116,347	6,054,140		1,404			4.250	4.454	MON	21,662	259,945	12/18/2013	07/20/2040
38378U-WD-5	GNR 2013-148 PC SC SEQ			4	1.A	11,455,276	91.9620	11,327,426	12,317,501	12,031,551		36,734			3.500	3.919	MON	35,926	431,112	10/16/2013	09/20/2043
38378U-YC-5	GNR 2013-152 LP EXCH AD PAC-11			4	1.A	9,025,095	92.9790	8,481,525	9,122,016	9,074,868		2,498			4.000	4.094	MON	30,407	364,881	10/03/2013	06/20/2043
38378V-2J-3	GNR 2013-117 PG PAC-11			4	1.A	10,105,625	89.8560	9,561,620	10,641,000	10,371,075		17,837			4.000	4.307	MON	35,470	425,640	08/13/2013	08/20/2043
38378V-3X-1	GNR 2013-117 ED EXCH PAC-11			4	1.A	13,912,922	90.5040	13,258,786	14,650,000	14,321,060		27,252			4.000	4.313	MON	48,833	586,000	08/13/2013	08/20/2043
38378V-A2-1	GNR 2013-116 PB AD PAC-11			4	1.A	9,771,536	91.9480	9,542,348	10,378,000	10,105,668		21,720			4.000	4.353	MON	34,593	415,120	08/21/2013	08/20/2043
38378V-DU-6	GNR 2013-98 MY EXCH AD PAC			4	1.A	11,150,942	92.3530	11,397,918	12,341,726	11,516,785		29,940			3.500	4.797	MON	35,997	431,960	09/12/2013	07/20/2043
38378V-GJ-8	GNR 2013-98 CY EXCH AD PAC-11			4	1.A	18,579,462	92.3450	17,929,015	19,415,227	19,137,231		10,867			4.000	4.267	MON	64,717	776,609	09/12/2013	07/20/2043
38378V-GK-5	GNR 2013-98 GY EXCH AD PAC-11			4	1.A	7,530,653	91.9360	7,364,957	8,011,000	7,809,714		18,283			4.000	4.375	MON	26,703	320,440	09/12/2013	07/16/2043
38378V-L7-8	GNR 2013-116 WY EXCH PAC-11			4	1.A	8,846,875	86.6190	8,661,885	10,000,000	9,553,502		45,698			3.000	3.637	MON	25,000	300,000	10/29/2013	08/20/2043
38378V-SH-9	GNR 2013-99 PE PAC-1-11			4	1.A	9,844,953	91.4310	9,358,855	10,236,000	10,106,706		16,377			3.500	3.745	MON	29,855	358,260	07/17/2013	07/16/2043
38378V-TB-1	GNR 2013-99 EC PAC-11			4	1.A	9,612,500	89.7430	8,974,299	10,000,000	9,800,436		12,790			4.000	4.241	MON	33,333	400,000	08/09/2013	07/20/2043
38378V-V6-9	GNR 2013-117 VZ Z SEQ			4	1.A	18,032,204	92.2350	19,416,552	21,051,178	20,054,205		105,063			3.500	4.357	MON	61,399	735,722	03/01/2024	08/20/2043
38378V-V8-5	GNR 2013-117 AZ Z SEQ			4	1.A	19,592,087	92.2040	20,961,661	22,733,982	21,729,914		74,024			3.500	4.236	MON	66,307	795,689	09/12/2013	08/20/2043
38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11			4	1.A	21,636,893	90.2930	21,752,543	24,091,182	23,354,917		54,571			3.500	4.046	MON	70,266	843,191	09/10/2013	08/16/2043
38378W-LY-7	GNR 2013-120 JY EXCH SC PAC-1-11 P			4	1.A	10,209,653	86.8690	10,081,979	11,606,000	10,969,060		52,487			3.500	4.230	MON	33,851	406,210	09/03/2013	08/16/2043
38378W-RA-3	GNR 2013-113 YB EXCH AD PAC			4	1.A	12,395,319	91.5970	11,905,807	12,998,000	12,711,388		22,371			4.000	4.298	MON	43,327	519,920	09/12/2013	08/20/2043
38378W-TK-9	GNR 2013-113 GY EXCH AD PAC			4	1.A	9,261,877	91.6870	9,013,752	9,831,000	9,569,415		20,470			4.000	4.355	MON	32,770	393,240	09/12/2013	08/20/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11			4	1.A	11,060,586	93.1370	10,647,505	11,432,130	11,291,495		4,631			3.500	3.722	MON	33,344	400,125	11/01/2013	08/20/2043
38378W-VN-0	GNR 2013-124 BZ Z SEQ			4	1.A	36,369,682	92.5870	37,571,147	40,579,373	39,169,284		111,212			3.500	4.174	MON	118,357	1,420,278	01/15/2014	08/20/2043
38378W-Y9-8	GNR 2013-129 EK EXCH PAC-11			4	1.A	8,452,708	93.4180	8,431,900	9,026,000	8,834,634		24,892			4.000	4.399	MON	30,087	361,040	09/10/2013	09/20/2043
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ			4	1.A	19,995,341	90.2110	21,511,797	23,845,974	22,553,341		140,117			3.000	3.994	MON	59,615	714,489	03/01/2024	01/20/2044
38379B-A9-9	GNR 2014-72 NP SC PAC-11			4	1.A	18,138,472	89.7860	18,076,422	20,132,886	19,501,412		81,825			3.000	3.555	MON	50,332	603,987	07/09/2014	01/16/2040
38379B-ZY-7	GNR 2014-71 EM EXCH SC PAC-11			4	1.A	14,830,043	92.9870	13,470,161	14,486,000	14,599,455		(15,950)			4.000	3.881	MON	48,287	579,440	06/03/2014	12/20/2039
38379C-VV-5	GNR 2014-90 PE SC PAC-11			4	1.A	16,565,298	92.9350	15,189,363	16,344,000	16,419,725		(11,068)			4.000	3.937	MON	54,480	653,760	06/12/2014	12/20/2039
38379C-WH-5	GNR 2014-90 Z Z SEQ			4	1.A	16,451,757	92.2970	15,066,216	16,323,637	16,346,382		(6,154)			3.500	3.460	MON	47,611	570,912	02/01/2024	06/20/2044
38379V-4F-8	GNR 2016-32 NY EXCH PAC-11			4	1.A	9,786,645	79.4880	8,319,970	10,467,000	10,006,844		26,516			3.000	3.434	MON	26,168	314,010	02/19/2019	03/20/2046
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA			4	1.A	14,635,902	90.8460	12,428,687	13,681,000	14,311,652		(50,901)			3.500	2.848	MON	39,903	469,879	12/01/2024	07/16/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3837H2-VS-5	GNR 1999-27 Z Z SEQ			4	1.A	197,280	99.7220	215,431	216,031	213,536		338			7.000	7.610	MON	1,260	15,122	07/09/1999	08/20/2029
38380C-H5-5	GNR 2017-26 BL SC SEQ			4	1.A	14,825,104	87.6250	13,575,915	15,493,250	15,143,571		33,673			3.000	3.311	MON	38,733	464,798	02/06/2017	11/20/2039
38380C-K7-7	GNR 2017-26 QL SC SEQ			4	1.A	23,655,603	87.3110	21,385,768	24,493,748	24,054,090		42,325			3.000	3.249	MON	61,234	734,812	02/10/2017	02/20/2040
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT			4	1.A	18,124,393	78.6180	15,511,022	19,729,507	19,028,677		62,344			3.000	3.397	MON	49,324	587,756	12/01/2024	02/20/2047
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ			4	1.A	14,384,276	78.1470	12,285,306	15,720,672	14,913,194		48,998			3.000	3.537	MON	39,302	464,045	12/01/2024	12/20/2046
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT				1.A	22,122,392	82.7220	17,382,190	21,012,661	21,735,538		(17,043)			3.000	2.525	MON	52,532	630,380	11/22/2021	07/20/2047
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ			4	1.A	12,378,920	74.6120	9,157,315	12,273,263	12,350,449		(3,470)			3.000	2.947	MON	30,683	362,284	12/01/2024	08/20/2047
38381A-2F-2	GNR 2018-155 AY SC PT			4	1.A	12,113,811	90.3670	10,967,473	12,136,567	12,113,985		14			3.500	3.526	MON	35,398	424,780	04/24/2019	10/20/2048
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT			4	1.A	1,898,534	11.3880	1,465,733		1,305,492		(117,903)			1.765	1.307	MON	6,943	121,227	09/05/2018	03/20/2041
38381A-XE-1	GNR 2018-154 GZ Z SEQ			4	1.A	13,212,849	90.5450	11,722,027	12,946,123	13,073,814		(13,879)			4.000	3.899	MON	43,154	506,797	12/01/2024	11/20/2048
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC			4	1.A	2,614,950	92.1910	2,309,060	2,504,658	2,552,061		(3,664)			3.500	3.189	MON	7,305	87,599	02/01/2024	11/20/2048
38381B-GK-4	GNR 2018-168 EY EXCH SEQ			4	1.A	20,672,944	88.4250	18,360,309	20,763,786	20,702,277		2,530			3.500	3.543	MON	60,561	726,732	04/05/2019	12/20/2048
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA				1.A	2,966,962	8.9010	3,449,198		2,725,582		(119,931)			5.550	77.427	MON	65,717	93,714	04/21/2023	01/20/2046
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE				1.A	14,681,431	13.4110	12,305,498		13,377,334		(831,208)			3.500	10.907	MON	267,630	3,211,563	03/11/2021	05/20/2042
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1				1.A	14,321,716	14.2640	13,258,262		9,721,688		(485,761)			4.000	27.284	MON	309,829	3,717,949	06/16/2021	12/20/2040
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI				1.A	12,553,339	15.2240	11,829,319		11,719,697		(810,415)			4.000	12.272	MON	258,999	3,107,983	03/22/2021	12/20/2040
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI				1.A	9,839,258	14.7760	11,237,388		6,644,818		(332,547)			3.500	28.647	MON	221,819	2,661,828	05/18/2021	04/20/2042
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI				1.A	9,759,227	15.0780	10,665,127		6,841,791		(350,221)			4.000	29.771	MON	235,784	2,829,402	08/10/2021	06/20/2041
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI				1.A	3,863,249	10.3230	3,855,511		2,793,562		(116,156)			3.000	30.603	MON	93,372	1,120,459	09/07/2021	01/20/2044
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE			4	1.A	6,732,652	9.9080	4,165,241		4,887,224		(702,437)			5.500	17.000	MON	83,492	2,312,379	02/04/2022	02/20/2030
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI				1.A	3,718,379	15.0340	3,606,501		2,766,563		(281,016)			5.500	28.040	MON	109,952	1,319,425	01/31/2022	06/20/2038
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI				1.A	12,999,154	17.4650	15,506,920		9,520,479		(520,191)			4.500	30.167	MON	332,956	3,995,471	01/03/2022	12/20/2040
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI				1.A	16,672,777	17.7510	19,843,741		12,178,240		(664,141)			4.500	29.512	MON	419,221	5,030,655	01/11/2022	05/20/2041
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z				1.A	30,819,920	73.1410	28,895,849	39,507,236	31,112,826		122,027			3.000	6.741	MON	98,768	1,166,180	12/01/2024	02/20/2052
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE			4	1.A	9,244,069	78.3590	8,711,254	11,117,058	9,360,048		66,000			3.000	4.890	MON	13,896	328,155	12/16/2024	01/16/2044
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE			4	1.A	9,872,027	80.8570	9,637,132	11,918,772	10,014,685		74,957			3.000	4.987	MON	10,926	351,820	12/20/2024	09/20/2043
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE				1.A	4,531,141	87.1340	4,592,222	5,270,302	4,556,391		14,119			4.000	5.676	MON	6,441	206,315	12/20/2024	04/20/2041
38383L-PA-2	GOVERNMENT NATIONAL MORTGAGE				1.A	75,351,801	92.6580	76,975,900	83,075,198	76,542,229		572,970			4.000	5.161	MON	101,536	3,323,008	11/08/2022	07/20/2041
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI				1.A	13,474,787	16.8350	15,155,054		10,750,011		(662,755)			5.000	28.953	MON	375,081	4,500,973	03/01/2022	03/20/2040
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z				1.A	47,702,932	54.9190	28,895,727	52,615,231	47,878,294		66,278			2.500	3.154	MON	109,615	1,297,740	12/01/2024	01/20/2052
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE				1.A	16,356,158	66.4950	10,964,308	16,489,026	16,362,616		2,077			3.000	3.073	MON	41,223	486,725	12/01/2024	12/20/2051
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ				1.A	5,277,328	15.5340	5,989,146		4,245,274		(251,926)			4.500	28.026	MON	144,584	1,735,012	03/14/2022	04/20/2041
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI				1.A	5,723,646	8.7820	3,655,607		4,306,503		(418,925)			5.000	28.541	MON	173,444	2,081,326	01/21/2022	09/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE				1.A	5,836,043	10.3460	5,458,200		5,397,734		(230,070)			10.655	111.091	MON	171,748	421,724	07/29/2022	04/20/2041
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE			4	1.A	7,682,533	81.1040	7,526,454	9,279,956	7,728,980		24,740			3.500	5.329	MON	9,924	318,724	12/20/2024	07/20/2043
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE			4	1.A	6,395,246	86.6750	6,027,553	6,954,215	6,954,215					4.250	4.288	MON	9,031	288,861	12/20/2024	12/20/2054
38383V-LW-6	GOVERNMENT NATIONAL MORTGAGE			4	1.A	13,193,706	90.0320	12,841,748	14,263,466	14,263,466		464,587			4.000	4.033	MON	23,772	570,539	12/22/2022	08/16/2041
38383V-MA-3	GOVERNMENT NATIONAL MORTGAGE			4	1.A	36,075,124	92.4770	36,385,747	39,345,739	36,400,743		172,989			4.000	4.865	MON	65,576	1,573,830	01/04/2023	05/16/2041
38383V-ME-5	GOVERNMENT NATIONAL MORTGAGE A				1.A	34,350,068	92.1060	34,472,915	37,427,612	34,675,100		167,142			4.000	4.858	MON	45,745	1,497,105	01/09/2023	03/20/2041
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO				1.A	873,017	16.1990	831,893		733,298		(58,911)			4.500	18.529	MON	19,258	231,093	12/22/2022	12/16/2040
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ			4	1.A	10,780,530	63.8290	8,550,289	13,395,521	10,786,985		3,870			3.000	4.535	MON	33,489	395,411	12/01/2024	03/20/2052
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA			4	1.A	5,378,621	10.3060	5,408,248		4,088,839		(490,872)			1.454	3.445	MON	31,789	413,725	09/07/2022	05/16/2041
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS			4	1.A	5,449,851	10.4130	5,404,633		4,043,815		(562,973)			1.445	2.786	MON	22,923	414,914	09/06/2022	03/20/2041
38384A-LV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-68 CLASS JB				1.A	14,425,226	95.2590	13,968,295	14,663,508	14,443,459		13,373			5.000	5.218	MON	61,098	733,175	06/09/2023	05/20/2053
38384E-MT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 133 CLASS EZ				1.A	10,218,746	100.2240	10,134,481	10,111,842	10,218,983		237			6.000	5.966	MON	50,559	50,308	12/01/2024	08/20/2063
38384G-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-189 CLASS HZ				1.A	12,691,656	96.9920	12,071,725	12,446,125	12,689,968		(1,688)			5.500	5.152	MON	57,045	169,577	12/01/2024	12/20/2063
38384Q-DN-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 95 CLASS ZN				1.A	22,728,404	68.5960	22,656,385	33,028,914	22,765,066		36,662			3.000	6.014	MON	82,572	409,783	12/01/2024	06/20/2054
38384Q-ER-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 120 CLASS ZG			4	1.A	10,170,375	67.7900	9,630,425	14,206,167	10,183,168		12,794			3.000	5.725	MON	35,515	176,253	12/01/2024	02/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,712,440,145	XXX	3,385,224,451	3,658,117,196	3,720,199,753		(4,544,428)			XXX	XXX	XXX	13,418,495	161,542,505	XXX	XXX
06644E-AG-3	GOVERNMENT NATIONAL MORTGAGE			4	1.A	22,144,570	103.3330	22,216,513	21,500,000	21,922,061		(133,623)			6.260	5.562	MON	112,158	1,345,900	03/30/2023	03/15/2056
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						22,144,570	XXX	22,216,513	21,500,000	21,922,061		(133,623)			XXX	XXX	XXX	112,158	1,345,900	XXX	XXX
36177N-5L-0	GNMA 794450			4	1.A	26,180,514	99.7810	26,123,244	26,180,514	26,180,514					2.710	2.683	MON	59,124	709,492	06/14/2012	12/15/2029
36179A-SR-8	GNMA AC1428			4	1.A	40,011,860	92.3310	38,329,761	41,513,480	40,728,215		82,322			2.690	3.154	MON	93,059	1,116,713	10/31/2014	06/15/2033
3617BU-DK-2	GNMA BE1006			4	1.A	15,251,386	94.0230	13,989,986	14,879,401	15,154,482		(14,534)			3.625	3.405	MON	44,948	539,378	11/27/2017	01/15/2043
36180K-2K-6	GNMA AD7978			4	1.A	6,931,088	99.7570	6,928,562	6,945,467	6,932,939		215			3.920	3.959	MON	22,689	272,262	09/03/2013	05/15/2033
36180U-Q4-4	GNMA AE2275			4	1.A	9,613,003	95.7370	9,542,403	9,967,309	9,807,987		19,198			3.500	3.982	MON	29,071	348,856	09/10/2013	01/15/2032
36180W-E6-8	GNMA AE3757			4	1.A	14,817,280	100.2500	14,808,048	14,771,120	14,790,247		(2,742)			4.250	4.240	MON	52,314	627,773	12/27/2013	01/15/2039
36180W-EZ-4	GNMA AE3752			4	1.A	8,777,771	97.1730	8,198,677	8,437,163	8,713,284		(9,003)			4.400	4.114	MON	30,936	371,235	05/23/2017	09/15/2050
36181G-WY-1	GNMA AF1563			4	1.A	56,932,845	93.4050	52,135,518	55,816,515	56,172,205		(73,356)			2.250	1.986	MON	104,656	1,255,872	10/24/2013	05/15/2030
36181R-6A-8	GNMA AF9865			4	1.A	29,091,199	100.2500	28,592,085	28,520,783	28,779,943		(30,723)			4.000	3.786	MON	95,069	1,140,831	11/13/2013	03/15/2034
36194T-4T-0	GNMA AU6234			4	1.A	40,024,218	95.9580	35,669,854	37,172,354	38,941,329		(139,149)			4.000	3.180	MON	123,908	1,486,894	09/09/2016	04/15/2037
36195W-XJ-2	GNMA AW7881			4	1.A	65,355,094	95.3410	58,507,536	61,366,286	63,829,155		(196,835)			3.970	3.267	MON	203,020	2,436,242	12/15/2016	02/15/2037
3620C1-JZ-0	GNMA 745580			4	1.A	17,031,612	93.7590	17,419,804	18,579,304	17,568,904		59,319			3.280	4.143	MON	50,783	609,401	12/19/2014	06/15/2039
36230M-ER-4	GNMA 752844			4	1.A	3,093,137	98.2900	3,040,246	3,093,137	3,093,137					4.310	4.272	MON	11,110	133,314	11/18/2010	05/15/2029
36230M-ET-0	GNMA 752846			4	1.A	190,402,146	99.6700	189,773,743	190,402,146	190,320,780		(9,998)			5.850	5.890	MON	928,210	11,148,718	01/01/2015	07/15/2038
36296K-DL-3	GNMA 693207			4	1.A	520,587,685	96.1690	500,644,783	520,587,685	520,587,685					4.300	4.308	MON	1,865,439	4,866,372	09/27/2012	01/15/2037
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,044,100,838	XXX	1,003,704,250	1,038,232,664	1,041,600,806		(315,286)			XXX	XXX	XXX	3,714,336	27,063,353	XXX	XXX
0109999999. Total - U.S. Government Bonds						18,113,353,970	XXX	15,923,474,808	18,461,044,445	18,573,708,506	39,932,920	7,200,753			XXX	XXX	XXX	112,229,902	448,061,586	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
448814-DC-4	HYDRO-QUEBEC LOCAL GOVT GUARN		A		1.D FE	997,030	114.7740	1,147,741	1,000,000	998,974		162			8.500	8.526	JD	7,083	85,000	11/28/1989	12/01/2029
67077M-BA-5	NUTRIEN LTD		A	1	2.B FE	3,235,968	99.9600	3,198,709	3,200,000	3,234,076		(1,892)			4.900	4.530	MS	40,942		10/23/2024	03/27/2028
748148-QR-7	PROVINCE OF QUEBEC SR UNSEC		A		1.D FE	5,972,820	112.0280	6,721,706	6,000,000	5,991,107		1,528			7.500	7.538	MS	132,500	450,000	09/16/1999	09/15/2029
74815H-CP-5	PROVINCE OF QUEBEC UNSEC		A		1.D FE	75,000,000	97.9740	73,480,654	75,000,000	75,000,000					5.400	5.400	MN	503,453	4,050,000	11/10/2005	11/17/2035
78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN		A		1.E FE	24,971,000	83.9730	20,993,282	25,000,000	24,979,511		2,739			2.300	2.313	MN	92,639	575,000	10/26/2021	11/03/2031
89115A-2E-1	TORONTO DOMINION BANK		A		1.F FE	9,200,000	94.7540	8,717,400	9,200,000	9,200,000					4.456	4.456	JD	26,191	409,952	06/01/2022	06/08/2032
89115A-2V-3	TORONTO DOMINION BANK		A		1.F FE	5,400,000	101.0590	5,457,204	5,400,000	5,400,000					5.264	5.264	JD	15,792	284,256	12/04/2023	12/11/2026
000000-00-0	BIO FINANCE		B		5.A FE	11,428,500	97.1940	10,067,840	10,358,500	10,358,500				(681,000)	7.500	7.375	DEC	34,055	807,863	02/09/2022	02/16/2027
000000-00-0	REPUBLIC OF POLAND SERIES EMTN		B		1.G FE	10,794,079	89.6850	10,093,619	11,254,510	10,761,361		38,023		(705,530)	2.375	2.822	JAN	254,879	280,016	05/19/2022	01/18/2036
000000-00-0	REPUBLIC OF PERU		B	1	2.B FE	5,896,961	79.4110	4,277,410	5,386,420	5,318,402		5,570		(349,880)	1.950	2.060	NOV	12,950	106,825	11/10/2021	11/17/2036
000000-00-0	FED REPUBLIC OF BRAZIL		D	1	3.B FE	10,681,625	68.1060	8,236,789	12,094,000	10,751,583		24,206			4.750	5.578	JJ	266,488	574,465	12/21/2021	01/14/2050
002364-AB-3	AVI FUNDING CO LTD SR UNSEC		D		1.E FE	29,893,800	99.3210	29,796,309	30,000,000	29,991,139		12,218			3.800	3.843	MS	332,500	1,140,000	09/09/2015	09/16/2025
034863-AX-8	ANGLO AMERICAN CAPITAL SERIES 144A		D	1	2.B FE	20,562,213	86.7310	17,996,711	20,750,000	20,639,189		17,811			2.625	2.727	MS	167,945	544,688	09/08/2020	09/10/2030
035198-AF-7	REPUBLIC OF ANGOLA SERIES 144A		D		4.C FE	5,225,000	88.3720	4,617,416	5,225,000	5,225,000					8.750	8.750	AO	97,787	457,188	04/07/2022	04/14/2032
03846J-AB-6	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.C FE	4,075,000	83.3070	3,394,760	4,075,000	4,075,000					5.875	5.875	FA	89,777	239,406	02/08/2021	02/16/2031
03846J-AE-0	ARAB REPUBLIC OF EGYPT SERIES 144A		D		4.C FE	5,000,000	84.6540	4,232,710	5,000,000	5,000,000					7.300	7.300	MS	92,264	365,000	09/23/2021	09/30/2033
03846J-W4-8	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.C FE	7,375,000	94.7650	6,988,919	7,375,000	7,375,000					6.588	6.588	FA	175,451	485,865	02/13/2018	02/21/2028
03846J-W5-5	ARAB REPUBLIC OF EGYPT SR UNSEC		D		4.C FE	5,000,000	73.2610	3,663,060	5,000,000	5,000,000					7.903	7.903	FA	142,693	395,150	02/13/2018	02/21/2048
040114-HS-2	REPUBLIC OF ARGENTINA		D	1	5.B FE	10,283,200	77.0700	23,866,511	30,967,316	10,283,200					0.500	12.450	JJ	73,977	232,255	08/28/2020	07/09/2030
040114-HT-0	REPUBLIC OF ARGENTINA		D	1	5.B FE	4,548,623	66.3160	10,111,882	15,248,127	4,548,623					3.150	13.818	JJ	229,484	552,745	08/28/2020	07/09/2035
040114-HX-1	REPUBLIC OF ARGENTINA		D		5.B FE	690,087	81.2000	1,731,062	2,131,850	690,087					1.000	20.365	JJ	10,186	21,319	08/28/2020	07/09/2029
045167-CY-7	ASIAN DEVELOPMENT BANK SR UNSEC		D		1.A FE	14,894,100	99.5170	14,927,549	15,000,000	14,997,505		11,629			2.125	2.204	MS	90,313	318,750	03/12/2015	03/19/2025
056732-AE-0	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	3,045,000	88.2000	3,087,000	3,500,000	3,243,672		21,027			6.625	7.835	MN	29,628	231,875	05/08/2009	05/15/2033
056732-AF-7	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,993,250	86.0500	4,302,500	5,000,000	4,995,349		206			7.125	7.136	AO	88,073	356,250	03/27/2008	04/02/2038
056732-AG-5	COMMONWEALTH OF BAHAMAS SR UNSEC		D	1	4.A FE	4,973,300	94.8500	4,742,500	5,000,000	4,989,808		1,699			6.950	7.000	MN	39,576	347,500	11/17/2009	11/20/2029
06237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A		D		1.G FE	8,275,341	97.6160	8,097,247	8,295,000	8,277,683		1,478			5.375	5.405	MN	48,301	445,939	05/15/2023	05/22/2033
06237M-AB-9	BANK GOSPODARSTWA KRAJOW SERIES 144A		D		1.G FE	4,789,750	104.0140	4,784,626	4,600,000	4,760,502		(29,248)			6.250	5.232	AO	48,715	287,500	03/01/2024	10/31/2028
06237M-AC-7	BANK GOSPODARSTWA KRAJOW SERIES 144A		D		1.G FE	3,958,440	99.3560	3,974,240	4,000,000	3,959,928		1,488			5.750	5.889	JJ	109,889		07/01/2024	07/09/2034
066716-AB-7	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.B FE	16,629,998	91.5000	15,665,715	17,121,000	17,037,985		20,732			8.250	8.433	MS	400,203	1,412,483	10/29/2015	09/19/2027
066716-AH-4	BNQ CEN TUNISIA INT BOND SR UNSEC		D		5.B FE	19,846,250	99.5140	19,902,720	20,000,000	19,998,427		19,591			5.750	5.853	JJ	482,361	1,150,000	01/27/2015	01/30/2025
067070-AH-5	BARBADOS GOVT OF BARBADOS GOVT OF		D		4.B FE	16,254,762	97.7000	16,894,577	17,292,300	16,701,584		100,841			6.500	7.367	AO	281,000	1,124,000	12/11/2019	10/01/2029
06738E-BV-6	BARCLAYS PLC		D	1	2.A FE	4,784,550	84.4440	4,222,199	5,000,000	4,835,132		17,956			2.894	3.373	MN	14,872	144,700	02/04/2022	11/24/2032
06738E-CL-7	BARCLAYS PLC		D	1	2.A FE	57,025,000	105.8550	60,363,793	57,025,000	57,025,000					6.692	6.499	MS	1,144,834	3,816,113	09/06/2023	09/13/2034
06738E-CV-5	BARCLAYS PLC		D	1	2.A FE	25,000,000	96.0480	24,011,981	25,000,000	25,000,000					5.335	4.989	MS	411,240		09/03/2024	09/10/2035
085209-AD-6	GOVT OF BERMUDA SR UNSEC		D	1	1.F FE	30,078,848	96.7500	29,025,000	30,000,000	30,017,612		(9,025)			3.717	3.684	JJ	483,210	1,115,100	10/12/2016	01/25/2027
085209-AF-1	GOVT OF BERMUDA SR UNSEC		D	2	1.F FE	18,684,754	97.5500	18,363,788	18,825,000	18,759,572		14,023			4.750	4.844	FA	337,804	894,188	11/15/2018	02/15/2029
085209-AJ-3	GOVT OF BERMUDA SERIES 144A		D	1	1.E FE	9,934,800	96.3000	9,630,000	10,000,000	9,947,957		5,540			5.000	5.084	JJ	230,556	500,000	07/11/2022	07/15/2032
105756-BF-6	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.B FE	3,892,688	100.3000	4,137,375	4,125,000	4,122,707		24,058			8.750	9.380	FA	147,383	360,938	03/23/2005	02/04/2025
105756-BK-5	FED REPUBLIC OF BRAZIL SR UNSEC		D		3.B FE	3,964,995	100.3420	3,662,468	3,650,000	3,854,240		(10,933)			7.125	6.450	JJ	116,306	260,063	07/29/2009	01/20/2037
105756-BR-0	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	21,376,600	83.9490	18,468,730	22,000,000	21,543,705		16,826			5.625	5.826	JJ	598,125	1,237,500	11/12/2013	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	19,581,400	73.4630	16,014,936	21,800,000	19,735,797		50,017			5.000	5.788	JJ	466,278	1,090,000	04/27/2022	01/27/2045
105756-BY-5	FED REPUBLIC OF BRAZIL SR UNSEC		D	1	3.B FE	20,772,864	78.4380	16,236,738	20,700,000	20,765,252		(1,463)			5.625	5.600	FA	420,469	1,164,375	01/18/2018	02/21/2047
105756-CE-8	FED REPUBLIC OF BRAZIL		D		3.B FE	6,369,238	84.1930	5,741,935	6,820,000	6,489,996		41,312			3.750	4.598	MS	77,435	255,750	12/21/2021	09/12/2031
105756-CF-5	FED REPUBLIC OF BRAZIL		D		3.B FE	11,229,246	93.3330	10,602,580	11,360,000	11,245,553		9,567			6.000	6.150	AO	134,427	681,600	04/05/2023	10/20/2033
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD.		D		3.B FE	16,012,430	98.9990	15,523,043	15,680,000	15,736,996		(17,177)			5.333	5.087	FA	313,580	940,160	10/21/2013	02/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12674C-AA-1	CA MAGNUM HOLDINGS SERIES 144A		D	1	4.A FE	5,260,000	97.4360	5,052,082	5,185,000	5,201,768		(19,489)			5.375	4.968	AO	47,223	278,694	11/03/2021	10/31/2026
168863-BP-2	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	27,049,500	75.4640	22,639,200	30,000,000	27,702,561		84,687			3.625	4.241	AO	184,271	1,087,500	12/20/2018	10/30/2042
168863-CA-4	REPUBLIC OF CHILE SR UNSEC		D		1.F FE	10,293,791	97.8340	10,315,593	10,544,000	10,513,471		27,978			3.125	3.407	JJ	146,444	329,500	01/13/2016	01/21/2026
168863-DS-4	REPUBLIC OF CHILE		D	1	1.F FE	29,914,205	71.3500	24,027,058	33,675,000	30,274,386		136,074			3.100	3.913	MN	156,589	1,043,925	05/16/2022	05/07/2041
168863-DV-7	REPUBLIC OF CHILE		D	1	1.F FE	14,079,744	86.0180	12,730,669	14,800,000	14,134,224		53,646			3.500	4.079	JJ	217,272	518,000	01/17/2024	01/31/2034
168863-EB-0	REPUBLIC OF CHILE		D	1	1.F FE	4,892,913	98.8790	4,919,220	4,975,000	4,902,108		9,196			4.850	5.256	JJ	106,569	120,644	06/07/2024	01/22/2029
195325-BB-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	2,781,004	118.8410	3,565,230	3,000,000	2,866,684		9,748			10.375	11.226	JJ	132,281	311,250	02/26/2003	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA SR UNSEC		D		3.A FE	26,088,535	95.1010	24,726,260	26,000,000	26,057,844		(2,875)			7.375	7.347	MS	548,618	1,917,500	11/09/2006	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	18,497,459	81.6080	16,076,776	19,700,000	18,585,423		27,890			6.125	6.690	JJ	546,333	1,029,000	04/15/2024	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	21,802,316	73.5000	15,306,375	20,825,000	21,389,670		(27,863)			5.625	5.341	FA	406,738	1,171,406	12/19/2023	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA SR UNSEC		D	1	3.A FE	38,716,847	67.4000	26,575,820	39,430,000	38,821,117		16,491			5.000	5.123	JD	87,622	1,971,500	10/26/2021	06/15/2045
195325-DP-7	REPUBLIC OF COLOMBIA SR UNSEC		D	2	3.A FE	20,303,179	92.5000	18,853,350	20,382,000	20,345,556		7,635			4.500	4.547	MS	270,062	917,190	01/23/2019	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA		D	2	3.A FE	12,787,632	67.0500	8,481,825	12,650,000	12,779,856		(2,733)			5.200	5.125	MN	84,052	657,800	10/14/2021	05/15/2049
195325-EF-8	REPUBLIC OF COLOMBIA		D	1	3.A FE	8,130,300	102.2500	8,384,500	8,200,000	8,138,987		4,994			8.000	8.125	AO	129,378	656,000	11/28/2022	04/20/2033
195325-EG-6	REPUBLIC OF COLOMBIA		D	1	3.A FE	4,590,914	98.3500	4,548,688	4,625,000	4,595,028		2,222			7.500	7.600	FA	143,568	346,875	01/24/2023	02/02/2034
195325-EL-5	REPUBLIC OF COLOMBIA		D	1	3.A FE	8,498,146	100.5500	8,345,650	8,300,000	8,490,749		(7,397)			8.000	7.680	MN	86,689	664,000	04/15/2024	11/14/2035
195325-EM-3	REPUBLIC OF COLOMBIA		D	1	3.A FE	5,331,400	100.9890	5,049,450	5,000,000	5,329,926		(1,474)			8.750	8.150	MN	57,118	437,500	04/03/2024	11/14/2053
195325-EP-6	REPUBLIC OF COLOMBIA		D	1	3.A FE	9,923,646	97.7900	9,741,840	9,962,000	9,923,948		302			7.750	7.800	MN	115,808		10/29/2024	11/07/2036
221597-BT-3	COSTA RICA GOVERNMENT SR UNSEC		D		3.C FE	5,611,563	89.1500	4,970,113	5,575,000	5,603,677		(889)			5.625	5.580	AO	53,137	313,594	04/24/2013	04/30/2043
221597-BV-8	COSTA RICA GOVERNMENT SR UNSEC		D	1	3.C FE	10,000,000	102.8000	10,280,000	10,000,000	10,000,000					7.158	7.158	MS	216,728	715,800	03/06/2015	03/12/2045
221597-CR-6	COSTA RICA GOVERNMENT SERIES 144A		D	2	3.C FE	7,825,000	101.5500	7,946,288	7,825,000	7,825,000					6.550	6.548	AO	125,287	512,538	03/27/2023	04/03/2034
221602-AC-9	COSTA RICA GOVERNMENT SR UNSEC		D		3.C FE	11,351,500	102.8000	11,667,800	11,350,000	11,351,261		(30)			7.000	6.999	AO	192,004	794,500	04/01/2014	04/04/2044
221625-AK-2	IVORY COAST SR UNSEC		D	1	3.B FE	5,117,718	94.6000	5,414,280	5,723,340	5,394,422		15,702			5.750	7.330	JD	914	493,638	12/22/2015	12/31/2032
221625-AU-0	IVORY COAST SERIES 144A		D		3.B FE	15,350,696	97.1300	15,225,128	15,675,000	15,363,038		12,342			8.250	8.517	JJ	542,420	646,594	05/31/2024	01/30/2037
22550L-2H-3	CREDIT SUISSE NEW YORK SERIES FXD		D		1.E FE	13,183,632	99.8000	13,173,585	13,200,000	13,199,154		6,020			3.700	3.747	FA	176,367	488,400	04/04/2022	02/21/2025
25714P-CW-6	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D		3.C FE	4,851,000	98.1500	4,809,350	4,900,000	4,852,199		1,199			6.850	6.941	JJ	143,584	335,650	01/11/2024	01/27/2045
25714P-DJ-4	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	6,522,378	100.7000	6,318,925	6,275,000	6,309,784		(30,549)			6.875	6.333	JJ	182,149	431,406	06/29/2016	01/29/2026
25714P-DW-5	DOMINICAN REPUBLIC SR UNSEC		D		3.C FE	5,000,000	94.9500	4,747,500	5,000,000	5,000,000					6.500	6.500	FA	122,778	325,000	02/08/2018	02/15/2048
25714P-EF-1	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D		3.C FE	13,356,875	89.2000	13,112,400	14,700,000	13,417,474		60,599			4.875	6.320	MS	195,081	358,313	07/24/2024	09/23/2032
25714P-EG-9	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D		3.C FE	15,514,240	84.8500	14,000,250	16,500,000	15,533,847		17,430			5.300	5.852	JJ	388,667	694,300	06/27/2024	01/21/2041
25714P-EN-4	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A		D	1	3.C FE	10,000,000	96.0000	9,600,000	10,000,000	10,000,000					6.000	5.998	FA	215,000	600,000	02/16/2022	02/22/2033
25714P-ET-1	DOMINICAN REPUBLIC SERIES 144A		D	1	3.C FE	7,800,108	102.4000	7,782,400	7,600,000	7,788,034		(12,074)			7.050	6.541	FA	220,273	267,900	06/25/2024	02/03/2031
25714P-EZ-7	DOMINICAN REPUBLIC SERIES 144A		D	1	3.C FE	1,562,321	99.1500	1,561,613	1,575,000	1,562,567		245			6.600	6.700	JD	8,663	43,313	06/25/2024	06/01/2036
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	11,471,595	97.8650	11,254,475	11,500,000	11,495,671		3,126			3.125	3.154	MN	57,899	359,375	04/25/2016	05/03/2026
29135L-AF-7	ABU DHABI GOVT INT'L SERIES 144A		D		1.C FE	13,144,500	66.3810	9,426,102	14,200,000	13,214,814		22,672			3.125	3.535	MS	112,170	443,750	05/19/2022	09/30/2049
29135L-AJ-9	ABU DHABI GOVT INT L SERIES 144A		D		1.C FE	12,930,292	76.4040	10,276,378	13,450,000	12,976,341		10,532			3.875	4.100	AO	108,581	521,188	04/08/2020	04/16/2050
29646A-AB-2	ESKOM HOLDINGS SOC LTD SR UNSEC		D		4.B FE	18,083,342	99.9210	18,535,420	18,550,000	18,542,601		64,644			7.125	7.497	FA	513,990	1,321,688	09/29/2015	02/11/2025
29646A-AC-0	ESKOM HOLDINGS SOC LTD GOVT GTD.		D		3.C FE	35,750,000	99.2500	35,481,875	35,750,000	35,750,000					6.350	6.350	FA	889,132	2,270,125	08/02/2018	08/10/2028
29646A-AD-8	ESKOM HOLDINGS SOC LTD SR UNSEC		D		4.B FE	10,700,000	104.8020	11,213,761	10,700,000	10,700,000					8.450	8.450	FA	354,125	904,150	08/02/2018	08/10/2028
302154-DS-5	EXPORT IMPORT BANK KOREA		D		1.C FE	14,466,375	96.4390	13,998,185	14,515,000	14,475,707		4,183			4.500	4.542	MS	192,324	653,175	09/06/2022	09/15/2032
302154-DZ-9	EXPORT IMPORT BANK KOREA		D		1.C FE	9,716,112	100.3800	9,837,196	9,800,000	9,724,670		6,685			5.125	5.236	MS	143,699	502,250	09/11/2023	09/18/2033
302154-EC-9	EXPORT IMPORT BANK KOREA		D		1.C FE	7,237,731	96.8670	7,071,258	7,300,000	7,242,469		4,738			4.625	4.733	JJ	159,434	168,813	01/04/2024	01/11/2034
30216J-AF-2	EXPORT IMPORT BK INDIA SERIES SERIES 144A		D		2.C FE	4,152,400	84.3290	4,216,426	5,000,000	4,237,667		85,267			2.250	5.230	JJ	52,500	56,250	03/07/2024	01/13/2031
30216J-AG-0	EXPORT IMPORT BK INDIA SERIES SERIES 144A		D		2.C FE	4,276,893	100.7340	4,608,563	4,575,000	4,306,578		24,882			5.500	6.446	JJ	113,930	251,625	10/23/2023	01/18/2033
374422-AL-7	REPUBLIC OF GHANA SERIES 144A		D		5.B FE	361,395	93.2840	365,446	391,756	361,961		566			0.000	10.355	JJ			09/30/2024	07/03/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
374422-AM-5	REPUBLIC OF GHANA SERIES 144A		D		5.B FE	2,591,231	86.2390	2,553,876	2,961,407	2,616,847		25,616			5.000	10.091	JJ	73,213	74,035	09/30/2024	07/03/2029
374422-AN-3	REPUBLIC OF GHANA SERIES 144A		D		5.B FE	594,220	77.5270	595,386	767,975	592,832		(1,388)			0.000	11.216	JJ			09/30/2024	01/03/2030
374422-AP-8	REPUBLIC OF GHANA SERIES 144A		D		5.B FE	3,039,542	70.2460	2,991,442	4,258,553	3,066,374		26,831			5.000	10.885	JJ	105,281	106,464	09/30/2024	07/03/2035
39530M-AA-6	GREENKO POWER II LTD SERIES 144A		D	2	3.B FE	8,350,000	93.8870	7,839,570	8,350,000	8,350,000					4.300	4.293	JD	17,953	359,050	12/07/2021	12/13/2028
401494-AF-6	REPUBLIC OF GUATEMALA SR UNSEC		D		3.B FE	10,241,541	96.3000	10,039,275	10,425,000	10,370,222		15,842			4.875	5.059	FA	194,817	508,219	11/17/2015	02/13/2028
401494-AU-3	REPUBLIC OF GUATEMALA SERIES 144A		D	1	3.B FE	3,947,049	76.6000	3,102,300	4,050,000	3,957,798		3,504			4.650	4.850	AO	43,943	188,325	09/30/2021	10/07/2041
401494-AZ-2	REPUBLIC OF GUATEMALA SERIES 144A		D	1	3.B FE	8,998,000	98.3000	8,847,000	9,000,000	8,998,043		43			6.550	6.553	FA	237,438		08/05/2024	02/06/2037
418097-AL-5	KINGDOM OF JORDAN SR UNSEC SERIES 144A		D		3.C FE	2,613,750	91.4400	2,743,212	3,000,000	2,710,902		40,223			5.850	8.048	JJ	84,825	175,500	06/08/2022	07/07/2030
438180-AH-4	HONDURAS GOVERNMENT SR UNSEC		D		4.A FE	3,400,000	96.8000	3,291,200	3,400,000	3,400,000					6.250	6.250	JJ	95,625	212,500	01/12/2017	01/19/2027
438180-AJ-0	HONDURAS GOVERNMENT SERIES 144A		D		4.A FE	2,937,000	89.2000	2,943,600	3,300,000	2,972,555		35,555			5.625	7.891	JD	3,609	185,625	03/25/2024	06/24/2030
445545-AM-8	HUNGARY SERIES 144A		D		2.B FE	18,280,255	79.2650	16,249,325	20,500,000	18,540,846		214,154			2.125	3.660	MS	121,007	435,625	01/19/2024	09/22/2031
445545-AN-6	HUNGARY SERIES 144A		D		2.B FE	8,556,665	58.5250	5,223,356	8,925,000	8,581,520		7,872			3.125	3.344	MS	77,474	278,906	09/14/2021	09/21/2051
445545-AP-1	HUNGARY SERIES 144A		D		2.B FE	5,680,540	98.3120	5,652,940	5,750,000	5,702,819		9,124			5.250	5.460	JD	12,578	301,875	06/08/2022	06/16/2029
445545-AQ-9	HUNGARY SERIES 144A		D		2.B FE	2,920,500	95.3040	3,145,032	3,300,000	2,950,673		25,271			5.500	7.053	JD	7,563	181,500	06/16/2034	10/19/2023
445545-AT-3	HUNGARY SERIES 144A		D		2.B FE	6,701,030	101.5940	7,111,552	7,000,000	6,706,471		3,402			6.750	7.097	MS	129,938	472,500	01/04/2023	09/25/2052
445545-AU-0	HUNGARY SERIES 144A		D		2.B FE	23,250,993	93.5640	22,057,619	23,575,000	23,265,320		14,328			5.500	5.658	MS	342,165	391,100	12/03/2024	03/26/2036
45434L-2A-1	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	12,914,470	90.7810	12,255,382	13,500,000	12,982,118		67,648			3.249	4.066	FA	168,136	349,268	03/07/2024	02/13/2030
45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	14,254,129	86.6300	12,561,416	14,500,000	14,330,325		24,793			2.800	3.010	FA	159,017	406,000	12/20/2021	02/10/2031
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A		D		2.C FE	12,300,000	89.5420	11,013,673	12,300,000	12,300,000					3.570	3.570	JJ	195,160	439,110	01/13/2022	01/21/2032
455780-AX-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,487,500	109.8210	14,276,734	13,000,000	12,658,900		16,948			6.625	6.945	FA	320,576	861,250	09/12/2008	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	7,162,500	120.6290	9,047,158	7,500,000	7,259,257		10,072			7.750	8.154	JJ	264,792	581,250	06/17/2008	01/17/2038
455780-BJ-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	20,280,389	96.3780	20,046,667	20,800,000	20,400,074		13,857			5.250	5.424	JJ	497,467	1,092,000	04/21/2016	01/17/2042
455780-BR-6	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	12,200,000	113.0700	11,306,974	10,000,000	11,770,280		(53,055)			6.750	5.266	JJ	311,250	675,000	10/17/2014	01/15/2044
455780-BU-9	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,350,000	94.1980	9,419,826	10,000,000	9,457,176		14,446			5.125	5.578	JJ	236,319	512,500	11/17/2015	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	4,979,950	99.7640	4,988,216	5,000,000	4,997,545		2,297			4.750	4.800	JJ	114,132	237,500	12/01/2015	01/08/2026
455780-BW-5	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	9,880,276	103.1940	10,267,779	9,950,000	9,891,044		1,373			5.950	6.000	JJ	284,501	592,025	04/21/2016	01/08/2046
455780-CE-4	REPUBLIC OF INDONESIA SR UNSEC		D		2.B FE	28,882,098	83.8450	24,419,918	29,125,000	28,915,534		5,174			4.350	4.400	JJ	598,276	1,266,938	12/04/2017	01/11/2048
455780-CR-5	REPUBLIC OF INDONESIA		D		2.B FE	5,066,200	71.5270	3,576,364	5,000,000	5,061,702		(1,529)			3.500	3.426	FA	66,597	175,000	10/27/2021	02/14/2050
455780-DK-9	REPUBLIC OF INDONESIA		D	2	2.B FE	14,394,090	81.2780	11,797,485	14,515,000	14,399,836		2,144			4.300	4.350	MS	157,770	624,145	03/22/2022	03/31/2052
455780-DR-4	REPUBLIC OF INDONESIA		D	2	2.B FE	8,359,700	96.4840	8,225,275	8,525,000	8,386,079		13,696			4.850	5.100	JJ	195,246	413,463	01/04/2023	01/11/2033
455780-DV-5	REPUBLIC OF INDONESIA		D	2	2.B FE	8,370,885	92.0170	7,821,461	8,500,000	8,373,205		2,320			5.100	5.200	FA	169,788	252,875	01/03/2024	02/10/2054
465138-7N-9	STATE OF ISRAEL SR UNSEC		D		1.F FE	55,572,083	83.1100	46,084,661	55,450,000	55,551,334		(4,058)			4.500	4.484	JJ	1,046,619	2,495,250	12/19/2014	01/30/2043
46513C-XR-2	STATE OF ISRAEL SR UNSEC		D		1.F FE	745,715	97.5750	731,815	750,000	749,412		474			2.875	2.942	MS	6,289	21,563	04/21/2016	03/16/2026
46513J-XN-6	STATE OF ISRAEL		D		1.F FE	20,041,593	64.8440	13,325,442	20,550,000	20,093,671		11,230			3.375	3.509	JJ	319,809	693,563	01/08/2020	01/15/2050
46513Y-JJ-8	STATE OF ISRAEL SR UNSEC		D		1.F FE	27,028,980	75.8000	20,674,450	27,275,000	27,062,350		5,407			4.125	4.178	JJ	512,543	1,125,094	01/10/2018	01/17/2048
46514B-RA-7	STATE OF ISRAEL		D		1.F FE	15,211,107	91.7660	14,040,122	15,300,000	15,225,493		7,510			4.500	4.573	JJ	313,650	688,500	01/10/2023	01/17/2033
465410-BZ-0	REPUBLIC OF ITALY		D		2.C FE	19,923,800	70.9820	14,196,368	20,000,000	19,931,431		1,592			4.000	4.022	AO	164,444	800,000	10/09/2019	10/17/2049
465410-CC-0	ITALY GOV T INT BOND		D		2.C FE	52,483,000	68.3200	34,160,000	50,000,000	52,327,284		(52,338)			3.875	3.600	MN	296,007	1,937,500	11/17/2021	05/06/2051
486661-AG-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		D		2.B FE		0.0000								5.125	0.000	JJ		5,125		07/21/2025
491798-AG-9	REPUBLIC OF KENYA SR UNSEC		D		4.C FE	1,525,000	95.2500	1,452,563	1,525,000	1,525,000					7.250	7.250	FA	37,776	110,563	02/21/2018	02/28/2028
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC		D		1.A FE	19,991,000	99.7330	19,946,692	20,000,000	19,999,889		986			2.125	2.130	FA	165,278	425,000	02/04/2015	02/11/2025
50064F-AL-8	REPUBLIC OF KOREA SR UNSEC		D		1.C FE	70,756,397	86.4410	61,351,510	70,975,000	70,805,317		5,594			4.125	4.143	JD	170,784	2,927,719	06/03/2014	06/10/2044
50065R-AM-9	KOREA HOUSING FINANCE CO SERIES 144A		D		1.C FE	9,966,700	101.2570	10,125,683	10,000,000	9,978,624		10,586			5.375	5.497	MN	68,681	537,500	11/08/2023	11/15/2026
501499-AB-3	KUWAIT INTL BOND SR UNSEC		D		1.E FE	30,574,278	96.9100	29,920,963	30,875,000	30,798,825		32,517			3.500	3.617	MS	303,175	1,080,625	03/13/2017	03/20/2027
50201D-AA-1	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	9,528,750	90.4800	8,143,196	9,000,000	9,000,000		(119,943)			6.750	3.958	AO	128,250	607,500	10/25/2021	10/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50201D-AD-5	LOPR SR SECURED FIN DAC SERIES 144A		D	1	4.A FE	12,823,750	80.2450	10,171,054	12,675,000	12,725,034		(30,816)			5.125	4.855	JJ	299,535	649,594	08/13/2021	07/15/2029
55977Y-AA-6	MAGYAR EXPORT IMPORT BAN SERIES 144A		D	2	2.C FE	4,694,303	100.7500	4,750,367	4,715,000	4,700,888		4,232			6.125	6.238	JD	21,660	288,794	05/03/2023	12/04/2027
617726-AG-9	KINGDOM OF MOROCCO SR UNSEC		D		3.A FE	34,333,690	88.7630	31,066,875	35,000,000	34,437,614		16,393			5.500	5.640	JD	111,058	1,925,000	05/23/2022	12/11/2042
617726-AL-8	KINGDOM OF MOROCCO SERIES 144A		D		3.A FE	7,666,890	81.5480	6,279,181	7,700,000	7,676,745		2,549			3.000	3.043	JD	10,267	231,000	12/08/2020	12/15/2032
617726-AN-4	KINGDOM OF MOROCCO SERIES 144A		D		3.A FE	8,373,019	100.5060	8,512,884	8,470,000	8,404,925		18,006			5.950	6.220	MS	158,189	503,965	03/01/2023	03/08/2028
617726-AP-9	KINGDOM OF MOROCCO		D		3.A FE	10,519,016	103.1250	10,931,197	10,600,000	10,529,406		5,872			6.500	6.602	MS	216,269	689,000	03/01/2023	09/08/2033
65412J-AC-7	REPUBLIC OF NIGERIA SR UNSEC		D		4.C FE	5,775,000	94.8020	5,474,804	5,775,000	5,775,000					6.500	6.500	MN	34,409	375,375	11/20/2017	11/28/2027
65412J-AD-5	REPUBLIC OF NIGERIA SR UNSEC		D		4.C FE	9,680,000	90.4390	8,863,061	9,800,000	9,731,280		10,609			7.143	7.309	FA	248,894	700,014	05/24/2019	02/23/2030
682051-AE-7	OMAN GOV INTERNTL BOND SR UNSEC		D		3.A FE	28,764,698	99.5110	28,733,744	28,875,000	28,845,772		12,454			5.375	5.425	MS	482,854	1,552,320	03/01/2017	03/08/2027
682051-AJ-6	OMAN GOV INTERNTL BOND SR UNSEC		D		3.A FE	5,150,625	101.3290	5,091,772	5,025,000	5,148,582		(2,043)			6.750	6.542	JJ	154,519	169,594	01/16/2024	01/17/2048
698299-AD-6	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	5,735,500	107.1510	5,357,561	5,000,000	5,166,051		(52,774)			8.875	7.512	MS	112,170	443,750	02/23/2005	09/30/2027
698299-AV-6	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	20,112,950	101.3000	20,260,000	20,000,000	20,010,942		(9,558)			7.125	7.071	JJ	601,667	1,425,000	04/04/2006	01/29/2026
698299-AW-4	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	25,784,120	92.6470	23,805,698	25,695,000	25,743,759		(3,700)			6.700	6.672	JJ	741,229	1,721,565	03/22/2007	01/26/2036
698299-BE-3	REPUBLIC OF PANAMA SR UNSEC		D	1	2.C FE	789,283	99.1000	792,800	800,000	799,712		1,385			3.750	3.929	MS	8,750	30,000	04/21/2016	03/16/2025
698299-BG-8	REPUBLIC OF PANAMA SR UNSEC		D		2.C FE	23,162,094	64.1130	14,970,941	23,351,000	23,186,214		4,426			4.500	4.552	MN	134,268	1,050,795	12/28/2018	05/15/2047
698299-BK-9	REPUBLIC OF PANAMA SR UNSEC		D	2	2.C FE	19,046,571	83.4710	15,901,238	19,050,000	19,048,207		322			3.160	3.162	JJ	264,202	601,980	07/17/2019	01/23/2030
699149-AB-6	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	12,237,200	94.3000	11,457,450	12,150,000	12,235,434		(569)			6.100	6.038	FA	288,225	594,750	09/30/2024	08/11/2044
699149-AC-4	REPUBLIC OF PARAGUAY SR UNSEC		D		3.A FE	6,749,389	99.2000	6,646,400	6,700,000	6,708,152		(6,021)			5.000	4.901	AO	70,722	335,000	11/18/2016	04/15/2026
699149-AK-6	REPUBLIC OF PARAGUAY SERIES 144A		D	1	3.A FE	9,946,896	80.8000	9,857,600	12,200,000	10,362,032		209,263			2.739	5.325	JJ	141,089	334,158	12/23/2022	01/29/2033
699149-AL-4	REPUBLIC OF PARAGUAY SERIES 144A		D	2	3.A FE	6,099,634	86.4000	5,270,400	6,100,000	6,099,467		18			3.849	3.849	JD	1,957	234,789	01/20/2022	06/28/2033
699149-AN-0	REPUBLIC OF PARAGUAY SERIES 144A		D	1	3.A FE	3,050,000	99.1000	3,022,550	3,050,000	3,050,000					6.000	5.999	FA	72,183	91,500	02/05/2024	02/09/2036
715638-AU-6	REPUBLIC OF PERU SR UNSEC		D		2.B FE	33,161,500	104.1000	33,312,000	32,000,000	32,695,318		(42,519)			6.550	6.274	MS	622,978	2,096,000	04/28/2011	03/14/2037
715638-BM-3	REPUBLIC OF PERU SR UNSEC		D		2.B FE	25,433,204	93.5500	20,393,900	21,800,000	24,928,254		(61,415)			5.625	4.664	MN	146,469	1,226,250	03/19/2015	11/18/2050
715638-BU-5	REPUBLIC OF PERU SR UNSEC		D		2.B FE	11,690,285	97.5000	11,431,875	11,725,000	11,715,696		3,257			4.125	4.157	FA	169,280	483,656	04/21/2016	08/25/2027
715638-DU-3	REPUBLIC OF PERU		D	1	2.B FE	19,781,186	80.2500	16,667,925	20,770,000	19,865,309		71,216			3.000	3.537	JJ	287,318	549,600	01/26/2024	01/15/2034
715638-EB-4	REPUBLIC OF PERU		D	1	2.B FE	6,023,148	96.0180	5,765,855	6,005,000	6,023,077		(71)			5.375	5.335	FA	128,211		10/07/2024	02/08/2035
715638-EC-2	REPUBLIC OF PERU		D	1	2.B FE	10,076,734	95.2840	9,590,335	10,065,000	10,076,963		229			5.875	5.866	FA	234,885		12/03/2024	08/08/2054
718286-AY-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	1,663,875	119.5110	2,031,687	1,700,000	1,684,898		2,204			9.500	9.726	FA	66,843	161,500	05/09/2005	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	13,886,600	112.8070	15,792,919	14,000,000	13,950,769		6,155			7.750	7.824	JJ	503,319	1,085,000	08/03/2006	01/14/2031
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	10,000,000	96.3750	9,637,500	10,000,000	10,000,000					5.000	5.000	JJ	233,333	500,000	01/04/2012	01/13/2037
718286-CA-3	REPUBLIC OF PHILIPPINES SR UNSEC		D		2.B FE	500,000	79.6030	398,015	500,000	500,000					3.700	3.700	MS	6,167	18,500	04/21/2016	03/01/2041
718286-CB-1	REPUBLIC OF PHILIPPINES		D		2.B FE	4,873,125	78.5340	4,712,040	6,000,000	4,909,212		36,087			3.700	5.335	FA	91,883	222,000	01/19/2024	02/02/2042
731011-AV-4	REPUBLIC OF POLAND		D	2	1.G FE	18,799,875	96.0570	18,779,183	19,550,000	18,872,958		57,986			4.875	5.376	AO	230,323	953,063	03/01/2024	10/04/2033
731011-AW-2	REPUBLIC OF POLAND		D	2	1.G FE	27,771,440	92.3900	25,937,484	28,074,000	27,778,683		4,239			5.500	5.574	AO	373,150	1,544,070	03/29/2023	04/04/2053
731011-AY-8	REPUBLIC OF POLAND		D		1.G FE	7,228,468	96.8490	7,021,553	7,250,000	7,229,720		1,253			5.125	5.162	MS	106,308	185,781	03/11/2024	09/18/2034
731011-AZ-5	REPUBLIC OF POLAND		D		1.G FE	14,837,684	92.0140	13,802,115	15,000,000	14,839,402		1,718			5.500	5.575	MS	236,042	412,500	03/12/2024	03/18/2054
74727P-AL-5	STATE OF QATAR SR UNSEC		D	1	1.C FE	20,715,366	111.1340	23,071,418	20,760,000	20,726,226		1,302			6.400	6.417	JJ	594,197	1,328,640	11/17/2009	01/20/2040
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.C FE	11,925,042	97.8950	11,796,347	12,050,000	12,029,653		13,796			3.250	3.373	JD	31,548	391,625	05/25/2016	06/02/2026
74727P-AV-3	STATE OF QATAR SR UNSEC		D		1.C FE	6,148,875	89.4980	5,369,868	6,000,000	6,129,783		(3,561)			4.625	4.467	JD	22,354	277,500	12/28/2018	06/02/2046
74727P-AX-9	STATE OF QATAR SR UNSEC		D		1.C FE	6,977,110	99.3750	6,956,250	7,000,000	6,991,270		2,398			4.500	4.541	AO	59,500	315,000	04/12/2018	04/23/2028
74727P-BB-6	STATE OF QATAR SR UNSEC		D		1.C FE	22,560,000	90.3660	20,377,443	22,550,000	22,558,995		(194)			4.817	4.814	MS	322,853	1,086,234	03/07/2019	03/14/2049
74727P-BD-2	STATE OF QATAR SERIES 144A		D		1.C FE	3,443,445	95.0000	3,277,500	3,450,000	3,446,231		634			3.750	3.773	AO	26,953	129,375	04/07/2020	04/16/2030
74727P-BE-0	STATE OF QATAR SERIES 144A		D		1.C FE	6,000,000	84.6710	5,080,272	6,000,000	6,000,000					4.400	4.400	AO	55,000	264,000	04/07/2020	04/16/2050
760942-AS-1	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	15,703,080	116.6470	18,329,954	15,714,043	15,706,034		369			7.625	7.630	MS	332,832	1,198,196	11/14/2006	03/21/2036
760942-AY-8	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	22,340,000	83.3200	19,163,528	23,000,000	22,449,074		14,690			4.125	4.294	MN	108,052	948,750	09/28/2015	11/20/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760942-BA-9	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	26,949,207	91.6940	24,280,636	26,480,000	26,886,942		(8,452)			5.100	4.990	JD	48,767	1,350,480	07/13/2016	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	28,626,908	98.9540	28,573,111	28,875,000	28,823,826		25,771			4.375	4.475	AO	224,583	1,263,281	04/21/2016	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY SR UNSEC		D		2.B FE	6,786,519	88.3780	6,075,973	6,875,000	6,792,999		1,198			4.975	5.053	AO	67,456	342,031	04/12/2018	04/20/2055
760942-BE-1	REPUBLICA ORIENT URUGUAY		D	2	2.B FE	7,783,317	102.6110	8,106,234	7,900,000	7,800,184		8,368			5.750	5.935	AO	79,494	454,250	10/20/2022	10/28/2034
77586R-AC-4	ROMANIA SR UNSEC		D		2.C FE	11,093,437	88.9560	10,051,994	11,300,000	11,130,628		4,526			6.125	6.261	JJ	305,689	692,125	02/03/2014	01/22/2044
77586R-AF-7	ROMANIA SR UNSEC		D		2.C FE	11,848,221	75.8550	9,090,451	11,984,000	11,863,022		2,595			5.125	5.200	JD	27,297	614,180	06/07/2018	06/15/2048
77586R-AJ-9	ROMANIA SERIES 144A		D		2.C FE	4,981,250	62.9470	3,147,325	5,000,000	4,982,620		371			4.000	4.022	FA	76,111	200,000	10/26/2021	02/14/2051
77586R-AL-4	ROMANIA SERIES 144A		D		2.C FE	5,664,850	81.4960	5,460,219	6,700,000	5,751,437		86,587			3.625	6.073	MS	63,417	242,875	01/25/2024	03/27/2032
77586R-AN-0	ROMANIA SERIES 144A		D		2.C FE	4,988,200	97.7500	4,887,500	5,000,000	4,993,364		2,068			5.250	5.300	MN	26,250	262,500	05/18/2022	11/25/2027
77586R-AQ-3	ROMANIA SERIES 144A		D		2.C FE	1,693,319	101.4950	1,725,415	1,700,000	1,695,744		1,186			6.625	6.715	FA	41,922	112,625	01/05/2023	02/17/2028
77586R-AU-4	ROMANIA SERIES 144A		D		2.C FE	4,254,136	95.6930	4,105,230	4,290,000	4,256,570		2,434			6.375	6.490	JJ	114,713	136,744	01/23/2024	01/30/2034
77586R-AV-2	ROMANIA SERIES 144A		D		2.C FE	10,700,523	89.2280	9,613,392	10,774,000	10,701,935		1,412			5.750	5.838	MS	166,922		09/30/2024	03/24/2035
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC		D		6. *		66.0000	224,400	340,000						5.625	0.000	AO	4,622		03/28/2012	04/04/2042
78392B-AF-4	SK HYNIX INC SERIES 144A SERIES 144A		D		2.B FE	6,908,740	105.5380	7,387,683	7,000,000	6,921,040		7,298			6.500	6.684	JJ	207,278	455,000	11/09/2023	01/17/2033
78392B-AH-0	SK HYNIX INC SERIES 144A SERIES 144A		D		2.B FE	14,932,200	100.4880	15,073,224	15,000,000	14,943,804		11,604			5.500	5.605	JJ	378,125	412,500	01/08/2024	01/16/2029
80413T-AB-5	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	25,237,154	97.0900	24,830,768	25,575,000	25,504,914		36,855			3.250	3.407	AO	150,076	831,188	10/19/2016	10/26/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	40,041,135	80.6750	33,399,450	41,400,000	40,176,493		30,461			4.500	4.716	AO	336,375	1,863,000	03/30/2023	10/26/2046
80413T-AE-9	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	24,707,750	95.8720	23,968,000	25,000,000	24,898,574		29,638			3.625	3.762	MS	294,531	906,250	09/27/2017	03/04/2028
80413T-AH-2	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.E FE	32,812,560	96.9760	32,002,212	33,000,000	32,904,810		15,597			4.500	4.562	AO	305,250	1,485,000	04/10/2018	04/17/2030
80413T-AQ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	14,809,350	85.3240	12,798,540	15,000,000	14,879,574		15,109			2.750	2.876	FA	169,583	412,500	01/21/2020	02/03/2032
80413T-AT-6	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	4,962,600	89.9730	4,498,660	5,000,000	4,977,735		3,426			3.250	3.335	AO	31,146	162,500	04/15/2020	10/22/2030
80413T-AZ-2	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	6,932,500	63.0880	4,416,188	7,000,000	6,936,868		1,442			3.250	3.301	MN	27,806	227,500	12/22/2021	11/17/2051
80413T-BE-8	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	11,122,400	84.5680	10,148,100	12,000,000	11,146,388		12,591			5.000	5.501	JJ	271,667	600,000	01/11/2023	01/18/2053
80413T-BG-3	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	4,108,210	97.1030	4,029,766	4,150,000	4,111,366		3,156			5.000	5.130	JJ	95,104	103,750	01/08/2024	01/16/2034
80413T-BH-1	SAUDI INTERNATIONAL BOND SERIES 144A		D		1.E FE	25,451,390	93.3900	24,234,705	25,950,000	25,455,069		3,679			5.750	5.888	JJ	683,891	287,500	12/12/2024	01/16/2054
81720T-AC-9	REPUBLIC OF SENEGAL UNSEC		D		4.A FE	14,877,063	80.0000	14,020,000	17,525,000	14,995,003		117,940			6.250	8.967	MN	115,616	1,176,563	11/06/2024	05/23/2033
817477-AG-7	REPUBLIC OF SERBIA SERIES 144A		D		3.A FE	996,270	101.5580	1,015,583	1,000,000	997,410		663			6.250	6.336	MN	6,076	62,500	01/19/2023	05/26/2028
817477-AH-5	REPUBLIC OF SERBIA SERIES 144A		D		3.A FE	4,652,500	102.6940	5,134,700	5,000,000	4,683,399		25,027			6.500	7.502	MS	85,764	325,000	10/03/2023	09/26/2033
817477-AJ-1	REPUBLIC OF SERBIA SERIES 144A		D		3.A FE	7,945,710	98.3500	7,990,905	8,125,000	7,953,026		7,316			6.000	6.301	JD	25,729	243,750	06/07/2024	06/12/2034
836205-AP-9	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	16,502,527	86.1230	15,588,335	18,100,000	16,539,665		28,187			6.250	7.142	MS	355,087	787,500	06/14/2024	03/08/2041
836205-AS-3	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	5,747,500	74.9730	4,498,392	6,000,000	5,779,291		5,831			5.375	5.686	JJ	140,646	322,500	05/24/2019	07/24/2044
836205-AT-1	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,501,479	98.7340	12,514,535	12,675,000	12,647,643		20,190			4.875	5.051	AO	132,163	617,906	04/07/2016	04/14/2026
836205-AV-6	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	15,575,000	69.0300	10,751,423	15,575,000	15,575,000					5.000	5.000	AO	170,892	778,750	09/29/2016	10/12/2046
836205-AW-4	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	12,300,000	97.4740	11,989,327	12,300,000	12,300,000					4.850	4.850	MS	155,766	596,550	09/19/2017	09/27/2027
836205-AX-2	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	9,068,750	74.7580	7,475,840	10,000,000	9,107,322		15,146			5.650	6.379	MS	147,528	565,000	04/27/2022	09/27/2047
836205-AY-0	REPUBLIC OF SOUTH AFRICA SR UNSEC		D		3.C FE	11,499,080	95.7890	11,015,735	11,500,000	11,500,003					5.875	5.875	JD	16,891	675,625	05/15/2018	06/22/2030
836205-AZ-7	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	9,727,463	80.4740	9,536,169	11,850,000	9,773,598		25,054			6.300	7.961	JD	18,664	633,938	08/07/2024	06/22/2048
836205-BC-7	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	30,127,500	93.8790	29,548,258	31,475,000	30,248,751		121,251			5.875	6.546	AO	364,695	1,849,156	01/09/2024	04/20/2032
836205-BE-3	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	19,343,500	90.6280	18,125,600	20,000,000	19,344,769		1,269			7.300	7.584	AO	287,944	722,700	11/06/2024	04/20/2052
836205-BF-0	REPUBLIC OF SOUTH AFRICA SR UN SERIES 144A		D		3.C FE	21,925,000	97.4690	21,370,100	21,925,000	21,925,000					7.100	7.100	MN	181,612		11/12/2024	11/19/2036
85227S-AQ-9	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	3,150,928	65.0000	6,500,000	10,000,000	3,150,928					6.850	26.850	MN	110,361		10/27/2015	11/03/2025
85227S-AT-3	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	1,274,954	64.2500	2,650,313	4,125,000	1,274,954					6.200	25.685	MN	35,521		05/04/2017	05/11/2027
85227S-AW-6	REPUBLIC OF SRI LANKA SR UNSEC		D		6. FE	3,304,183	65.5000	6,975,750	10,650,000	3,304,183					6.750	26.952	AO			04/11/2018	04/18/2028
857524-AE-2	REPUBLIC OF POLAND SERIES EMTN		D		1.G FE	11,206,427	102.0000	11,551,500	11,325,000	11,226,243		9,622			5.750	5.890	MN	81,398	651,188	11/08/2022	11/16/2032
896292-AG-4	TRINIDAD & TOBAGO SR UNSEC		D		3.B FE	12,682,380	100.0000	13,000,000	13,000,000	12,935,711		24,216			5.875	6.101	MN	93,347	763,750	04/29/2009	05/17/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
900123-AT-7	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	513,682	105.5250	527,623	500,000	509,271		(680)			8.000	7.713	FA	15,222	40,000	04/21/2016	02/14/2034
900123-AY-6	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	21,017,050	95.6030	21,032,616	22,000,000	21,384,660		34,671			6.875	7.244	MS	436,944	1,512,500	01/09/2007	03/17/2036
900123-BB-5	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	4,822,850	100.6160	5,030,780	5,000,000	4,876,189		5,355			7.250	7.550	MS	116,806	362,500	02/27/2008	03/05/2038
900123-BG-4	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	4,587,458	90.1430	4,191,626	4,650,000	4,606,153		1,567			6.750	6.850	MN	27,028	313,875	01/05/2010	05/30/2040
900123-BJ-8	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	5,068,490	82.1610	4,025,879	4,900,000	5,026,281		(4,696)			6.000	5.752	JJ	136,383	294,000	04/21/2016	01/14/2041
900123-CB-4	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	18,019,595	69.5000	12,683,750	18,250,000	18,070,206		5,936			4.875	4.958	AO	185,352	889,688	01/07/2015	04/16/2043
900123-CG-3	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	7,508,539	83.8990	5,348,580	6,375,000	7,326,323		(25,678)			6.625	5.400	FA	157,206	422,344	04/28/2016	02/17/2045
900123-CL-2	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	11,640,530	100.1380	11,791,273	11,775,000	11,738,761		14,767			6.000	6.150	MS	188,400	706,500	01/18/2017	03/25/2027
900123-CP-3	REPUBLIC OF TURKEY SR UNSEC		D		4.A FE	28,108,460	96.9380	27,409,078	28,275,000	28,214,532		17,380			5.125	5.200	FA	539,385	1,449,094	01/09/2018	02/17/2028
900123-DN-7	REPUBLIC OF TURKEY		D		4.A FE	19,195,168	93.4850	18,276,318	19,550,000	19,198,634		3,466			6.500	6.750	JJ	310,628		09/25/2024	01/03/2035
91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC		D		2.B FE	10,959,522	101.2320	11,352,186	11,214,000	11,068,680		10,118			6.750	6.935	MS	197,647	756,945	02/02/2009	09/27/2034
91086Q-AV-0	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	30,877,809	92.4700	28,628,592	30,960,000	30,898,372		2,123			6.050	6.069	JJ	884,510	1,873,080	04/06/2010	01/11/2040
91086Q-BB-3	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	25,356,750	75.8760	19,727,776	26,000,000	25,456,628		14,978			4.750	4.913	MS	387,653	1,235,000	12/21/2015	03/08/2044
91086Q-BF-4	UNITED MEXICAN STATES SR UNSEC		D	1	2.B FE	15,047,592	72.2790	10,877,992	15,050,000	15,048,037		54			4.600	4.601	JJ	303,843	692,300	01/12/2015	01/23/2046
91087B-AQ-3	UNITED MEXICAN STATES		D	1	2.B FE	29,681,586	73.3330	21,779,789	29,700,000	29,682,588		707			4.280	4.285	FA	483,747	1,271,160	04/06/2021	08/14/2041
91087B-AS-9	UNITED MEXICAN STATES		D	1	2.B FE	6,922,617	67.5350	4,693,662	6,950,000	6,924,312		483			4.400	4.424	FA	118,073	305,800	01/04/2022	02/12/2052
91087B-AU-4	UNITED MEXICAN STATES		D	1	2.B FE	2,769,533	98.9020	2,744,532	2,775,000	2,771,396		1,038			5.400	5.446	FA	59,108	149,850	01/03/2023	02/09/2028
91087B-AZ-3	UNITED MEXICAN STATES		D	1	2.B FE	8,777,961	94.1030	8,328,136	8,850,000	8,781,131		3,170			6.000	6.096	MN	79,650	441,025	01/02/2024	05/07/2036
91087B-BA-7	UNITED MEXICAN STATES		D	1	2.B FE	9,535,008	89.5490	8,596,669	9,600,000	9,535,008					6.400	6.452	MN	92,160	510,293	01/02/2024	05/07/2054
91822Q-2E-6	REPUBLIC OF UZBEKISTAN SERIES 144A		D		3.C FE	4,995,250	82.2320	5,016,176	6,100,000	5,061,395		66,145			3.900	7.102	AO	47,580	118,950	06/11/2024	10/19/2031
91822Q-VX-2	UZBEKISTAN INTL BOND SERIES 144A		D		3.C FE	7,357,267	103.2570	7,682,336	7,440,000	7,374,600		14,291			7.850	8.125	AO	128,164	584,040	10/05/2023	10/12/2028
AN9202-80-4	IVORY COAST SR UNSEC		D		3.B FE	11,819,975	89.1250	11,786,781	13,225,000	11,984,219		114,878			6.125	7.812	JD	36,001	810,031	01/10/2024	06/15/2033
A00620-27-5	RUSSIAN FEDERATION SR UNSEC		D		6. *		5.0000	250,000	5,000,000						5.250	0.000	JD	5,833		09/20/2017	06/23/2047
A09863-41-3	REPUBLIC OF AZERBAIJAN SR UNSEC		D		3.A FE	4,793,750	96.6400	4,832,000	5,000,000	4,908,678		21,845			5.125	5.684	MS	85,417	256,250	12/19/2018	09/01/2029
AR7769-41-7	IVORY COAST SR UNSEC		B		3.B FE	3,690,445	80.5500	2,503,132	3,107,550	3,107,550				(204,300)	6.625	6.514	MAR	160,752	214,968	03/15/2018	03/22/2048
AV3038-58-6	REPUBLIC OF KAZAKHSTAN SR UNSEC		B		2.B FE	10,039,932	97.0030	8,842,307	9,115,480	9,115,480				(599,280)	2.375	2.375	NOV	31,436	224,654	11/05/2018	11/09/2028
AX8956-90-3	ROMANIA UNSEC		B		2.C FE	11,099,335	84.0330	8,704,579	10,358,500	10,263,836		9,243		(674,950)	3.500	3.586	APR	271,166	378,788	03/27/2019	04/03/2034
AZ2272-02-1	REPUBLIC OF SERBIA SERIES 144A		B		3.A FE	13,927,002	90.0470	11,193,014	12,430,200	12,384,184		8,229		(812,561)	1.500	1.576	JUN	96,547	192,267	12/14/2021	06/26/2029
BM7280-60-5	IVORY COAST SERIES 144A		B		3.B FE	12,590,326	87.8750	10,695,475	12,171,238	11,549,614		76,780		(753,786)	4.875	5.758	JAN	546,334	620,728	06/07/2022	01/30/2032
BN5341-07-6	BANQUE OUEST AFRICAINE D		B		2.B FE	12,562,634	83.4010	9,027,873	10,824,633	10,753,082		9,146		(707,767)	2.750	2.823	JAN	280,598	312,822	01/14/2021	01/22/2033
BN6167-92-6	REPUBLIC OF CHILE		B	2	1.F FE	19,024,073	56.9850	9,370,681	16,444,119	16,270,628		6,518		(1,070,266)	1.250	1.294	JAN	193,758	216,009	01/19/2021	01/22/2051
BO2494-43-9	REPUBLIC OF SERBIA		B		3.A FE	14,908,175	80.0730	10,782,724	13,466,050	13,084,381		48,146		(863,097)	1.650	2.019	MAR	185,057	232,421	12/14/2021	03/03/2033
BO9736-33-7	ROMANIA		B		2.C FE	10,080,122	64.6340	5,690,872	8,804,725	8,778,517		1,451		(577,232)	2.750	2.754	APR	173,803	248,488	04/07/2021	04/14/2041
BP1537-42-5	REPUBLIC OF PHILIPPINES		B		2.B FE	9,792,950	83.0000	7,037,099	8,478,432	8,446,456		4,219		(555,643)	1.200	1.244	APR	69,128	104,899	04/21/2021	04/28/2033
BR4457-19-7	REPUBLIC OF SERBIA		B		3.A FE	6,490,428	75.8510	4,478,505	5,904,345	5,751,203		12,804		(378,890)	2.050	2.292	SEP	33,161	130,077	09/16/2021	09/23/2036
LW3759-19-5	REPUBLIC OF INDONESIA SR UNSEC		B		2.B FE	30,177,363	101.1800	26,201,722	25,896,250	26,706,688		(235,816)		(1,756,042)	3.750	2.766	JUN	534,775	1,001,953	10/11/2016	06/14/2028
P93960-AD-7	TRINIDAD & TOBAGO SR UNSEC		D		2.C FE	835,000	100.0000	1,000,000	1,000,000	963,892		13,414			5.875	7.565	MN	7,181	58,750	04/23/2009	05/17/2027
X7360W-BD-3	ROMANIA ROMANIA		B		2.C FE	10,069,084	65.0000	6,127,053	9,426,235	9,401,062		677		(618,059)	3.375	3.363	JAN	294,666	333,615	01/21/2020	01/28/2050
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC		D		6. *		65.0000	331,500	510,000						7.500	0.000	MS	9,669		02/13/2003	03/31/2030
Y39427-DV-1	INDIAN RAILWAY FINANCE SR UNSEC		D		2.C FE	9,586,430	97.2380	9,723,813	10,000,000	9,855,433		45,030			3.835	4.363	JD	19,175	383,500	04/11/2018	12/13/2027
Y6421X-BY-3	NTPC LTD SR UNSEC		D		2.C FE	10,299,563	99.1220	9,912,224	10,000,000	10,041,127		(34,279)			4.250	3.881	FA	147,569	425,000	04/12/2016	02/26/2026
Y68851-AK-3	PETROLIAM NASIONAL BHD PETROLIAM NASIONAL BHD		D		1.G FE	5,092,300	104.5440	5,227,194	5,000,000	5,013,790		(6,988)			7.625	7.457	AO	80,486	381,250	03/27/2003	10/15/2026
Y6972H-LP-9	REPUBLIC OF PHILIPPINES		D		2.B FE	9,850,000	80.4460	7,923,890	9,850,000	9,850,000					4.200	4.200	MS	105,723	413,700	03/21/2022	03/29/2047
Z06408-29-8	KINGDOM OF MOROCCO SERIES 144A		B		3.A FE	3,719,324	89.3930	2,777,917	3,107,550	3,174,417		(12,743)		(207,697)	2.000	1.598	MAR	47,167	64,731	02/04/2021	09/30/2030
ZP6060-54-2	REPUBLIC OF PHILIPPINES		B		2.B FE	9,943,153	89.7880	8,370,574	9,322,650	9,303,192		5,002		(611,647)	0.700	0.751	FEB	59,375	68,053	01/21/2020	02/03/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z07314-31-8	KINGDOM OF MOROCCO		B		3.A FE	22,572,323	84.9530	19,359,730	22,788,700	22,654,163		18,023		(1,487,872)	1.500	1.585	NOV	32,778	348,860	02/04/2021	11/27/2031
ZR7451-12-6	REPUBLIC OF SOUTH AFRICA SR UN		D		3.C FE	4,068,750	74.9500	3,747,500	5,000,000	4,101,009		12,656			5.750	7.336	MS	72,674	287,500	04/27/2022	09/30/2049
ZR7973-31-9	REPUBLIC OF KAZAKHSTAN SERIES 144A		B		2.B FE	9,714,170	84.7640	6,567,680	7,748,158	8,115,044		(42,031)		(529,552)	1.500	0.985	SEP	29,613	124,895	12/16/2020	09/30/2034
ZS0616-84-8	ARAB REPUBLIC OF EGYPT SR UNSEC		B		4.C FE	5,050,562	87.9880	4,101,407	4,661,325	4,661,325				(306,450)	6.375	6.375	APR	215,746	307,114	04/04/2019	04/11/2031
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,461,609,259	XXX	3,172,582,514	3,546,512,237	3,445,242,556		2,678,801		(14,451,501)	XXX	XXX	XXX	51,689,612	159,514,051	XXX	XXX
0309999999. Total - All Other Government Bonds						3,461,609,259	XXX	3,172,582,514	3,546,512,237	3,445,242,556		2,678,801		(14,451,501)	XXX	XXX	XXX	51,689,612	159,514,051	XXX	XXX
13063B-N8-1	CALIFORNIA ST State of California 4.988 04/0			1	1.D FE	74,205,070	93.5270	68,816,909	73,580,000	73,580,752					4.988	4.858	AO	917,543	3,670,170	08/21/2015	04/01/2039
13063D-3T-3	CALIFORNIA ST			2	1.C FE	57,478,274	96.9970	57,679,284	59,465,000	57,581,437		59,501			5.200	5.478	MS	1,030,727	3,092,180	03/09/2023	03/01/2043
20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1			1	1.D FE	31,755,188	105.1280	33,167,947	31,550,000	31,647,654		(10,750)			5.850	5.797	MS	543,449	1,845,675	12/21/2010	03/15/2032
20772J-AA-0	CONNECTICUT ST State of Connecticut 5.295 10/			1	1.D FE	13,853,908	101.4220	13,362,294	13,175,000	13,433,175		(47,401)			5.295	4.828	AO	174,404	697,616	10/09/2013	10/01/2029
20772J-AB-8	CONNECTICUT ST State of Connecticut 5.305 10/			1	1.D FE	5,161,250	100.0670	5,003,325	5,000,000	5,065,389		(9,603)			5.305	5.040	AO	66,313	265,250	07/28/2011	10/01/2030
20772J-AC-6	CONNECTICUT ST State of Connecticut 5.09 10/0			1	1.D FE	5,036,600	99.7970	4,989,851	5,000,000	5,014,399		(2,115)			5.090	5.032	AO	63,625	254,500	10/06/2010	10/01/2030
20772K-EZ-8	CONNECTICUT ST State of Connecticut 3.9 09/15				1.D FE	5,500,000	97.6390	5,370,165	5,500,000	5,500,000					3.900	3.900	MS	63,158	214,500	08/16/2018	09/15/2028
20772K-KB-4	CONNECTICUT ST SERIES A				1.D FE	3,330,000	91.8010	3,056,969	3,330,000	3,330,000					2.627	2.627	JJ	43,740	87,479	05/29/2020	07/01/2029
20772K-KC-2	CONNECTICUT ST SERIES A				1.D FE	5,000,000	90.0030	4,500,161	5,000,000	5,000,000					2.677	2.677	JJ	66,925	133,850	05/29/2020	07/01/2030
452151-LF-8	ILLINOIS ST State of Illinois 5.1 06/01/20				1.G FE	80,526,133	98.6540	80,422,594	81,520,000	80,792,960		65,050			5.100	5.230	JD	346,460	4,157,520	11/07/2022	06/01/2033
452152-BM-2	ILLINOIS ST				1.G FE	34,190,933	103.7270	35,963,177	34,671,153	34,239,246		31,940			6.630	6.938	FA	957,791	2,298,697	10/19/2023	02/01/2035
452152-QW-4	ILLINOIS ST State of Illinois 5.52 04/01/2			1	1.G FE	35,000,000	99.7030	34,895,917	35,000,000	35,000,000					5.520	5.520	AO	483,000	1,932,000	04/02/2013	04/01/2038
57582P-UT-5	MASSACHUSETTS ST Commonwealth of Massachus 4.91			1	1.B FE	25,121,750	100.4780	25,119,580	25,000,000	25,038,125		(7,739)			4.910	4.871	MN	204,583	1,227,500	05/07/2010	05/01/2029
605580-4X-4	MISSISSIPPI ST State of Mississippi 5.669 10/			1	1.C FE	22,300,000	104.2230	23,241,816	22,300,000	22,300,000					5.669	5.669	AO	316,047	1,264,187	10/15/2009	10/01/2034
605580-5T-2	MISSISSIPPI ST State of Mississippi 5.445 11/			1	1.C FE	11,066,492	99.7900	9,839,288	9,860,000	10,562,214		(50,043)			5.445	4.594	MN	89,480	536,877	04/12/2012	11/01/2035
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/			1	1.C FE	7,000,000	99.0700	6,934,886	7,000,000	7,000,000					5.245	5.245	MN	61,192	367,150	10/21/2010	11/01/2034
641461-K8-0	NEVADA ST State of Nevada 4.25 10/01/204			1	1.B FE	15,892,960	88.0250	14,083,958	16,000,000	15,916,738		2,849			4.250	4.291	AO	170,000	680,000	06/03/2014	10/01/2043
677521-CV-6	OHIO ST State of Ohio 5.412 09/01/2028			1	1.A FE	4,000,000	100.5400	4,021,584	4,000,000	4,000,000					5.412	5.412	MS	72,160	216,480	02/24/2010	09/01/2028
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.68				1.C FE	7,403,640	101.7120	6,285,826	6,180,000	6,516,915		(88,156)			5.680	3.993	JD	975	526,536	06/27/2012	06/30/2028
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61			1	1.C FE	13,648,556	101.6830	14,202,870	13,967,790	13,883,242		21,232			5.617	5.811	JD	2,179	1,176,856	06/19/2008	06/30/2028
68608K-A3-2	OREGON ST State of Oregon 5.382 08/01/20			1	1.B FE	7,455,630	99.1820	6,942,738	7,000,000	7,311,475		(14,288)			5.382	4.950	FA	156,975	376,740	07/14/2011	08/01/2039
68608K-NF-1	OREGON ST State of Oregon 5.902 08/01/20			1	1.B FE	25,669,100	104.2940	26,073,498	25,000,000	25,444,003		(21,474)			5.902	5.711	FA	614,792	1,475,500	02/01/2010	08/01/2038
882722-KF-7	TEXAS ST State of Texas 5.517 04/01/203			1	1.A FE	11,033,800	100.1110	10,011,136	10,000,000	10,723,540		(34,741)			5.517	4.810	AO	137,925	551,700	09/12/2013	04/01/2039
882723-B9-9	TEXAS ST State of Texas 3.938 10/01/203			1	1.A FE	8,490,000	93.5840	7,945,263	8,490,000	8,490,000					3.938	3.938	AO	83,584	334,336	10/15/2015	10/01/2033
882723-C2-3	TEXAS ST State of Texas 4.028 10/01/203			1	1.A FE	5,000,000	93.1260	4,656,315	5,000,000	5,000,000					4.028	4.028	AO	50,350	201,400	10/15/2015	10/01/2034
882723-C3-1	TEXAS ST State of Texas 4.108 10/01/203			1	1.A FE	3,500,000	92.6150	3,241,529	3,500,000	3,500,000					4.108	4.108	AO	35,945	143,780	10/15/2015	10/01/2035
882724-HF-7	TEXAS ST State of Texas 3.952 10/01/203			2	1.A FE	22,500,000	89.8350	20,212,976	22,500,000	22,500,000					3.952	3.952	AO	222,300	889,200	08/29/2018	10/01/2037
882724-RM-1	TEXAS ST			2	1.A FE	9,000,000	81.0230	7,292,077	9,000,000	9,000,000					3.228	3.227	AO	72,630	290,520	04/08/2020	10/01/2039
928109-YL-5	VIRGINIA ST Commonwealth of Virginia 4.7 0			1	1.A FE	36,585,115	93.3920	33,453,100	35,820,000	36,366,651		(24,020)			4.700	4.561	JD	140,295	1,683,540	07/03/2013	06/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						586,704,399	XXX	570,787,033	583,408,943	583,737,915		(129,758)			XXX	XXX	XXX	7,188,547	30,591,739	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						586,704,399	XXX	570,787,033	583,408,943	583,737,915		(129,758)			XXX	XXX	XXX	7,188,547	30,591,739	XXX	XXX
010878-BT-2	ALAMEDA CNTY CA SERIES B			2	1.A FE	23,975,000	91.3590	21,903,265	23,975,000	23,975,000					4.545	4.544	FA	454,027	1,089,664	08/10/2022	08/01/2042
021807-NB-4	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	4,020,000	70.2250	2,823,059	4,020,000	4,020,000					3.028	3.027	JD	10,144	121,726	08/25/2021	12/01/2044
021807-NC-2	ALTOONA PA AREA SCH DIST SERIES A			2	1.C FE	10,819,335	66.8930	7,184,316	10,740,000	10,796,238		(7,210)			3.118	3.033	JD	27,906	334,873	09/07/2021	12/01/2048
088281-2D-1	BEXAR CNTY TX			2	1.A FE	25,000,000	71.1500	17,787,525	25,000,000	25,000,000					2.863	2.862	JD	31,811	715,750	12/17/2021	06/15/2043
117349-RD-4	BRUNSWICK OH CITY SCH DIST SERIES A			2	1.B FE	4,500,000	71.5380	3,219,197	4,500,000	4,500,000					3.465	3.464	JD	12,994	155,925	12/04/2019	12/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161035-EG-1	CHARLOTTE NC City of Charlotte NC 3.6 07/01			1	1.A FE	2,094,802	99.6970	2,108,598	2,115,000	2,113,953		2,038			3.600	3.701	JJ	38,070	76,140	08/19/2013	07/01/2025
161285-SN-2	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	2,200,000	73.6370	1,620,015	2,200,000	2,200,000					2.959	2.958	FA	27,124	65,098	09/09/2021	08/01/2041
161285-SP-7	CHARTER OAK CA UNIF SCH DIST			2	1.C FE	3,360,000	69.0930	2,321,509	3,360,000	3,360,000					3.009	3.008	FA	42,126	101,102	09/09/2021	08/01/2045
167486-M7-1	CHICAGO IL SERIES E				2.A FE	2,089,629	100.8120	1,930,544	1,915,000	2,021,896		(23,875)			6.050	4.509	JJ	57,929	115,858	01/14/2022	01/01/2029
167615-Z7-1	CHICAGO IL PARK DIST SERIES A			2	1.C FE	7,068,538	78.7020	8,063,026	10,245,000	7,395,520		156,242			2.875	6.194	JJ	147,272	294,544	10/31/2022	01/01/2037
186162-JG-9	CLEVELAND HEIGHTS & UNIV HEIGH			2	1.C FE	1,013,030	66.8430	668,431	1,000,000	1,008,937		(1,262)			3.039	2.884	JD	2,533	30,390	08/24/2021	12/01/2051
186392-EK-8	CLEVELAND OH MUNI SCH DIST Cleveland Municipal Schoo 5.02				1.B FE	21,200,000	96.0720	20,367,368	21,200,000	21,200,000					5.023	5.023	JD	88,740	1,064,876	06/11/2015	12/01/2040
189342-N2-0	CLOVIS CA UNIF SCH DIST SERIES B			2	1.C FE	10,462,846	78.0820	8,093,189	10,365,000	10,434,030		(9,406)			3.067	2.955	FA	132,456	317,895	11/17/2021	08/01/2039
215687-HT-4	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 4.05			1	1.C FE	11,000,000	85.0970	9,360,656	11,000,000	11,000,000					4.050	4.050	JD	19,800	445,500	08/26/2016	12/15/2040
215813-HU-3	COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 5.01				1.D FE	8,500,000	94.7670	8,055,221	8,500,000	8,500,000					5.019	5.019	JD	35,551	426,615	12/21/2016	12/01/2041
235308-RA-3	DALLAS TX INDEP SCH DIST			2	1.A FE	4,990,000	101.0280	5,041,305	4,990,000	4,990,000					6.450	6.395	FA	121,590	321,855	11/16/2023	02/15/2035
235308-UL-5	DALLAS TX INDEP SCH DIST Dallas Independent School 5.04			1	1.B FE	73,690,185	100.5820	74,028,021	73,600,000	73,600,000		(1,384)			5.049	5.033	FA	1,403,846	3,716,064	03/11/2014	08/15/2033
251093-6D-7	DETROIT MI SERIES B				2.B FE	820,000	101.5940	833,073	820,000	820,000					6.844	6.851	MN	9,353	56,121	07/14/2023	05/01/2028
358232-7H-3	FRESNO CA UNIF SCH DIST			2	1.D FE	10,570,050	68.9080	10,336,197	15,000,000	10,790,686		108,752			3.013	5.236	FA	188,313	451,950	11/29/2022	08/01/2047
358233-CF-9	FRESNO CA UNIF SCH DIST SERIES B			2	1.D FE	17,500,000	73.7700	12,909,699	17,500,000	17,500,000					3.197	3.196	FA	233,115	559,475	11/24/2021	08/01/2045
358776-DZ-2	FRISCO TX City of Frisco TX 4.15 02/15/2			1	1.A FE	42,185,000	91.8640	38,752,947	42,185,000	42,185,000					4.150	4.150	FA	661,367	1,750,678	07/25/2014	02/15/2038
401784-YV-9	GUILFORD CNTY NC County of Guilford NC 3.934 03			1	1.A FE	8,007,560	92.9020	7,432,166	8,000,000	8,000,000					3.934	3.923	MS	104,907	314,720	03/13/2012	03/01/2032
438687-EQ-4	HONOLULU CITY & CNTY HI City & County of Honolulu 4.00			2	1.C FE	1,610,000	90.2410	1,452,887	1,610,000	1,610,000					4.004	4.004	MS	21,488	64,464	08/16/2018	09/01/2036
442331-3K-8	HOUSTON TX City of Houston TX 3.961 03/01				1.D FE	82,830,450	84.2680	69,782,571	82,810,000	82,827,366		(490)			3.961	3.960	MS	1,093,368	3,280,104	01/09/2018	03/01/2047
472430-ER-4	JEFFERSON CA SCH DIST SAN JOAQ SERIES B			2	1.C FE	5,150,000	70.8570	3,649,139	5,150,000	5,150,000					3.535	3.534	FA	75,855	182,053	01/28/2022	08/01/2052
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.E FE	5,660,000	71.1760	4,028,555	5,660,000	5,660,000					3.114	3.113	JD	14,688	176,252	10/14/2021	12/01/2044
543247-3Q-1	LONGVIEW TX			2	1.C FE	2,500,000	95.8610	2,396,517	2,500,000	2,500,000					5.233	5.230	MS	43,608	130,825	06/24/2022	09/01/2042
543247-3R-9	LONGVIEW TX			2	1.C FE	5,000,000	95.0310	4,751,566	5,000,000	5,000,000					5.333	5.330	MS	88,883	266,650	06/24/2022	09/01/2047
544351-RH-4	LOS ANGELES CA SERIES A			2	1.C FE	75,810,000	95.4540	72,364,003	75,810,000	75,810,000					5.000	5.000	MS	1,263,500	3,790,500	09/16/2022	09/01/2042
54438C-E5-7	LOS ANGELES CA CMNTY CLG DIST SERIES B				1.B FE	1,000,000	101.0150	1,010,147	1,000,000	1,000,000					4.780	4.780	FA	19,917	7,436	05/22/2024	08/01/2027
59333R-KK-9	MIAMI DADE CNTY FL SCH DIST			2	1.D FE	10,445,000	70.5230	7,366,111	10,445,000	10,445,000					2.950	2.949	MS	90,726	308,128	11/03/2021	03/15/2043
597502-CC-5	MIDLAND CNTY TX HOSP DIST SERIES A			2	1.D FE	15,123,448	68.1200	10,129,405	14,870,000	15,045,113		(24,725)			3.120	2.916	MN	59,282	463,944	09/01/2021	05/15/2051
597749-7F-1	MIDLAND TX SERIES A			2	1.B FE	36,063,110	88.7910	31,986,878	36,025,000	36,054,681		(3,468)			4.669	4.654	MS	560,669	1,682,007	08/09/2022	03/01/2050
60374Y-8B-6	MINNEAPOLIS MN City of Minneapolis MN 4.629 0			1	1.A FE	25,518,190	91.8780	23,428,900	25,500,000	25,500,000		(368)			4.629	4.620	MS	393,465	1,180,395	02/25/2014	03/01/2044
616871-MF-3	MORENO VLY CA UNIF SCH DIST			2	1.D FE	6,075,000	80.2150	4,873,065	6,075,000	6,075,000					3.819	3.818	FA	96,668	232,004	02/16/2022	08/01/2044
626905-PK-3	MURRIETA VLY CA UNIF SCH DIST			2	1.C FE	5,090,300	66.7090	3,335,428	5,000,000	5,063,025		(8,485)			3.054	2.845	MS	50,900	152,700	09/01/2021	09/01/2050
642714-AL-3	NEW BRITAIN CT City of New Britain CT 4.402 0			2	1.F FE	6,335,000	95.9080	6,075,781	6,335,000	6,335,000					4.402	4.402	MS	92,956	278,867	05/16/2018	03/01/2034
642714-FK-0	NEW BRITAIN CT			2	1.C FE	64,444	97.6400	63,466	65,000	64,508		25			4.350	4.422	MS	943	2,828	06/13/2022	03/01/2039
642714-FL-8	NEW BRITAIN CT			2	1.F FE	19,139,866	91.2190	17,609,747	19,305,000	19,160,940		8,558			4.350	4.428	MS	279,923	839,768	06/13/2022	03/01/2039
64966H-4K-3	NEW YORK NY City of New York NY 5.517 10/0			1	1.C FE	3,713,712	99.3310	3,238,177	3,260,000	3,548,642		(16,371)			5.517	4.592	AO	44,964	179,854	11/16/2011	10/01/2037
672325-P5-0	OAKLAND CA UNIF SCH DIST ALAME			2	1.E FE	19,112,040	76.1860	15,115,384	19,840,000	19,185,519		32,055			3.115	3.394	FA	257,507	618,016	08/17/2022	08/01/2040
68583R-DQ-2	OREGON ST CMNTY CLG DISTS				1.C FE	24,324,646	74.3500	17,907,246	24,085,000	24,286,180		(11,724)			2.945	2.871	JD	1,970	1,063,955	08/25/2021	06/30/2040
692039-SU-5	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	1,375,000	77.9350	1,071,608	1,375,000	1,375,000					3.077	3.076	FA	17,629	42,309	10/22/2021	08/01/2039
692039-SV-3	OXNARD CA UNION HIGH SCH DIST			2	1.C FE	3,810,000	75.0710	2,860,218	3,810,000	3,810,000					3.177	3.176	FA	50,435	121,044	10/22/2021	08/01/2043
696735-RC-5	PALMDALE CA SCH DIST SERIES B			2	1.D FE	9,694,611	68.2370	6,547,378	9,595,000	9,665,039		(9,585)			2.948	2.825	FA	117,859	282,861	08/27/2021	08/01/2047
727199-KJ-9	PLANO TX INDEP SCH DIST			2	1.B FE	4,981,250	100.6900	5,034,477	5,000,000	4,983,148		1,542			6.270	6.323	FA	118,433	313,500	11/09/2023	02/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
748508-B5-6	QUINCY MA			2	1.C FE	50,000,000	76.4710	38,235,425	50,000,000	50,000,000					2.990	2.989	JD	66,444	1,495,000	12/15/2021	12/15/2039
790109-ET-5	SAINT JAMES PARISH LA SCH DIST			2	1.C FE	1,834,506	69.4450	1,250,007	1,800,000	1,823,330		(3,457)			3.125	2.891	MS	18,750	56,250	08/24/2021	03/01/2046
796720-PQ-7	SAN BERNARDINO CA CMNTY CLG DI			2	1.B FE	3,020,790	66.6190	1,998,557	3,000,000	3,014,464		(1,986)			2.856	2.775	FA	35,700	85,680	09/15/2021	08/01/2049
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST			2	1.B FE	24,500,000	73.8020	18,081,402	24,500,000	24,500,000					2.760	2.759	FA	281,750	676,200	12/08/2021	08/01/2041
797683-HU-6	SAN FRANCISCO CA CMNTY CLG DIS SERIES A1			2	1.E FE	3,745,000	77.1130	2,887,875	3,745,000	3,745,000					3.165	3.163	JD	5,268	118,529	12/02/2020	06/15/2041
800768-AH-6	SANGAMON CNTY IL WTR RECLAMATI SERIES B			2	2.A FE	1,491,242	84.5380	1,593,544	1,885,000	1,555,715		32,786			2.907	5.720	JJ	27,398	54,797	12/21/2022	01/01/2034
800851-SX-6	SANGER CA UNIF SCH DIST			2	1.C FE	6,716,470	71.6410	4,954,007	6,915,000	6,743,808		8,767			2.734	2.936	FA	78,773	189,056	10/13/2021	08/01/2042
801546-NT-5	SANTA CLARA CNTY CA County of Santa Clara CA 3.25			1	1.A FE	19,191,218	91.4500	19,789,709	21,640,000	20,146,396		99,630			3.250	4.000	FA	293,042	703,300	03/22/2013	08/01/2036
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST SERIES B-1			2	1.C FE	10,939,038	95.3070	10,197,814	10,700,000	10,888,495		(20,485)			5.000	4.718	FA	222,917	535,000	04/27/2022	08/01/2042
83412P-HP-0	SOLANO CNTY CA CMNTY CLG DIST SERIES A			2	1.C FE	2,000,000	73.2130	1,464,255	2,000,000	2,000,000					2.819	2.818	FA	23,492	56,380	09/16/2021	08/01/2041
845389-MG-7	S WSTRN CA CMNTY CLG DIST			2	1.D FE	3,507,900	72.0940	3,604,712	5,000,000	3,617,649		50,595			2.844	5.386	FA	59,250	142,200	10/04/2022	08/01/2041
849476-LE-4	SPRING BRANCH TX INDEP SCH DIS			2	1.C FE	14,285,000	99.9920	14,283,870	14,285,000	14,285,000					5.892	5.832	FA	350,697	841,672	12/04/2023	02/01/2039
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC				1.D	26,884,980	82.7140	22,017,776	26,619,165	26,828,985		(12,263)			3.660	3.608	MON	16,238	974,261	05/26/2020	08/25/2045
915625-DT-1	UPPER CHICHESTER TWP PA			2	1.D FE	8,024,160	65.8650	5,269,234	8,000,000	8,016,377		(2,338)			2.976	2.940	MN	39,680	238,080	08/25/2021	11/01/2050
91882R-HM-7	VAL VERDE CA UNIF SCH DIST			2	1.C FE	6,320,000	74.5290	4,710,230	6,320,000	6,320,000					3.168	3.167	FA	83,424	200,218	11/12/2021	08/01/2043
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						847,952,346	XXX	731,256,398	858,764,165	849,050,640		342,108			XXX	XXX	XXX	10,309,433	34,553,906	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						847,952,346	XXX	731,256,398	858,764,165	849,050,640		342,108			XXX	XXX	XXX	10,309,433	34,553,906	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE E			2	1.E FE	32,959,920	92.2270	31,818,419	34,500,000	33,026,868		38,199			5.250	5.604	FA	684,250	1,811,250	03/02/2023	02/15/2048
010604-DE-3	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.52			1	2.A FE	2,800,000	93.1650	2,608,607	2,800,000	2,800,000					4.522	4.522	AO	31,654	126,616	02/24/2017	10/01/2035
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.72			1	2.A FE	11,520,000	90.4190	10,416,319	11,520,000	11,520,000					4.722	4.722	AO	135,994	543,974	02/24/2017	10/01/2040
02936T-AK-7	AMERICAN SAMOA AS ECON DEV AUT SERIES C 144A				3.C FE	1,785,760	94.1850	1,883,708	2,000,000	1,903,027		54,021			3.720	6.897	MS	24,800	74,400	09/22/2022	09/01/2027
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	13,738,248	66.6990	12,739,433	19,100,000	13,956,991		122,747			3.121	5.185	JJ	298,056	596,111	03/07/2023	07/01/2051
03255L-KK-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	57,025,000	75.7830	43,215,033	57,025,000	57,025,000					3.215	3.214	JJ	916,677	1,833,354	12/02/2021	07/01/2041
03255L-KL-2	ANAHEIM CA PUBLIC FING AUTH LE SERIES A			2	1.E FE	25,015,000	69.0660	17,276,762	25,015,000	25,015,000					3.265	3.264	JJ	408,370	816,740	12/02/2021	07/01/2046
040664-FS-8	ARIZONA BRD OF RGTS SERIES C			2	1.C FE	15,000,000	81.8110	12,271,643	15,000,000	15,000,000					4.216	4.213	JJ	316,200	632,400	04/01/2022	07/01/2053
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC				2.C	75,756,074	75.6500	57,309,705	75,756,074	75,756,074					3.710	3.710	AO	702,638	2,810,550	03/24/2020	10/01/2049
047681-QN-4	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.E FE	12,357,032	81.8030	10,245,792	12,525,000	12,380,365		3,938			4.003	4.083	JD	22,283	501,376	05/17/2018	12/15/2046
047681-QS-3	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00				1.F FE	5,375,000	91.2730	4,905,906	5,375,000	5,375,000					4.003	4.003	JD	9,563	215,161	12/01/2017	12/15/2037
047681-QT-1	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.15				1.F FE	4,000,000	83.4940	3,339,771	4,000,000	4,000,000					4.153	4.153	JD	7,383	166,120	12/01/2017	12/15/2046
059231-Y6-1	BALTIMORE MD REVENUE SERIES B			2	1.E FE	1,358,780	70.7120	1,255,139	1,775,000	1,392,950		14,200			2.864	4.705	JJ	25,418	50,836	06/30/2022	07/01/2043
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI Bay Area Toll Authority 6.263			1	1.C FE	22,500,000	105.8310	23,811,939	22,500,000	22,500,000					6.263	6.263	AO	352,294	1,409,175	10/28/2009	04/01/2049
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-3			1	1.C FE	102,638,705	65.5960	67,462,443	102,845,000	102,650,718		4,085			3.126	3.135	AO	803,734	3,214,935	01/27/2022	04/01/2055
072024-YD-8	BAY AREA CA TOLL AUTH TOLL BRI SERIES S-10			2	1.D FE	90,000,000	70.8430	63,758,610	90,000,000	90,000,000					3.276	3.275	AO	737,100	2,948,400	12/09/2021	04/01/2050
072868-AA-0	BAYLOR UNIV TX Baylor University 4.313 03/01/			1	1.E FE	68,577,502	84.8710	57,860,538	68,175,000	68,466,079		(11,559)			4.313	4.277	MS	980,129	2,940,388	04/06/2016	03/01/2042
088632-DC-5	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,264,350	75.0430	3,950,996	5,265,000	5,264,461		28			2.929	2.928	AO	38,553	154,212	11/12/2020	10/01/2040
088632-DD-3	BI ST DEV AGY OF THE MO IL MET SERIES B			2	1.C FE	5,000,000	72.4400	3,622,006	5,000,000	5,000,000					2.979	2.977	AO	37,238	148,950	07/08/2020	10/01/2042
114894-ZW-1	BROWARD CNTY ARPT SYS REVENUE SERIES C			1	1.E FE	29,400,000	79.8650	23,480,419	29,400,000	29,400,000					3.477	3.476	AO	255,560	1,022,238	11/01/2019	10/01/2043
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73			2	1.F FE	4,397,505	83.1060	3,739,788	4,500,000	4,425,547		4,657			3.731	3.902	AO	41,974	167,895	08/22/2018	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78			1	1.F FE	9,138,145	77.7140	7,196,315	9,260,000	9,160,710		3,930			3.787	3.872	AO	87,669	350,676	03/07/2019	04/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH SERIES A				1.G FE	191,500,000	100.4240	192,311,386	191,500,000	191,500,000					5.603	5.605	JJ	5,364,873	10,729,745	10/07/2022	07/01/2027
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	29,900,000	90.7520	27,134,896	29,900,000	29,900,000					4.190	4.190	JD	104,401	1,252,810	03/30/2022	06/01/2037
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	83,501,514	88.8280	77,960,219	87,765,000	83,903,718		178,798			4.353	4.773	JD	318,368	3,820,410	09/06/2022	06/01/2041
13032U-WS-3	CALIFORNIA ST HLTH FACS FING A SERIES B				1.F FE	50,000,000	74.9080	37,453,910	50,000,000	50,000,000					3.737	3.737	JD	155,708	1,868,500	09/25/2020	06/01/2047
13034A-C8-1	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.99				1.E FE	2,270,000	86.6820	1,967,672	2,270,000	2,270,000					3.990	3.990	JJ	45,287	90,573	05/02/2019	07/01/2039
13034A-C9-9	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 4.09				1.E FE	5,800,000	80.2730	4,655,817	5,800,000	5,800,000					4.090	4.090	JJ	118,610	237,220	05/02/2019	07/01/2049
13034A-M9-8	CALIFORNIA ST INFRASTRUCTURE & SERIES A			2	1.A FE	1,515,617	74.3090	1,185,221	1,595,000	1,526,955		3,955			2.716	3.102	AO	10,830	43,320	01/27/2022	10/01/2040
13034A-NM-8	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67				1.E FE	5,096,813	77.7110	3,982,695	5,125,000	5,100,562		733			3.670	3.702	JJ	94,044	188,088	07/10/2019	07/01/2046
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE &				1.E FE	7,936,920	71.3820	5,610,602	7,860,000	7,929,636		(2,100)			3.460	3.402	JJ	135,978	271,956	05/12/2021	07/01/2051
13048V-D2-1	CALIFORNIA ST MUNI FIN AUTH RE				1.E FE	25,000,000	83.7820	20,945,623	25,000,000	25,000,000					4.565	4.565	AO	285,313	1,141,250	04/08/2022	10/01/2052
13048V-ZW-1	CALIFORNIA ST MUNI FIN AUTH RE SERIES B			2	1.E FE	24,931,518	74.1640	24,147,945	32,560,000	25,604,699		300,393			3.280	5.392	FA	444,987	1,067,968	09/01/2022	02/01/2046
13049G-CM-9	CALIFORNIA ST MUNI FIN AUTH CO SERIES B				1.E FE	7,000,000	104.2910	7,300,348	7,000,000	7,000,000					6.768	6.768	MN	78,960	473,760	10/28/2022	11/01/2032
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I			2	2.B FE	22,348,577	90.1410	23,770,137	26,370,000	23,333,412		448,085			3.637	6.251	JAJO	239,769	959,077	09/23/2022	07/01/2030
13077D-BY-7	CALIFORNIA ST UNIV REVENUE California State Universi 3.89			1	1.D FE	89,075,650	81.8060	73,274,010	89,570,000	89,154,286		10,975			3.899	3.930	MN	582,056	3,492,334	04/25/2017	11/01/2047
13077D-FR-8	CALIFORNIA ST UNIV REVENUE California State Universi 3.99			2	1.D FE	23,840,000	88.1750	21,020,970	23,840,000	23,840,000					3.998	3.998	MN	158,854	953,123	07/13/2018	11/01/2038
13077D-FS-6	CALIFORNIA ST UNIV REVENUE California State Universi 4.24			2	1.D FE	41,665,000	82.7070	34,459,680	41,665,000	41,665,000					4.248	4.248	MN	294,988	1,769,929	07/13/2018	11/01/2050
13077D-HX-3	CALIFORNIA ST UNIV REVENUE			2	1.D FE	7,208,091	74.1370	7,447,040	10,045,000	7,339,718		62,493			3.590	5.801	MN	60,103	360,616	10/27/2022	11/01/2051
13077D-NK-4	CALIFORNIA ST UNIV REVENUE SERIES E			2	1.D FE	9,185,803	69.3680	6,728,699	9,700,000	9,236,206		17,800			2.897	3.240	MN	46,835	281,009	01/28/2022	11/01/2051
13077D-QU-9	CALIFORNIA ST UNIV REVENUE SERIES B			1	1.D FE	7,753,200	71.6730	5,733,836	8,000,000	7,785,239		10,426			2.795	3.009	MN	37,267	223,600	10/20/2021	11/01/2041
13077D-QV-7	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	20,078,800	69.2120	13,842,456	20,000,000	20,053,707		(7,523)			2.845	2.799	MN	94,833	569,000	08/20/2021	11/01/2044
13077D-RV-6	CALIFORNIA ST UNIV REVENUE SERIES B			2	1.D FE	64,775,143	66.7160	43,071,817	64,560,000	64,709,311		(20,057)			2.939	2.900	MN	316,236	1,897,418	08/23/2021	11/01/2052
152691-BC-4	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	13,800,000	77.7240	10,725,904	13,800,000	13,800,000					3.304	3.303	JD	37,996	455,952	10/21/2021	12/01/2041
152691-BD-2	CENTRL BRADFORD PROGRESS AUTH SERIES C				1.F FE	62,760,000	70.6560	44,343,706	62,760,000	62,760,000					3.404	3.404	JD	178,029	2,136,350	10/21/2021	12/01/2051
16557H-GE-9	CHESTER CNTY PA HLTH & EDU FAC SERIES C				1.D FE	48,000,000	67.4660	32,383,766	48,000,000	48,000,000					3.314	3.314	JD	132,560	1,590,720	10/29/2020	06/01/2051
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89			1	1.C FE	22,830,213	110.2500	25,170,390	22,830,213	22,830,213					6.899	6.899	JD	131,255	1,575,056	07/30/2008	12/01/2040
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALES SERIES B				1.C FE	8,775,000	84.5610	7,420,193	8,775,000	8,775,000					3.912	3.912	JD	28,607	343,278	08/28/2020	12/01/2040
191872-BF-6	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	1,250,000	99.5560	1,244,451	1,250,000	1,250,000					5.494	5.489	JJ	34,338	68,675	09/16/2022	07/01/2040
191872-BG-4	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	1,500,000	99.3240	1,489,862	1,500,000	1,500,000					5.594	5.589	JJ	41,955	83,910	09/16/2022	07/01/2043
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE Colorado Bridge Enterpris 6.07			1	1.B FE	10,000,000	104.4510	10,445,068	10,000,000	10,000,000					6.078	6.078	JD	50,650	607,800	12/02/2010	12/01/2040
19645R-5R-8	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.3			2	1.B FE	5,260,000	89.7600	4,721,381	5,260,000	5,260,000					4.300	4.300	FA	94,242	226,180	03/30/2017	02/01/2040
19645R-5S-6	COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.42			2	1.B FE	12,235,000	86.3660	10,566,912	12,235,000	12,235,000					4.420	4.420	FA	225,328	540,787	03/30/2017	02/01/2047
19648F-NW-0	COLORADO ST HLTH FACS AUTH HOS SERIES B				1.E FE	3,595,000	76.9980	2,768,063	3,595,000	3,595,000					3.846	3.846	MN	23,044	138,264	11/07/2019	11/01/2049
19648G-JV-5	COLORADO ST HSG & FIN AUTH SF SERIES C1			2	1.A FE	3,991,480	98.8580	3,954,321	4,000,000	3,990,909		(571)			5.894	5.913	MN	39,293	87,100	05/28/2024	11/01/2044
19648G-JW-3	COLORADO ST HSG & FIN AUTH SF SERIES C1			2	1.A FE	24,131,336	98.2440	23,765,173	24,190,000	24,127,631		(3,705)			5.944	5.964	MN	239,642	531,207	05/28/2024	11/01/2048
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74			1	1.D FE	3,605,000	101.9760	3,676,245	3,605,000	3,605,000					5.740	5.740	JD	17,244	206,927	03/05/2008	06/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P-KG-6	CMWLTH FING AUTH PA Commonwealth Financing Au 4.14			1	1.D FE	56,840,040	90.5350	51,627,475	57,025,000	56,890,685		7,174			4.144	4.167	JD	196,926	2,363,116	11/14/2016	06/01/2038
20281P-KL-5	CMWLTH FING AUTH PA Commonwealth Financing Au 4.01			1	1.D FE	17,568,460	95.1420	17,125,607	18,000,000	17,744,336		24,853			4.014	4.216	JD	60,210	722,520	11/10/2016	06/01/2033
20281P-KT-8	CMWLTH FING AUTH PA Commonwealth Financing Au 3.86				1.D FE	33,190,000	88.9920	29,536,568	33,190,000	33,190,000					3.864	3.864	JD	106,872	1,282,462	01/11/2018	06/01/2038
20281P-NE-8	CMWLTH FING AUTH PA SERIES A				1.D FE	29,946,040	73.7680	31,037,852	42,075,000	30,853,826		417,953			2.991	5.488	JD	104,872	1,258,463	09/29/2022	06/01/2042
20753A-CF-9	FANNIE MAE CAS SERIES 2023-R03 CLASS 2B1 144A				3.A FE	30,812,047	113.6040	31,070,825	27,350,000	30,694,215		(117,832)			10.919	9.940	MON	49,771	1,830,780	09/10/2024	04/25/2043
20753B-AF-9	FANNIE MAE CAS SERIES 2023 R07 CLASS 2B1 144A				3.B FE	22,951,975	107.5470	23,047,290	21,430,000	22,919,652		(32,323)			9.069	8.987	MON	32,391	777,554	09/25/2024	09/25/2043
20753D-AF-5	FANNIE MAE CAS SERIES 2022-R09 CLASS 2B1 144A				3.B FE	1,113,750	111.6160	1,116,164	1,000,000	1,108,319		(5,431)			11.319	10.359	MON	1,886	121,886	01/12/2024	09/25/2042
20753U-AF-7	FANNIE MAE CAS SERIES 2024 R01 CLASS 1B1 144A				3.B FE	15,201,450	102.7260	15,347,333	14,940,000	15,192,240		(9,210)			7.269	7.901	MON	18,099	692,560	06/06/2024	01/25/2044
20753U-AJ-9	FANNIE MAE CAS SERIES 2024-R01 CLASS 1B2 144A				4.A FE	42,836,929	104.7060	43,648,990	41,687,000	42,818,794		(18,135)			8.569	9.060	MON	59,535	2,051,069	12/17/2024	01/25/2044
20753Y-AF-9	FANNIE MAE CAS SERIES 2022-R04 CLASS 1B1 144A				3.B FE	28,239,613	107.6160	30,739,564	28,564,200	28,272,715		10,353			9.819	6.615	MON	46,744	3,045,975	09/16/2022	03/25/2042
20754D-AJ-6	FANNIE MAE CAS SERIES 2022-R05 CLASS 2B2 144A				1.A	89,748,925	109.3910	90,663,596	82,880,200	89,519,587		(229,338)			11.569	11.186	MON	159,804	9,215,434	06/13/2024	04/25/2042
20754E-AF-2	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B1 144A				3.C FE	42,957,707	106.0550	44,273,849	41,746,200	42,887,331		(57,473)			8.469	8.865	MON	58,923	3,509,732	06/28/2024	07/25/2043
20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A				4.C FE	32,612,651	110.0910	34,851,795	31,657,200	32,590,870		(19,487)			10.469	10.918	MON	55,235	3,330,939	04/17/2024	07/25/2043
20754G-AJ-9	FANNIE MAE CAS SERIES 2024 R02 CLASS 1B2 144A				1.A	42,913,854	103.9130	43,672,472	42,028,000	42,898,434		(15,420)			8.269	8.767	MON	57,920	1,725,081	12/05/2024	02/25/2044
20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A				3.C FE	59,724,204	112.0050	63,329,590	56,542,000	59,534,235		(114,185)			11.369	9.097	MON	107,136	6,789,948	01/31/2024	06/25/2042
20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A				3.C FE	61,279,602	110.6240	66,429,574	60,050,000	61,189,284		(39,970)			10.919	8.235	MON	109,279	7,075,056	08/30/2023	05/25/2042
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A				3.C FE	36,652,778	110.1270	38,269,289	34,750,000	36,560,425		(65,487)			9.919	9.855	MON	57,446	3,409,992	09/10/2024	05/25/2043
20754Q-AJ-7	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B2 144A				4.C FE	40,718,646	115.1980	41,857,368	36,335,000	40,644,260		(62,090)			12.819	12.050	MON	77,628	4,192,992	07/22/2024	05/25/2043
20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A				3.C FE	31,842,263	109.9130	33,512,852	30,490,400	31,804,494		(32,207)			10.119	9.930	MON	51,421	2,826,244	07/23/2024	01/25/2043
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A				4.C FE	51,322,359	112.9310	54,334,468	48,113,000	51,268,294		(48,803)			12.469	12.355	MON	99,985	5,859,406	05/08/2024	01/25/2043
20755C-AF-5	FANNIE MAE CAS SERIES 2023-R08 CLASS 1B1 144A				3.B FE	32,671,769	104.9000	33,662,490	32,090,000	32,635,353		(36,266)			8.119	8.747	MON	43,422	2,783,264	03/19/2024	10/25/2043
20755D-AF-3	FANNIE MAE CAS SERIES 2022-R08 CLASS 1B1 144A				3.C FE	24,626,392	109.3340	26,765,809	24,480,800	24,610,735		(5,094)			10.169	7.444	MON	41,490	2,697,648	09/16/2022	07/25/2042
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A				1.A	38,748,266	108.7090	41,526,765	38,200,000	38,711,816		(18,883)			9.669	9.566	MON	61,558	4,015,244	01/18/2024	12/25/2042
207942-AC-7	FANNIE MAE CAS SERIES 2023-R05 CLASS 1B1 144A				3.C FE	35,187,093	109.1150	36,252,632	33,224,200	35,077,630		(81,171)			9.319	9.301	MON	51,602	3,152,574	03/19/2024	06/25/2043
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A				4.B FE	59,121,040	111.2240	60,752,937	54,622,000	59,039,966		(69,776)			11.419	11.194	MON	103,953	5,636,307	10/04/2024	06/25/2043
231266-LF-2	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.874 1			1	1.B FE	55,103,950	94.5240	51,988,387	55,000,000	55,080,689		(2,609)			4.874	4.862	MN	446,783	2,680,700	11/19/2013	11/01/2043
231266-MJ-3	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.237 1			1	1.B FE	57,500,000	82.5650	47,474,674	57,500,000	57,500,000					4.237	4.237	MN	406,046	2,436,275	10/28/2014	11/01/2054
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	23,585,000	76.9210	18,141,922	23,585,000	23,585,000					3.089	3.088	MN	121,423	728,541	07/31/2020	11/01/2040
235036-8N-3	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	78,435,000	70.3810	55,202,961	78,435,000	78,435,000					2.843	2.842	MN	371,651	2,229,907	10/28/2021	11/01/2046
23503C-AN-7	DALLAS FORT WORTH TX INTERNATI SERIES A			2	1.E FE	100,525,000	86.8040	87,260,053	100,525,000	100,525,000					4.507	4.505	MN	755,110	4,530,662	04/06/2022	11/01/2051
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02			1	1.B FE	77,358,343	91.6850	61,892,020	67,505,000	75,595,148		(193,435)			5.022	4.221	JD	282,508	3,390,101	09/18/2014	12/01/2048
235241-LX-2	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 4.92			1	1.B FE	44,551,118	94.6630	40,004,580	42,260,000	44,038,330		(71,665)			4.922	4.556	JD	173,336	2,080,037	03/13/2017	12/01/2041
249015-F4-5	DENTON TX UTILITY SYS REVENUE			2	1.F FE	15,000,000	66.9690	10,045,332	15,000,000	15,000,000					3.144	3.143	JD	39,300	471,600	08/27/2021	12/01/2050
249218-BC-1	DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24			1	1.D FE	101,522,670	92.7510	94,114,856	101,470,000	101,495,469		(2,569)			4.242	4.238	JD	191,305	4,304,357	10/08/2014	12/15/2037
250336-EZ-3	DESCHUTES CNTY OR HOSP FACS AU SERIES B				1.F FE	14,000,000	76.9480	10,772,692	14,000,000	14,000,000					3.985	3.985	JJ	278,950	557,900	10/09/2020	01/01/2050
25483V-QA-5	DIST OF COLUMBIA REVENUE District of Columbia 4.482 06/			1	1.C FE	4,295,000	98.1150	4,214,048	4,295,000	4,295,000					4.482	4.482	JD	16,042	192,502	08/19/2015	06/01/2029
25483V-QB-3	DIST OF COLUMBIA REVENUE District of Columbia 4.582 06/			1	1.C FE	3,000,000	97.7480	2,932,450	3,000,000	3,000,000					4.582	4.582	JD	11,455	137,460	08/19/2015	06/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25483V-QC-1	DIST OF COLUMBIA REVENUE District of Columbia 5.041 06/			1	1.C FE	41,385,000	93.1820	38,563,358	41,385,000	41,385,000					5.041	5.041	JD	173,851	2,086,218	08/19/2015	06/01/2040
25483V-QD-9	DIST OF COLUMBIA REVENUE District of Columbia 4.931 06/			1	1.C FE	20,000,000	96.1920	19,238,394	20,000,000	20,000,000					4.931	4.931	JD	82,183	986,200	08/19/2015	06/01/2035
270618-GR-6	E BATON ROUGE PARISH LA SWR CO SERIES B				1.D FE	280,000	86.3610	241,812	280,000	280,000					1.693	1.693	FA	1,975	4,740	07/31/2020	02/01/2030
282659-BK-6	EL CAJON CA SERIES A			2	1.C FE	3,750,000	75.2540	2,822,029	3,750,000	3,750,000					3.284	3.282	AO	30,788	123,150	01/14/2021	04/01/2043
283062-FN-2	EL DORADO CA IRR DIST REVENUE SERIES A			2	1.C FE	30,520,000	93.9130	28,662,208	30,520,000	30,520,000					4.906	4.904	JJ	748,656	1,497,311	04/27/2022	01/01/2043
28337L-DS-4	EL PASO CNTY CO REVENUE County of El Paso CO 4.471 10/			1	1.D FE	10,000,000	94.7890	9,478,927	10,000,000	10,000,000					4.471	4.471	AO	111,775	447,100	05/27/2015	10/01/2035
28337L-DT-2	EL PASO CNTY CO REVENUE County of El Paso CO 4.671 10/			1	1.D FE	25,814,060	89.3950	23,104,027	25,845,000	25,819,427		710			4.671	4.678	AO	301,805	1,207,220	06/03/2015	10/01/2045
29270C-YV-1	ENERGY N W WA ELEC REVENUE Energy Northwest 3.603 07/01/2			1	1.C FE	2,000,000	98.0900	1,961,796	2,000,000	2,000,000					3.603	3.603	JJ	36,030	72,060	08/16/2012	07/01/2027
34074M-6B-2	FLORIDA ST HSG FIN CORP REVENU SERIES 4			2	1.A FE	19,610,000	97.8640	19,191,126	19,610,000	19,610,000					5.948	5.944	JJ	648,002		05/23/2024	07/01/2054
34074M-Y9-6	FLORIDA ST HSG FIN CORP REVENU SERIES 6			2	1.A FE	4,121,097	101.9510	4,190,188	4,110,000	4,119,639		(981)			6.515	6.475	JJ	133,883	192,643	10/30/2023	07/01/2048
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	4,010,000	86.2680	3,459,352	4,010,000	4,010,000					2.154	2.154	JJ	43,188	86,375	09/03/2020	07/01/2030
349507-AR-4	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.088 03			1	1.E FE	3,610,000	89.7950	3,241,614	3,610,000	3,610,000					4.088	4.088	MS	49,192	147,577	06/21/2017	03/01/2037
349507-AS-2	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.238 03			1	1.E FE	18,515,000	82.6530	15,303,227	18,515,000	18,515,000					4.238	4.238	MS	261,555	784,666	06/21/2017	03/01/2047
353205-AQ-0	FRANKLIN CNTY OH SPL OBLG County of Franklin OH 5.58 12/				1.B FE	13,520,000	102.2440	13,823,348	13,520,000	13,520,000					5.580	5.580	JD	62,868	754,416	09/19/2007	12/01/2032
35563T-AP-6	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B 144				1.A	16,819,148	102.0970	16,712,258	16,369,000	16,625,699		(193,449)			5.278	(22.609)	MON	16,912	1,248,681	01/18/2024	12/25/2030
35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A				1.A	29,057,920	106.6380	30,979,849	29,051,500	29,055,663		(504)			7.219	2.657	MON	34,953	2,330,010	10/04/2021	01/25/2051
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A				4.B FE	55,856,915	110.5110	60,675,014	54,904,000	55,862,596		(26,234)			7.569	3.919	MON	69,259	4,016,868	09/04/2024	08/25/2033
35564K-DX-4	FREDDIE MAC STACR SERIES 2021-DNA2 CLASS B1 144A				3.A FE	17,419,575	111.8220	19,434,733	17,380,000	17,402,303		(2,367)			7.969	3.391	MON	23,083	1,526,446	06/01/2021	08/25/2033
35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A				3.A FE	30,447,483	112.9200	33,698,089	29,842,485	30,237,264		(37,080)			8.069	2.949	MON	40,132	2,651,338	02/16/2022	10/25/2033
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A			4	1.D	55,509,875	111.1740	57,410,398	51,640,000	55,310,207		(162,321)			10.319	9.764	MON	88,810	5,536,909	02/07/2024	09/25/2042
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A				3.A FE	64,845,111	107.4350	69,768,094	64,940,000	64,887,522		6,669			7.619	5.440	MON	82,461	5,472,456	09/21/2023	01/25/2034
35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A				1.C	22,040,625	113.9520	22,790,404	20,000,000	21,858,459		(115,095)			11.569	10.269	MON	38,563	2,488,555	08/03/2023	03/25/2052
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A				1.E	29,924,750	110.4910	32,705,235	29,600,000	29,895,823		(15,312)			10.069	10.116	MON	49,673	3,231,662	06/29/2023	03/25/2043
35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A				3.C FE	28,468,750	103.0670	29,167,848	28,300,000	28,466,803		(1,947)			7.969	4.389	MON	37,586	2,189,579	08/28/2024	01/25/2042
35564K-S5-9	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS B1 144A				4.C FE	57,380,606	115.7670	57,478,469	49,650,000	57,275,812		(104,794)			12.719	11.314	MON	105,248	3,796,487	10/15/2024	03/25/2043
35564K-SJ-9	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A				4.A FE	59,732,191	105.2620	61,999,289	58,900,000	59,711,454		(20,738)			9.319	6.230	MON	91,479	5,844,436	02/08/2024	02/25/2042
35564K-U3-1	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M2 144A				1.E	15,298,750	111.2920	15,580,873	14,000,000	15,220,916		(60,629)			10.269	9.809	MON	23,961	1,499,909	02/23/2024	04/25/2043
35564K-UE-7	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS B1 144A				4.C FE	40,505,081	109.8840	43,766,885	39,830,000	40,494,343		(10,738)			11.569	7.836	MON	76,797	4,725,097	06/26/2024	03/25/2042
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A				4.B FE	45,044,371	114.7550	46,702,803	40,698,000	44,974,119		(62,179)			12.169	11.501	MON	82,541	3,758,115	12/02/2024	04/25/2043
35564K-WA-3	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS B1 144A				4.A FE	28,647,352	107.3970	29,952,945	27,890,000	28,630,844		(16,274)			10.219	7.624	MON	47,500	3,030,731	02/08/2024	04/25/2042
35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A				4.B FE	71,944,938	109.1510	77,224,057	70,750,000	71,947,483		(3,405)			10.819	7.760	MON	127,572	6,900,725	12/02/2024	05/25/2042
35564K-Y3-7	FREDDIE MAC STACR SERIES 2023 HQA1 CLASS M2 144A				1.A	46,666,613	111.1390	46,622,890	41,950,000	46,561,735		(104,878)			10.069	8.981	MON	70,398	1,583,585	12/04/2024	05/25/2043
35564K-ZS-1	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS B1 144A				4.B FE	82,911,969	112.5290	92,273,698	82,000,000	82,866,024		(15,897)			12.069	8.418	MON	164,940	10,619,909	09/15/2022	06/25/2042
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A				4.B FE	12,872,375	113.0070	14,159,787	12,530,000	12,694,013		(20,199)			8.569	2.730	MON	17,895	1,176,915	02/17/2022	11/25/2050
35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A				1.A	26,799,789	108.2720	29,016,797	26,800,000	26,809,633		(1,140)			7.569	1.733	MON	33,807	2,244,797	10/18/2021	12/25/2050
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS SERIES B				1.C FE	103,100,000	62.9380	64,889,480	103,100,000	103,100,000					3.000	3.000	FA	1,168,467	3,093,000	08/27/2021	02/15/2054
362848-UR-2	GAINESVILLE FL UTILITIES SYS R City of Gainesville FL Ut 3.87				1.E FE	6,665,000	80.1120	5,339,445	6,665,000	6,665,000					3.875	3.875	AO	64,567	258,269	04/03/2019	10/01/2047
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B			2	1.D FE	7,633,504	69.4180	5,188,998	7,475,000	7,583,270		(16,021)			3.150	2.889	MS	78,488	235,463	08/24/2021	03/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
368497-KK-8	GEISINGER PA AUTH HLTH SYS REV SERIES D				1.D FE	9,555,000	76.1260	7,273,805	9,555,000	9,555,000					3.500	3.500	AO	83,606	334,425	06/19/2020	04/01/2041
373541-Q2-0	GEORGIA ST MUNI ELEC AUTH Municipal Electric Author 6 01				1.G FE	9,204,511	103.8030	9,529,080	9,180,000	9,193,628		(972)			6.000	5.980	JJ	275,400	550,800	06/26/2007	01/01/2035
38122N-D4-1	GOLDEN ST TOBACCO SECURITIZATI SERIES A-1			2	1.G FE	84,733,617	82.5000	78,527,882	95,185,000	86,371,632		670,680			3.487	4.648	JD	276,592	3,319,101	08/03/2023	06/01/2036
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T SERIES A			2	1.E FE	23,370,000	68.3020	15,962,219	23,370,000	23,370,000					3.356	3.355	AO	196,074	784,297	02/12/2020	10/01/2052
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T SERIES B			2	1.C FE	161,470,000	69.5040	112,227,592	161,470,000	161,470,000					3.236	3.235	AO	1,306,292	5,225,169	02/12/2020	10/01/2052
386442-UY-1	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.36			1	1.E FE	5,790,000	95.3630	5,521,499	5,790,000	5,790,000					4.365	4.365	JD	21,061	252,734	10/09/2014	06/01/2034
386442-UZ-8	GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.54			1	1.E FE	13,035,000	91.6730	11,949,604	13,035,000	13,035,000					4.545	4.545	JD	49,370	592,441	10/09/2014	06/01/2039
387883-RD-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 3.91			1	1.C FE	10,000,000	94.1220	9,412,183	10,000,000	10,000,000					3.914	3.914	JJ	195,700	391,400	06/01/2012	01/01/2032
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.58			1	1.C FE	19,000,000	91.0710	17,303,494	19,000,000	19,000,000					4.584	4.584	JJ	435,480	870,960	10/07/2015	01/01/2040
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE SERIES A			2	1.D FE	25,000,000	78.3280	19,581,918	25,000,000	25,000,000					3.506	3.505	JJ	438,250	876,500	06/05/2020	07/01/2044
39081H-CZ-3	GREAT LAKES MI WTR AUTH SEWAGE SERIES B				1.E FE	29,325,000	79.4170	23,289,106	29,325,000	29,325,000					2.615	2.614	JJ	383,424	766,849	06/05/2020	07/01/2036
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE SERIES B			2	1.E FE	5,000,000	79.9920	3,999,615	5,000,000	5,000,000					3.606	3.604	JJ	90,150	180,300	06/05/2020	07/01/2044
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP SERIES C			2	1.D FE	99,500,000	80.4730	80,071,043	99,500,000	99,500,000					3.473	3.472	JJ	1,727,818	3,455,635	05/01/2020	07/01/2041
392274-N4-4	GTR ORLANDO FL AVIATION AUTH A Greater Orlando Aviation 3.59			1	1.C FE	12,000,000	82.8830	9,946,006	12,000,000	12,000,000					3.594	3.594	AO	107,820	431,280	09/30/2016	10/01/2039
392397-DA-0	GTR WENATCHEE WA REGL EVENTS C			2	1.G FE	8,877,229	74.4240	6,530,674	8,775,000	8,837,338		(12,549)			3.363	3.194	MS	98,368	295,103	09/24/2021	09/01/2042
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67				1.F FE	8,400,000	100.7930	8,466,636	8,400,000	8,400,000					5.671	5.671	AO	119,091	476,364	02/23/2007	10/01/2032
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC				1.E FE	22,730,000	80.5260	18,303,614	22,730,000	22,730,000					3.756	3.756	JD	71,145	853,739	12/19/2019	06/01/2042
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	8,870,000	83.3470	7,392,840	8,870,000	8,870,000					3.344	3.343	MN	37,901	296,613	10/21/2020	11/15/2037
414008-CV-2	HARRIS CNTY TX CULTURAL EDU FA				1.F FE	2,425,000	76.7160	1,860,371	2,425,000	2,425,000					3.906	3.906	MN	12,103	94,721	10/21/2020	11/15/2046
414009-PU-8	HARRIS CNTY TX CULTURAL EDU FA				1.D FE	5,345,000	76.2350	4,074,746	5,345,000	5,345,000					2.301	2.301	JJ	61,494	122,988	07/24/2020	07/01/2035
414009-SZ-4	HARRIS CNTY TX CULTURAL EDU FA			2	1.D Z	773,675	88.3220	609,420	690,000	771,753		(1,923)			3.481	1.760	MN	3,069	12,009	10/25/2024	05/15/2042
414009-TA-8	HARRIS CNTY TX CULTURAL EDU FA			2	1.D Z	2,229,706	89.2170	1,677,277	1,880,000	2,221,453		(8,253)			3.630	1.061	MN	8,720	34,122	10/25/2024	05/15/2052
414009-TF-7	HARRIS CNTY TX CULTURAL EDU FA			2	1.D FE	1,551,325	75.6080	1,236,195	1,635,000	1,551,975		651			3.481	3.886	MN	7,272	28,457	10/25/2024	05/15/2042
414009-TG-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.D FE	6,020,294	71.3520	4,545,117	6,370,000	6,021,724		1,430			3.630	3.959	MN	29,546	115,616	10/25/2024	05/15/2052
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B			2	1.C FE	6,830,000	74.3430	5,077,654	6,830,000	6,830,000					2.952	2.951	MN	33,604	201,622	10/21/2021	11/01/2042
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89			1	1.E FE	6,010,000	87.9280	5,284,458	6,010,000	6,010,000					3.894	3.894	JJ	117,015	234,029	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 4.14			1	1.E FE	17,280,000	82.3730	14,234,111	17,280,000	17,280,000					4.144	4.144	JJ	358,042	716,083	07/13/2017	07/01/2047
41978C-BK-0	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14			2	1.E FE	10,599,118	72.1020	7,956,481	11,035,000	10,607,227		7,328			3.140	3.339	JJ	173,250	346,499	09/20/2022	07/01/2047
419794-F4-9	HAWAII ST ARPTS SYS REVENUE SERIES B			2	1.D FE	30,168,850	73.6330	22,089,849	30,000,000	30,108,340		(17,834)			3.484	3.410	JJ	522,600	1,045,200	06/17/2021	07/01/2050
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.25			1	1.F FE	5,242,660	97.9700	5,148,328	5,255,000	5,245,374		349			5.250	5.267	AO	68,972	275,888	09/09/2015	10/01/2041
432308-U2-8	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.D FE	11,160,000	87.1880	9,730,180	11,160,000	11,160,000					3.374	3.374	AO	94,135	376,538	02/24/2022	10/01/2034
432308-U3-6	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.D FE	6,850,000	86.3600	5,915,649	6,850,000	6,850,000					3.474	3.474	AO	59,492	237,969	02/24/2022	10/01/2035
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION SERIES A			2	1.D FE	69,360,631	81.5270	56,714,327	69,565,000	69,373,790		6,448			3.858	3.876	AO	670,954	2,683,818	11/21/2022	10/01/2044
44148J-AB-5	US ABS SERIES 2020-11A CLASS E 144A				2.B FE	4,299,245	94.0370	4,847,590	5,155,000	4,703,798		209,999			2.658	7.779	MON	4,187	133,243	11/22/2024	11/20/2051
44244C-TQ-0	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97			2	1.C FE	5,500,000	95.2230	5,237,286	5,500,000	5,500,000					3.973	3.973	MN	27,921	218,515	08/08/2018	11/15/2031
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17			2	1.C FE	1,275,000	90.1430	1,149,326	1,275,000	1,275,000					4.172	4.172	MN	6,797	53,193	08/08/2018	11/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45129Y-4B-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	19,740,000	100.6310	19,864,544	19,740,000	19,740,000					6.060	6.057	JJ	598,122	634,674	11/30/2023	01/01/2044
45129Y-4C-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	19,740,000	100.2930	19,797,878	19,740,000	19,740,000					6.110	6.107	JJ	603,057	639,910	11/30/2023	01/01/2048
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG SERIES E			2	1.B FE	29,761,512	100.4260	29,731,058	29,605,000	29,746,689		(14,135)			6.160	6.077	JJ	911,834	967,557	12/08/2023	01/01/2054
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES A			2	1.B FE	11,075,000	94.3730	10,451,829	11,075,000	11,075,000					5.364	5.361	JJ	297,032	594,063	12/16/2022	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES A			2	1.B FE	10,155,000	92.8610	9,430,072	10,155,000	10,155,000					5.454	5.451	JJ	276,927	553,854	12/16/2022	01/01/2048
45203M-TA-9	ILLINOIS ST HSG DEV AUTH REVEN SERIES L			2	1.A FE	4,004,000	103.0710	4,122,857	4,000,000	4,002,852		(678)			6.438	6.422	AO	64,380	240,352	10/30/2023	10/01/2043
45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN SERIES L			2	1.A FE	4,972,032	103.0410	5,131,451	4,980,000	4,971,314		(215)			6.558	6.571	AO	81,647	304,816	10/30/2023	10/01/2048
45203M-VE-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES O			2	1.A FE	9,000,000	101.7210	9,154,915	9,000,000	9,000,000					6.218	6.217	AO	139,905	467,905	11/08/2023	10/01/2043
45203M-VF-5	ILLINOIS ST HSG DEV AUTH REVEN SERIES O			2	1.A FE	5,760,000	101.2800	5,833,721	5,760,000	5,760,000					6.278	6.277	AO	90,403	302,348	11/08/2023	10/01/2049
45203M-XD-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES B			2	1.A FE	16,208,063	98.0180	15,893,620	16,215,000	16,208,589		526			5.784	5.786	AO	234,469	534,068	04/10/2024	10/01/2044
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN			2	1.A FE	20,153,161	100.3220	20,245,018	20,180,000	20,152,771		(390)			6.051	6.062	AO	305,273	413,814	05/29/2024	10/01/2044
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94				1.D FE	33,845,000	79.6480	26,956,862	33,845,000	33,845,000					3.944	3.944	FA	504,275	1,334,847	01/11/2018	08/15/2047
45204F-ED-3	ILLINOIS ST FIN AUTH REVENUE SERIES C			1	1.F FE	36,400,000	78.4730	28,564,052	36,400,000	36,400,000					3.510	3.510	MN	163,254	1,277,640	09/18/2020	05/15/2041
452227-FT-3	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2			1	1.F FE	76,233,780	91.9740	70,084,234	76,200,000	76,220,113		(1,370)			4.080	4.077	JD	138,176	3,108,960	08/01/2012	06/15/2036
452227-GL-9	ILLINOIS ST SALES TAX REVENUE State of Illinois 3.88 06/15/2			1	1.F FE	62,500,000	87.5030	54,689,681	62,500,000	62,500,000					3.880	3.880	JD	107,778	2,425,000	05/10/2013	06/15/2037
452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2			1	1.F FE	88,666,667	96.0120	85,130,693	88,666,667	88,666,667					4.620	4.620	JD	182,062	4,096,400	03/11/2014	06/15/2038
45506D-4K-8	INDIANA ST FIN AUTH REVENUE SERIES B			2	2.B FE	3,770,358	82.9740	3,750,410	4,520,000	3,885,667		51,715			3.526	5.487	MS	46,927	159,375	09/06/2022	09/15/2034
45506D-4L-6	INDIANA ST FIN AUTH REVENUE SERIES B			2	2.B FE	6,226,236	79.4090	6,126,370	7,715,000	6,397,237		76,874			3.748	5.773	MS	85,141	289,158	09/06/2022	09/15/2037
45506D-VD-4	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 4.80			1	1.B FE	5,000,000	97.7660	4,888,300	5,000,000	5,000,000					4.807	4.807	JJ	110,828	240,350	07/02/2015	07/15/2035
45506D-WY-7	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 3.62			1	1.B FE	1,000,000	88.1320	881,316	1,000,000	1,000,000					3.624	3.624	JJ	18,120	36,240	06/08/2016	07/01/2036
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A			2	1.E FE	56,476,915	67.7790	38,529,120	56,845,000	56,478,924		2,009			3.313	3.348	MS	627,758	1,833,580	10/01/2024	03/01/2051
45506E-FH-1	INDIAN ST FIN AUTH REVENUE			1	1.D FE	37,045,000	80.9630	29,992,569	37,045,000	37,045,000					4.314	4.314	MS	532,707	1,598,121	03/30/2022	03/01/2052
45528S-5R-3	INDIANAPOLIS IN LOCAL PUBLIC I Indianapolis Local Public 5.96			1	1.D FE	12,900,000	101.2570	13,062,092	12,900,000	12,900,000					5.966	5.966	JJ	354,878	759,416	02/25/2010	01/15/2030
45656R-CW-0	INDUSTRY CA SALES TAX REVENUE City of Industry CA 4.625 01/0			1	1.E FE	10,375,809	95.1540	9,981,632	10,490,000	10,412,990		4,876			4.625	4.708	JJ	242,581	485,163	12/03/2015	01/01/2034
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE City of Industry CA 5.125 01/0			1	1.E FE	52,979,845	91.0900	48,947,303	53,735,000	53,008,352		3,467			5.125	5.202	JJ	1,376,959	2,753,919	12/15/2015	01/01/2051
462590-KS-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.59			1	1.F FE	3,065,000	95.5640	2,929,032	3,065,000	3,065,000					3.595	3.595	JD	9,182	110,187	10/19/2016	12/01/2027
462590-KT-6	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.74			1	1.F FE	2,065,000	94.4460	1,950,318	2,065,000	2,065,000					3.745	3.745	JD	6,445	77,334	10/19/2016	12/01/2028
462590-KU-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.89			1	1.F FE	3,570,400	93.4560	3,439,177	3,680,000	3,598,128		14,017			3.895	4.390	JD	11,945	143,336	12/15/2022	12/01/2029
462590-KV-1	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.04			1	1.F FE	1,395,000	92.6120	1,291,936	1,395,000	1,395,000					4.045	4.045	JD	4,702	56,428	10/19/2016	12/01/2030
462590-KW-9	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	1,500,000	91.9780	1,379,668	1,500,000	1,500,000					4.195	4.195	JD	5,244	62,925	10/19/2016	12/01/2031
462590-KX-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.69			1	1.F FE	500,000	90.9200	454,599	500,000	500,000					4.690	4.690	JD	1,954	23,450	10/19/2016	12/01/2036
462590-LJ-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.72			1	1.F FE	2,435,000	95.9110	2,335,427	2,435,000	2,435,000					3.725	3.725	JD	7,559	90,704	10/19/2016	12/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462590-LK-4	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.87			1	1.F FE	3,000,000	94.9000	2,847,002	3,000,000	3,000,000					3.875	3.875	JD	9,688	116,250	10/19/2016	12/01/2028
462590-LL-2	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.02			1	1.F FE	3,500,000	94.0100	3,290,347	3,500,000	3,500,000					4.025	4.025	JD	11,740	140,875	10/19/2016	12/01/2029
462590-LM-0	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19			1	1.F FE	2,160,000	93.3600	2,016,571	2,160,000	2,160,000					4.195	4.195	JD	7,551	90,612	10/19/2016	12/01/2030
462590-LN-8	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.34			1	1.F FE	3,000,000	92.8280	2,784,828	3,000,000	3,000,000					4.345	4.345	JD	10,863	130,350	10/19/2016	12/01/2031
462590-LP-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.84			1	1.F FE	2,250,000	91.9640	2,069,183	2,250,000	2,250,000					4.840	4.840	JD	9,075	108,900	10/19/2016	12/01/2036
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37			1	1.D FE	2,580,000	100.7400	2,599,092	2,580,000	2,580,000					5.371	5.371	MN	23,095	138,572	02/27/2004	05/01/2026
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.48			2	1.G FE	1,845,000	91.0570	1,680,001	1,845,000	1,845,000					4.489	4.489	JJ	41,411	82,822	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.68			2	1.G FE	5,000,000	87.3520	4,367,599	5,000,000	5,000,000					4.689	4.689	JJ	117,225	234,450	03/06/2019	01/01/2049
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64			1	1.D FE	8,200,000	107.5350	8,817,842	8,200,000	8,200,000					6.649	6.649	MN	90,870	545,218	04/23/2008	05/01/2038
503433-AS-3	LA HABRA CA PENSN OBLIG			2	1.B FE	4,195,000	78.0200	3,272,944	4,195,000	4,195,000					3.397	3.396	FA	59,377	142,504	01/13/2022	08/01/2041
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,951,908	69.4540	3,055,978	4,400,000	3,953,495		3,106			3.232	3.681	JD	11,851	142,208	09/20/2022	12/01/2050
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE City of Los Angeles CA Wa 4.02			2	1.C FE	8,005,000	88.3630	7,073,456	8,005,000	8,005,000					4.029	4.029	JD	26,877	322,521	05/10/2017	06/01/2039
544445-BD-0	LOS ANGELES CA DEPT OF ARPTS A City of Los Angeles Depar 3.88			1	1.C FE	22,000,000	87.9650	19,352,348	22,000,000	22,000,000					3.887	3.887	MN	109,268	855,140	11/16/2016	05/15/2038
544445-VV-8	LOS ANGELES CA DEPT OF ARPTS A SERIES E			2	1.D FE	4,425,000	66.6600	2,949,711	4,425,000	4,425,000					2.811	2.809	MN	15,894	124,387	09/22/2021	05/15/2051
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C SERIES A			2	1.E FE	49,760,000	85.4520	42,521,114	49,760,000	49,760,000					4.242	4.241	MN	269,716	2,110,819	03/03/2022	05/15/2048
54465A-GZ-9	LOS ANGELES CNTY CA REDEV REFU Los Angeles County Redeve 3.37			2	1.C FE	18,103,645	79.6850	14,841,355	18,625,000	18,237,461		18,230			3.375	3.549	MS	209,531	628,594	09/15/2016	09/01/2040
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM				1.B FE	54,265,972	99.5240	54,007,834	54,265,972	54,265,972					5.197	5.193	MS	940,068	2,820,203	12/12/2022	09/01/2039
546395-V6-8	LOUISIANA ST PUBLIC FACS AUTH SERIES B				1.C FE	16,350,000	88.2160	14,423,375	16,350,000	16,350,000					2.282	2.282	JD	31,092	373,107	07/24/2020	06/01/2030
546540-SL-0	LOUISIANA ST UNIV & AGRIC & ME			2	1.E FE	20,000,000	72.1470	14,429,394	20,000,000	20,000,000					2.967	2.966	JJ	296,700	593,400	12/02/2021	07/01/2043
557363-EB-0	MADISON CNTY NY CAPITAL RESOUR			2	1.D FE	6,090,240	71.0250	5,930,594	8,350,000	6,213,051		56,125			3.396	5.505	JJ	141,783	283,566	09/28/2022	07/01/2051
56042R-Z9-6	MAINE HLTH & HGR EDUCTNL FACS SERIES B				1.F FE	7,200,000	70.3580	5,065,753	7,200,000	7,200,000					3.045	3.045	JJ	109,620	219,240	12/01/2021	07/01/2043
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79			1	1.B FE	25,873,188	84.8950	22,004,255	25,919,490	25,883,507		1,495			3.797	3.808	MS	328,054	985,321	12/19/2016	03/01/2039
57419T-5R-8	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	23,000,000	101.3200	23,303,547	23,000,000	23,000,000					6.232	6.231	MS	477,787	1,142,706	11/09/2023	09/01/2043
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	41,000,000	100.8630	41,353,662	41,000,000	41,000,000					6.282	6.281	MS	858,540	2,053,342	11/09/2023	09/01/2048
57419T-5T-4	MARYLAND ST CMNTY DEV ADMIN DE SERIES F			2	1.B FE	52,706,470	101.2130	53,212,714	52,575,000	52,688,677		(14,665)			6.362	6.323	MS	1,114,941	2,666,566	11/16/2023	09/01/2053
57419U-DJ-4	MARYLAND CMNTY DEV ADMIN HSG & SERIES B			2	1.B FE	44,771,340	98.9700	44,373,168	44,835,000	44,762,558		(8,783)			6.091	6.102	MS	910,300	796,512	04/25/2024	09/01/2054
57419U-JA-7	MARYLAND CMNTY DEV ADMIN HSG & SERIES D			2	1.B FE	8,470,000	96.0660	8,136,778	8,470,000	8,470,000					5.580	5.578	MS	161,481		08/14/2024	09/01/2044
57419U-JB-5	MARYLAND CMNTY DEV ADMIN HSG & SERIES D			2	1.B FE	7,000,000	95.5360	6,687,498	7,000,000	7,000,000					5.680	5.677	MS	135,847		08/14/2024	09/01/2049
57421C-DR-2	MARYLAND ST HLTH & HGR EDUCTNL SERIES C			2	2.C FE	1,466,644	78.5640	1,386,662	1,765,000	1,516,818		21,279			3.114	5.080	JJ	27,481	54,962	07/20/2022	01/01/2034
57421C-DS-0	MARYLAND ST HLTH & HGR EDUCTNL SERIES C			2	2.C FE	2,087,169	76.5160	1,943,502	2,540,000	2,155,113		28,824			3.174	5.130	JJ	40,310	80,620	07/20/2022	01/01/2035
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A			2	3.B FE	75,739,241	77.2420	69,421,535	89,875,000	77,255,694		902,811			3.997	6.113	JAJO	898,076	3,592,304	08/29/2023	04/01/2034
57563R-TM-1	MASSACHUSETTS ST EDUCTNL FING SERIES A			2	1.C FE	3,930,000	98.3400	3,864,762	3,930,000	3,930,000					5.950	5.950	JJ	116,918	116,918	02/14/2024	07/01/2044
575832-TX-8	MASSACHUSETTS ST CLG BLDG AUTH Massachusetts State Colle 5.93			1	1.C FE	3,109,152	102.4420	2,847,901	2,780,000	3,012,728		(9,795)			5.932	5.136	MN	27,485	164,910	10/27/2011	05/01/2040
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62			2	1.C FE	760,000	90.1640	685,244	760,000	760,000					4.621	4.621	JD	2,927	35,120	10/30/2018	12/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72			2	1.C FE	170,000	88.6090	150,635	170,000	170,000					4.721	4.721	JD	669	8,026	10/30/2018	06/01/2040
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11			1	1.C FE	795,000	98.7220	784,842	795,000	795,000					4.110	4.110	JD	2,723	32,675	03/18/2015	12/01/2030
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31			1	1.C FE	1,670,000	91.4080	1,526,521	1,670,000	1,670,000					4.314	4.314	JD	6,004	72,044	03/18/2015	12/01/2035
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51			1	1.C FE	1,005,000	87.5420	879,800	1,005,000	1,005,000					4.514	4.514	JD	3,780	45,366	03/18/2015	12/01/2040
57587G-T5-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 240			2	1.B FE	15,054,150	100.3560	15,053,351	15,000,000	15,054,102		(48)			6.039	5.978	JD	32,711		12/27/2024	12/01/2049
57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226			2	1.B FE	31,935,000	100.2570	32,017,067	31,935,000	31,935,000					5.562	5.561	JD	148,019	1,781,940	11/22/2022	12/01/2052
57587G-YN-9	MASSACHUSETTS ST HSG FIN AGY H SERIES 228			2	1.B FE	2,000,000	99.0610	1,981,214	2,000,000	2,000,000					5.523	5.523	JD	9,205	110,460	02/23/2023	12/01/2038
57587G-YP-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 228			2	1.B FE	2,000,000	97.9980	1,959,954	2,000,000	2,000,000					5.623	5.623	JD	9,372	112,460	02/23/2023	06/01/2042
576000-D4-2	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			2	1.C FE	172,845,000	65.2700	112,815,136	172,845,000	172,845,000					2.860	2.859	FA	1,867,494	4,943,367	09/15/2021	02/15/2049
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19			1	1.A FE	27,083,159	99.1140	26,815,266	27,055,000	27,074,923		(818)			5.192	5.185	FA	585,290	1,404,696	07/28/2010	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSPRTN FUN Commonwealth of Massachus 5.73			1	1.A FE	12,750,000	99.9630	12,745,289	12,750,000	12,750,000					5.731	5.731	JD	60,892	730,703	12/16/2010	06/01/2040
578305-CZ-5	MAYFIELD OH CITY SCH DIST COPS Mayfield City School Dist 2.25				1.C FE	8,235,300	98.5470	9,854,731	10,000,000	9,886,801		165,791			2.250	4.000	MS	75,000	225,000	08/14/2012	09/01/2025
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1.F FE	12,995,000	99.4400	12,922,186	12,995,000	12,995,000					4.053	4.053	JJ	263,344	526,687	03/18/2016	07/01/2026
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B			2	1.C FE	4,475,000	71.5090	3,200,043	4,475,000	4,475,000					2.942	2.941	JJ	65,827	131,655	10/07/2021	07/01/2043
59261A-2P-1	MET TRANSPRTN AUTH NY REVENUE SERIES C2				1.G FE	400,736	86.0060	417,130	485,000	401,789		1,053			5.175	6.613	MN	3,207	25,099	04/03/2024	11/15/2049
59261A-B6-3	MET TRANSPRTN AUTH NY REVENUE SERIES D-2			2	1.G FE	33,906,288	67.7920	22,903,443	33,785,000	33,849,406		(11,921)			3.600	3.557	MN	155,411	1,216,260	10/31/2019	11/15/2047
592643-EH-9	MET WASHINGTON DC ARPTS AUTH D SERIES B			2	1.E FE	43,975,000	79.9540	35,159,767	43,975,000	43,975,000					3.562	3.560	AO	391,597	1,566,390	01/21/2022	10/01/2041
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC Miami-Dade County Educati 5.07			1	1.G FE	66,413,536	92.7150	60,960,159	65,750,000	66,326,557		(11,908)			5.073	5.010	AO	833,874	3,335,498	03/29/2017	04/01/2050
59333P-2R-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.73			1	1.E FE	8,770,000	85.3700	7,486,965	8,770,000	8,770,000					3.732	3.732	AO	81,824	327,296	08/11/2017	10/01/2037
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98			1	1.E FE	28,704,485	83.0280	26,519,031	31,940,000	28,827,380		104,491			3.982	4.790	AO	317,963	1,271,851	10/25/2023	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 4.28			2	1.E FE	124,850,000	88.8250	110,897,488	124,850,000	124,850,000					4.280	4.280	AO	1,335,895	5,343,580	08/16/2018	10/01/2041
59333P-6M-5	MIAMI DADE CNTY FL AVIATION RE SERIES B			2	1.E FE	2,265,000	77.3220	1,751,342	2,265,000	2,265,000					3.270	3.269	AO	18,516	74,066	12/03/2020	10/01/2041
59333P-V7-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.65			1	1.E FE	8,911,092	88.5570	7,903,675	8,925,000	8,916,334		726			3.656	3.668	AO	81,575	326,298	10/27/2016	10/01/2034
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.70			1	1.E FE	10,491,320	87.4270	9,179,784	10,500,000	10,494,369		419			3.706	3.712	AO	97,283	389,130	10/14/2016	10/01/2035
59333P-V9-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.75			1	1.E FE	3,501,403	86.4570	3,030,332	3,505,000	3,502,583		161			3.756	3.763	AO	32,912	131,648	10/12/2016	10/01/2036
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.85			1	1.E FE	11,519,220	81.5230	9,326,205	11,440,000	11,456,015		(8,729)			3.856	3.772	AO	110,282	441,126	09/26/2016	10/01/2041
59334D-LS-1	MIAMI DADE CNTY FL WTR & SWR R SERIES C			2	1.D FE	24,060,000	79.8590	19,213,984	24,060,000	24,060,000					3.490	3.489	AO	209,924	839,694	10/24/2019	10/01/2042
59334N-FU-1	MIAMI DADE CNTY FL HLTH FACS A SERIES B				1.F FE	2,075,000	71.6550	1,486,839	2,075,000	2,075,000					3.131	3.131	FA	27,070	64,968	10/27/2021	08/01/2042
59335K-FS-1	MIAMI DADE CNTY FL SEAPORT REV			2	1.G FE	12,760,000	103.7120	13,233,665	12,760,000	12,760,000					6.224	6.223	MN	132,364	697,116	12/01/2023	11/01/2055
59338C-AT-9	MIAMI FL SERIES B				1.C FE	3,980,000	101.8240	4,052,586	3,980,000	3,980,000					5.086	5.086	JJ	111,895		05/31/2024	01/01/2029
59447T-CZ-4	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19			1	1.C FE	40,000,000	92.7470	37,098,664	40,000,000	40,000,000					4.195	4.195	MS	559,333	1,678,000	04/16/2015	09/01/2035
59447T-DA-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.34			1	1.C FE	50,000,000	85.7900	42,895,110	50,000,000	50,000,000					4.345	4.345	MS	724,167	2,172,500	04/16/2015	09/01/2045

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.58			1	1.D FE	40,744,226	86.0440	35,187,641	40,895,000	40,796,683		7,277			3.585	3.612	MN	244,348	1,466,086	10/24/2016	11/01/2035
59447T-KN-2	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.61			1	1.D FE	10,200,000	92.2400	9,408,520	10,200,000	10,200,000					3.610	3.610	MN	61,370	368,220	07/29/2016	11/01/2032
59447T-SP-9	MICHIGAN ST FIN AUTH REVENUE SERIES D				1.D FE	1,773,618	92.5320	1,693,330	1,830,000	1,779,481		2,672			4.920	5.215	MN	15,006	90,036	09/19/2022	11/01/2039
594615-HY-5	MICHIGAN ST BLDG AUTH REVENUE SERIES II			2	1.C FE	4,114,165	74.0130	4,070,729	5,500,000	4,253,772		63,731			2.705	5.052	AO	31,408	148,775	09/23/2022	10/15/2040
594654-VH-5	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	4,000,000	98.3190	3,932,778	4,000,000	4,000,000					5.961	5.956	JD	19,870	280,829	09/08/2023	12/01/2043
594654-VJ-1	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	5,750,000	97.8630	5,627,110	5,750,000	5,750,000					6.011	6.006	JD	28,803	407,078	09/08/2023	12/01/2048
594654-VK-8	MICHIGAN ST HSG DEV AUTH SF MT SERIES C			2	1.C FE	6,500,000	98.7170	6,416,622	6,500,000	6,500,000					6.061	6.056	JD	32,830	464,003	09/08/2023	12/01/2053
602418-BB-0	MILWAUKEE WI REDEV AUTH REDEV Milwaukee Redevelopment A 5.16			1	1.F FE	29,000,000	97.4630	28,264,345	29,000,000	29,000,000					5.163	5.163	MN	191,318	1,497,270	06/25/2015	05/15/2041
603827-XZ-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.89			1	1.E FE	4,000,000	95.4810	3,819,222	4,000,000	4,000,000					3.896	3.896	JJ	77,920	155,840	12/07/2016	01/01/2030
603827-YA-8	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.99			1	1.E FE	3,500,000	94.7350	3,315,709	3,500,000	3,500,000					3.996	3.996	JJ	69,930	139,860	12/07/2016	01/01/2031
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.09			1	1.E FE	3,000,000	94.1090	2,823,271	3,000,000	3,000,000					4.096	4.096	JJ	61,440	122,880	12/07/2016	01/01/2032
603827-YC-4	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.19			1	1.E FE	3,000,000	93.5530	2,806,583	3,000,000	3,000,000					4.196	4.196	JJ	62,940	125,880	12/07/2016	01/01/2033
603827-YD-2	MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.24			1	1.E FE	3,000,000	92.8480	2,785,440	3,000,000	3,000,000					4.246	4.246	JJ	63,690	127,380	12/07/2016	01/01/2034
60416T-6N-3	MINNESOTA ST HSG FIN AGY SERIES S			2	1.B FE	15,130,800	100.8310	15,124,604	15,000,000	15,119,447		(9,336)			6.328	6.196	JJ	474,600	556,337	11/16/2023	07/01/2049
60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J			2	1.B FE	4,020,000	97.2620	3,909,936	4,020,000	4,020,000					5.750	5.748	JJ	115,575	197,120	07/28/2023	01/01/2048
60416U-EQ-4	MINNESOTA ST HSG FIN AGY SERIES M			2	1.B FE	11,500,000	99.0580	11,391,685	11,500,000	11,500,000					5.968	5.964	JJ	341,254		07/25/2024	07/01/2049
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.07			1	1.B FE	40,000,000	82.9690	33,187,780	40,000,000	40,000,000					4.072	4.072	AO	343,858	1,628,800	07/30/2014	10/15/2044
60636A-MP-5	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.75			1	1.E FE	23,809,900	89.3820	20,557,954	23,000,000	23,661,703		(19,449)			4.756	4.538	AO	273,470	1,093,880	02/10/2016	10/01/2045
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	4,615,000	77.9730	3,598,451	4,615,000	4,615,000					3.651	3.651	JJ	77,694	168,494	02/19/2016	01/15/2046
60636A-PP-2	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	941,750	73.9020	709,457	960,000	943,486		256			3.652	3.744	FA	13,245	35,059	10/04/2017	08/15/2057
60636A-VL-4	MISSOURI ST HLTH EDUCTNL FACS SERIES A			2	1.B FE	55,000,000	70.6120	38,836,732	55,000,000	55,000,000					3.229	3.229	MN	226,927	1,775,950	03/27/2020	05/15/2050
60637G-CC-1	MISSOURI ST HSG DEV COMMISION SERIES D			2	1.B FE	7,707,783	96.3650	7,535,722	7,820,000	7,707,898		115			5.875	5.984	MN	76,571	202,913	05/28/2024	11/01/2054
610730-AA-1	MONROE CNTY NY INDL DEV AGY SC Monroe County Industrial 4.17			1	1.C FE	12,084,830	97.0470	11,645,611	12,000,000	12,025,946		(7,151)			4.176	4.106	MN	83,520	501,120	09/23/2015	05/01/2028
61075T-LJ-5	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.63			1	1.D FE	3,335,000	96.3440	3,213,068	3,335,000	3,335,000					4.631	4.631	JJ	77,222	154,444	06/17/2015	07/01/2035
61075T-LK-2	MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.88			1	1.D FE	10,976,695	92.2630	10,079,698	10,925,000	10,967,539		(1,200)			4.881	4.851	JJ	266,625	533,249	07/22/2015	07/01/2045
611581-AV-1	MONROVIA CA PENSN OBLG City of Monrovia CA 3.99 05/01			2	1.B FE	5,000,000	87.6610	4,383,044	5,000,000	5,000,000					3.990	3.990	MN	33,250	199,500	12/01/2017	05/01/2038
611581-AW-9	MONROVIA CA PENSN OBLG City of Monrovia CA 4.09 05/01			2	1.B FE	5,315,000	83.8520	4,456,745	5,315,000	5,315,000					4.090	4.090	MN	36,231	217,384	12/01/2017	05/01/2042
611581-AX-7	MONROVIA CA PENSN OBLG City of Monrovia CA 4.14 05/01			2	1.B FE	8,315,000	80.5040	6,693,889	8,315,000	8,315,000					4.140	4.140	MN	57,374	344,241	12/01/2017	05/01/2047
61204K-NG-2	MONTANA ST FAC FIN AUTH REVENU SERIES B				1.E FE	32,818,767	65.0260	21,016,497	32,320,000	32,774,422		(13,688)			3.253	3.165	FA	397,184	1,051,370	08/18/2021	08/15/2051
61204K-PP-0	MONTANA ST FAC FIN AUTH REVENU SERIES A			2	1.F FE	31,000,000	62.3690	19,334,297	31,000,000	31,000,000					2.996	2.996	FA	350,865	928,760	11/03/2021	08/15/2051
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B			2	1.F FE	7,312,890	64.9100	6,036,665	9,300,000	7,374,807		31,129			3.384	4.707	JD	26,226	314,712	03/02/2023	06/01/2051
61212L-RB-7	MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22			2	1.D FE	27,710,000	70.1110	19,427,850	27,710,000	27,710,000					3.225	3.225	MN	114,188	893,648	09/06/2019	11/15/2049

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62620H-FC-1	MUNI ELEC AUTH OF GA SERIES B			2	2.A FE	7,898,268	102.4630	8,437,806	8,235,000	7,957,024		19,024			5.972	6.633	JJ	245,897	491,794	10/20/2022	07/01/2036
62620H-HR-6	MUNI ELEC AUTH OF GA SERIES B			2	2.A FE	1,500,000	102.5340	1,538,005	1,500,000	1,500,000					5.890	5.890	JJ	44,175	88,350	01/13/2023	07/01/2033
63540Q-AR-8	NATIONAL CITY CA PENSN OBLIG			2	1.D FE	5,500,000	77.4830	4,261,555	5,500,000	5,500,000					3.423	3.418	MN	31,378	188,265	11/03/2021	11/01/2042
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	12,200,000	73.4390	8,959,518	12,200,000	12,200,000					2.872	2.872	AO	87,596	350,384	06/26/2020	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	19,854,684	72.2040	14,866,713	20,590,000	19,915,864		30,219			3.278	3.613	JAJO	168,735	674,940	12/01/2022	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L			2	2.B FE	8,590,000	75.1180	6,452,643	8,590,000	8,590,000					3.176	3.188	JAJO	68,205	272,818	12/04/2020	01/01/2036
63607V-AD-8	NATIONAL FIN AUTH NH FEDERAL L			2	2.A FE	5,128,966	80.2460	4,878,954	6,080,000	5,269,602		56,733			3.778	5.510	JAJO	57,426	229,702	05/27/2022	01/01/2036
63607V-AF-3	NATIONAL FIN AUTH NH FEDERAL L			2	2.C FE	77,887,848	80.7620	74,535,204	92,290,000	80,909,361		1,242,085			3.300	5.389	JAJO	761,393	3,045,570	09/19/2022	04/01/2032
63607V-AH-9	NATIONAL FIN AUTH NH FEDERAL L			2	3.B FE	6,227,270	71.3320	4,993,251	7,000,000	6,539,546		126,074			3.250	5.511	JAJO	56,875	227,500	05/27/2022	04/01/2028
641494-DT-3	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.47			1	1.D FE	2,000,000	94.2250	1,884,490	2,000,000	2,000,000					4.471	4.471	JJ	44,710	89,420	03/10/2016	07/01/2036
641494-DU-0	NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.72			1	1.D FE	7,000,000	89.7430	6,282,028	7,000,000	7,000,000					4.721	4.721	JJ	165,235	330,470	03/10/2016	07/01/2046
64542W-BH-2	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 3.78			1	1.C FE	9,000,000	89.8700	8,088,306	9,000,000	9,000,000					3.782	3.782	AO	85,095	340,380	11/03/2016	04/01/2036
64542W-BJ-8	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.03			1	1.C FE	11,430,000	86.2050	9,853,262	11,430,000	11,430,000					4.032	4.032	AO	115,214	460,858	11/03/2016	04/01/2041
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.23			1	1.C FE	18,559,770	83.3990	15,474,770	18,555,000	18,555,736		(565)			4.232	4.229	AO	196,312	785,248	11/03/2016	04/01/2048
64577B-TX-2	NEW JERSEY ST ECON DEV AUTH RE New Jersey Economic Devel 5.70			1	1.F FE	11,000,000	104.0000	11,439,967	11,000,000	11,000,000					5.706	5.706	JD	27,896	627,660	12/01/2016	06/15/2030
64578E-MQ-7	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	800,000	100.2550	802,041	800,000	800,000					5.198	5.198	MS	13,861	41,584	01/20/2023	03/01/2031
64578E-MR-5	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	780,000	100.3840	782,994	780,000	780,000					5.298	5.298	MS	13,775	41,324	01/20/2023	03/01/2032
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH SERIES A				1.G FE	740,000	100.5580	744,127	740,000	740,000					5.397	5.397	MS	13,313	39,938	01/20/2023	03/01/2033
645790-NE-2	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.G FE	2,150,000	71.1880	1,530,539	2,150,000	2,150,000					3.511	3.511	JJ	37,743	75,487	12/16/2020	07/01/2050
645790-NF-9	NEW JERSEY ST HLTH CARE FACS F SERIES A				1.E FE	6,598,802	72.1900	4,674,273	6,475,000	6,587,464		(3,285)			3.511	3.400	JJ	113,669	227,337	04/14/2021	07/01/2050
64579R-BR-7	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.17			2	1.F FE	3,152,946	91.0620	2,863,889	3,145,000	3,147,320		(868)			4.177	4.146	JJ	65,683	131,367	09/08/2017	07/01/2037
64579R-BS-5	NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.35			2	1.F FE	21,050,460	83.4980	17,534,513	21,000,000	21,014,705		(5,462)			4.357	4.327	JJ	457,485	914,970	06/01/2017	07/01/2047
645913-AA-2	NEW JERSEY ST ECON DEV AUTH LE New Jersey Economic Devel 7.42				1.F FE	9,869,900	105.8060	10,580,632	10,000,000	9,956,401		8,720			7.425	7.550	FA	280,500	742,500	12/09/2008	02/15/2029
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8			1	1.F FE	412,950	100.2540	416,054	415,000	414,960		158			5.800	5.840	AO	6,018	24,070	04/03/2003	04/01/2025
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.83			1	1.G FE	875,000	87.7800	768,075	875,000	875,000					3.836	3.836	MS	11,188	33,565	11/16/2017	09/01/2036
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT SERIES D			2	1.F FE	51,500,000	74.5470	38,391,767	51,500,000	51,500,000					3.613	3.612	JJ	930,348	1,860,695	06/19/2020	07/01/2050
646066-ZE-3	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.64			1	1.F FE	1,012,350	88.4790	884,791	1,000,000	1,007,528		(656)			3.640	3.546	JJ	18,200	36,400	08/24/2016	07/01/2034
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.27			1	1.D FE	5,000,000	98.4340	4,921,695	5,000,000	5,000,000					4.272	4.272	MN	35,600	213,600	03/06/2015	11/01/2030
646108-QM-5	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.67			1	1.D FE	8,455,000	87.6280	7,408,924	8,455,000	8,455,000					4.671	4.671	MN	65,822	394,933	03/06/2015	11/01/2045
646108-QN-3	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.47			1	1.D FE	8,500,000	92.6290	7,873,469	8,500,000	8,500,000					4.471	4.471	MN	63,339	380,035	03/06/2015	11/01/2037
64966W-FA-0	NEW YORK CITY NY HSG DEV CORP SERIES B			2	1.C FE	740,660	76.8920	768,923	1,000,000	767,939		12,635			3.119	5.778	FA	12,996	31,190	10/05/2022	08/01/2038
64966W-KJ-5	NEW YORK CITY NY HSG DEV CORP SERIES D			2	1.C FE	4,995,200	92.1910	4,609,546	5,000,000	4,994,758		(442)			5.448	5.454	FA	71,883		09/23/2024	08/01/2054
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47			1	1.C FE	906,134	101.1710	925,712	915,000	913,425		617			5.470	5.550	MN	8,342	50,051	03/15/2007	05/01/2027

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64970M-ZU-0	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.52			1	1.C FE	6,697,420	97.2480	6,593,442	6,780,000	6,722,599		2,108			5.520	5.600	MN	62,376	374,256	03/15/2007	05/01/2041
64971M-S7-8	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 5.46			1	1.A FE	5,619,200	98.9620	4,948,103	5,000,000	5,371,989		(24,530)			5.467	4.616	MN	45,558	273,350	11/17/2011	05/01/2036
64971P-LM-5	NEW YORK CITY NY INDL DEV AGY SERIES B				1.E FE	1,252,650	76.5440	1,339,523	1,750,000	1,321,515		31,300			2.336	5.561	JJ	20,440	40,880	09/20/2022	01/01/2035
64971Q-6Y-4	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 4.6			1	1.A FE	28,719,161	97.9610	28,771,157	29,370,000	29,029,396		35,146			4.600	4.779	MN	225,170	1,351,020	12/06/2013	11/01/2032
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL SERIES F-3			2	1.A FE	3,569,948	99.0640	3,506,866	3,540,000	3,565,464		(2,498)			5.130	5.021	FA	75,668	181,602	03/28/2023	02/01/2035
64971X-6S-2	NEW YORK CITY NY TRANSITIONAL SERIES F-3			2	1.A FE	5,971,441	98.5160	5,846,923	5,935,000	5,965,918		(3,026)			5.150	5.071	FA	127,355	305,653	03/28/2023	02/01/2036
64971X-M6-2	NEW YORK CITY NY TRANSITIONAL SERIES D-2			2	1.A FE	136,165,000	84.2110	114,665,867	136,165,000	136,165,000					3.580	3.579	MN	812,451	4,874,707	03/10/2022	11/01/2037
64972E-GN-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 3.77			2	1.C FE	10,000,000	77.3520	7,735,173	10,000,000	10,000,000					3.770	3.770	MN	62,833	377,000	06/13/2019	11/01/2044
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.75			1	1.B FE	25,000,000	98.9440	24,735,933	25,000,000	25,000,000					5.750	5.750	JD	63,889	1,437,500	10/27/2009	06/15/2041
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP SERIES C			2	1.C FE	5,000,000	98.8880	4,944,405	5,000,000	5,000,000					5.896	5.895	MN	49,133	107,274	06/12/2024	11/01/2044
64972K-DN-2	NEW YORK CITY NY HSG DEV CORP SERIES C			2	1.C FE	10,000,000	97.9030	9,790,255	10,000,000	10,000,000					5.946	5.945	MN	99,100	216,368	06/12/2024	11/01/2049
64972K-DP-7	NEW YORK CITY NY HSG DEV CORPM SERIES C			2	1.C FE	10,862,989	98.4830	10,754,305	10,920,000	10,862,975		(14)			5.996	6.034	MN	109,127	163,641	12/19/2024	11/01/2054
64989K-GR-1	NEW YORK ST PWR AUTH REVENUE New York Power Authority 5.985			1	1.C FE	40,000,000	106.1600	42,463,960	40,000,000	40,000,000					5.985	5.985	MN	305,900	2,394,000	10/10/2007	11/15/2043
649907-YA-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.80			1	1.A FE	27,770,495	98.6710	27,134,412	27,500,000	27,660,518		(12,552)			4.802	4.727	JD	110,046	1,320,550	02/24/2014	12/01/2034
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES SERIES B			2	1.D FE	2,700,000	90.1590	2,434,283	2,700,000	2,700,000					4.850	4.845	JJ	65,475	130,950	06/03/2022	07/01/2048
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87			1	1.D FE	46,866,993	79.0470	37,519,820	47,465,000	46,949,856		12,803			3.879	3.950	JJ	920,584	1,841,167	07/09/2018	07/01/2046
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22			1	2.A FE	22,004,432	89.1320	19,800,745	22,215,000	22,060,532		8,138			4.224	4.292	JJ	469,181	938,362	04/26/2018	07/01/2038
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.99			1	1.D FE	26,320,000	86.8810	22,867,148	26,320,000	26,320,000					3.998	3.998	JJ	526,137	1,052,274	05/17/2017	07/01/2039
64990C-ZX-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.14			1	1.D FE	37,770,256	81.7940	30,856,753	37,725,000	37,737,933		(4,820)			4.148	4.133	JJ	782,417	1,564,833	05/25/2017	07/01/2047
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO SERIES B			2	1.A	15,395,000	90.6800	13,960,232	15,395,000	15,395,000					3.999	3.999	MS	181,274	615,646	03/04/2024	03/15/2037
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO SERIES B			1	1.B FE	2,105,000	88.5940	1,864,899	2,105,000	2,105,000					3.999	3.997	MS	24,786	84,179	03/04/2024	03/15/2037
64990F-MV-3	NEW YORK ST DORM AUTH ST PERSO				1.B FE	25,000,000	98.8270	24,706,630	25,000,000	25,000,000					5.427	5.426	MS	399,488	1,356,750	10/09/2019	03/15/2039
64990G-JY-9	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29			2	1.D FE	46,771,320	86.6960	40,899,008	47,175,000	46,795,581		11,045			4.294	4.353	JJ	1,012,847	2,025,695	09/29/2022	07/01/2044
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES SERIES B			2	1.E FE	6,545,000	80.0770	5,241,038	6,545,000	6,545,000					3.439	3.438	JJ	112,541	225,083	09/20/2019	07/01/2042
64990G-Y5-5	NEW YORK ST DORM AUTH REVENUES				1.E FE	17,000,000	81.2200	13,807,397	17,000,000	17,000,000					2.562	2.562	JJ	217,770	435,540	07/15/2020	07/01/2034
64990G-Y6-3	NEW YORK ST DORM AUTH REVENUES				1.E FE	13,440,000	79.5730	10,694,561	13,440,000	13,440,000					2.592	2.592	JJ	174,182	348,365	07/15/2020	07/01/2035
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES				1.E FE	33,815,000	77.0020	26,038,368	33,815,000	33,815,000					2.985	2.985	JJ	504,689	1,009,378	07/15/2020	07/01/2040
650009-S6-1	NEW YORK ST THRUWAY AUTH SERIES M			2	1.E FE	33,475,000	81.0860	27,143,615	33,475,000	33,475,000					3.500	3.498	JJ	585,813	1,171,625	10/18/2019	01/01/2042
65000B-AU-2	SMRC LLC SERIES B			2	1.G FE	14,925,400	67.9970	10,124,704	14,890,000	14,914,156		(3,286)			3.430	3.400	JJ	255,364	510,727	05/19/2021	07/01/2051
65000B-GA-0	SMRC LLC				1.F FE	11,680,000	71.2270	8,319,345	11,680,000	11,680,000					2.973	2.973	JJ	173,623	347,246	10/29/2021	07/01/2044
65000B-HG-6	SMRC LLC SERIES A				1.E FE	19,165,000	67.5790	12,951,423	19,165,000	19,165,000					2.973	2.973	JJ	284,888	569,775	11/19/2021	07/01/2048
650035-TD-0	NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77			1	1.B FE	6,362,896	101.0460	5,471,646	5,415,000	6,054,487		(31,311)			5.770	4.626	MS	91,998	312,446	04/04/2012	03/15/2039
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE				1.E FE	35,090,000	95.7710	33,606,174	35,090,000	35,090,000					4.248	4.248	MS	496,874	1,490,623	04/09/2020	09/01/2035
653403-DR-3	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30			2	1.C FE	2,000,000	91.3410	1,826,823	2,000,000	2,000,000					4.305	4.305	AO	21,525	86,100	06/08/2018	10/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
653403-DS-1	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40			2	1.C FE	7,300,000	84.1510	6,143,041	7,300,000	7,300,000					4.405	4.405	AO	80,391	321,565	06/08/2018	10/01/2048
658207-3C-7	NORTH CAROLINA ST HSG FIN AGY SERIES 52-B			2	1.B FE	8,301,516	100.8750	8,271,737	8,200,000	8,292,390		(7,851)			6.238	6.048	JJ	255,758	312,593	11/28/2023	01/01/2049
65887P-YF-6	NORTH DAKOTA ST PUBLIC FIN AUT			2	1.C FE	20,156,988	94.5520	19,264,917	20,375,000	20,181,316		10,702			4.600	4.699	JD	78,104	937,250	06/30/2022	12/01/2037
658909-4G-8	NORTH DAKOTA ST HSG FIN AGY SERIES E			2	1.B FE	3,351,460	95.1360	3,329,748	3,500,000	3,357,057		5,076			5.537	5.930	JJ	96,898	170,109	11/27/2023	07/01/2043
665304-JJ-1	NTHRN KY UNIV GEN RECPTS SERIES A			2	1.D FE	19,886,350	67.4380	13,372,886	19,830,000	19,868,246		(5,069)			3.427	3.393	MS	226,525	679,574	04/28/2021	09/01/2050
667530-AA-7	N W WA INFRASTRUCTURE FING COR Northwest Infrastructure 5.37			1	1.D FE	54,950,790	102.6130	57,463,286	56,000,000	55,482,351		43,366			5.379	5.511	JJ	1,506,120	3,012,240	03/15/2006	01/01/2034
671137-P3-5	OAK CREEK WI SERIES B			2	1.C FE	3,495,103	101.1890	3,521,393	3,480,000	3,491,851		(3,252)			5.100	4.938	AO	44,370	64,583	05/13/2024	04/01/2028
67232T-AX-3	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.41			1	1.C FE	1,155,000	99.7820	1,152,478	1,155,000	1,155,000					4.412	4.412	MS	16,986	50,959	08/12/2015	09/01/2026
67232T-AY-1	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.51			1	1.C FE	1,140,000	99.6330	1,135,815	1,140,000	1,140,000					4.512	4.512	MS	17,146	51,437	08/12/2015	09/01/2027
67232T-BA-2	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.61			1	1.C FE	1,150,000	99.5490	1,144,810	1,150,000	1,150,000					4.612	4.612	MS	17,679	53,038	08/12/2015	09/01/2028
67232T-BB-0	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.91			1	1.C FE	16,000,000	97.2940	15,567,051	16,000,000	16,000,000					4.916	4.916	MS	262,187	786,560	08/12/2015	09/01/2035
67232T-BQ-7	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09			2	1.D FE	4,869,700	84.7820	4,239,089	5,000,000	4,898,422		4,941			4.000	4.187	MS	66,667	200,000	05/10/2018	09/01/2039
67756Q-5M-5	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	5,950,000	100.0350	5,952,072	5,950,000	5,950,000					5.774	5.773	MS	114,518	247,167	11/30/2023	09/01/2038
67756Q-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	5,955,000	100.0180	5,956,056	5,955,000	5,955,000					6.017	6.016	MS	119,437	257,786	11/30/2023	09/01/2043
67756Q-5P-8	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	8,940,000	99.1590	8,864,815	8,940,000	8,940,000					6.067	6.066	MS	180,797	390,219	11/30/2023	09/01/2048
67756Q-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE SERIES C			2	1.A FE	6,950,000	99.0560	6,884,373	6,950,000	6,950,000					6.087	6.086	MS	141,016	304,358	11/30/2023	09/01/2053
677632-G8-8	OHIO ST UNIV Ohio State University/The 3.79			1	1.B FE	58,983,988	79.6550	46,996,739	59,000,000	58,986,545		388			3.798	3.800	JD	186,735	2,240,820	03/07/2016	12/01/2046
677632-MV-0	OHIO ST UNIV Ohio State University/The 4.91			1	1.B FE	44,838,322	93.6740	40,162,715	42,875,000	44,281,664		(63,810)			4.910	4.605	JD	175,430	2,105,163	09/12/2014	06/01/2040
678505-FX-1	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 3.92			2	1.D FE	1,000,000	90.4860	904,858	1,000,000	1,000,000					3.926	3.926	FA	16,358	39,260	04/14/2016	08/01/2036
678505-FY-9	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.02			2	1.D FE	1,600,000	86.4180	1,382,693	1,600,000	1,600,000					4.026	4.026	FA	26,840	64,416	04/14/2016	08/01/2040
678505-FZ-6	OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.07			2	1.D FE	10,200,561	82.6900	8,409,617	10,170,000	10,175,752		(3,449)			4.076	4.039	FA	172,721	414,529	04/21/2016	08/01/2045
678553-BK-3	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22			2	1.C FE	15,935,000	90.0680	14,352,396	15,935,000	15,935,000					4.224	4.224	MS	224,365	673,094	09/12/2018	09/01/2038
678553-BL-1	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32			2	1.C FE	16,581,460	86.9540	14,417,001	16,580,000	16,580,651		(161)			4.324	4.323	MS	238,973	716,919	01/09/2019	09/01/2042
678595-GH-6	OKLAHOMA CITY OK PUBLIC PROPER			2	1.D FE	9,520,000	100.2440	9,543,184	9,520,000	9,520,000					5.782	5.775	AO	137,612	704,877	06/07/2023	10/01/2053
678908-4E-1	OKLAHOMA DEVELOPMENT FINANC SERIES 2022-ONG CLASS A3				1.A FE	39,750,000	91.1330	36,225,530	39,750,000	39,750,000					4.714	4.714	MN	312,303	1,873,815	08/19/2022	05/01/2052
679088-MK-7	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	5,255,000	97.5840	5,128,031	5,255,000	5,255,000					5.036	5.033	JJ	132,321	264,642	05/19/2022	07/01/2037
679088-ML-5	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	7,780,000	96.6440	7,518,874	7,780,000	7,780,000					5.244	5.241	JJ	203,992	407,983	05/19/2022	07/01/2042
679088-MM-3	OKLAHOMA ST CAPITOL IMPT AUTH			2	1.D FE	2,075,000	96.5280	2,002,961	2,075,000	2,075,000					5.394	5.391	JJ	55,963	111,926	05/19/2022	07/01/2047
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH SERIES A			2	1.D FE	12,220,000	73.4260	8,972,608	12,220,000	12,220,000					2.900	2.899	JJ	177,190	354,380	11/12/2021	07/01/2042
681785-JJ-1	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.15				1.C FE	2,855,000	89.7500	2,562,349	2,855,000	2,855,000					4.153	4.153	FA	49,403	118,568	02/23/2017	02/01/2038
681785-JK-8	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.35				1.C FE	13,955,000	84.2140	11,752,122	13,955,000	13,955,000					4.353	4.353	FA	253,109	607,461	02/23/2017	02/01/2047
685869-EJ-4	OREGON ST HLTH & SCIENCE UNIVR Oregon Health & Science U 5 07			1	1.D FE	40,461,921	92.0720	37,160,118	40,360,000	40,444,654		(2,459)			5.000	4.983	JJ	1,009,000	2,018,000	05/16/2022	07/01/2045
68608J-XZ-9	OREGON ST FACS AUTH REVENUE SERIES A			2	1.G FE	45,000,000	68.5610	30,852,644	45,000,000	45,000,000					3.441	3.440	AO	387,113	1,548,450	03/06/2020	10/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68608W-AK-8	OREGON ST UNIV GEN REVENUE Oregon State University 4.052			2	1.D FE	33,300,000	78.2840	26,068,469	33,300,000	33,300,000					4.052	4.052	AO	337,329	1,349,316	04/10/2019	04/01/2052
696624-BD-6	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3.75			2	1.C FE	1,950,740	94.5840	1,891,679	2,000,000	1,975,989		3,655			3.750	3.986	AO	18,750	75,000	01/19/2017	10/01/2030
696624-BE-4	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,636,355	94.7310	1,563,068	1,650,000	1,642,682		926			4.000	4.076	AO	16,500	66,000	01/19/2017	10/01/2031
696624-BF-1	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10			2	1.C FE	1,222,181	93.6150	1,160,823	1,240,000	1,229,744		1,104			4.000	4.126	AO	12,400	49,600	01/19/2017	10/01/2032
696624-BG-9	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	8,838,312	90.9410	8,152,825	8,965,000	8,869,366		4,440			4.250	4.347	AO	95,253	381,013	04/11/2018	10/01/2037
696624-BH-7	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	2,293,496	86.0420	2,017,695	2,345,000	2,304,391		1,610			4.250	4.397	AO	24,916	99,663	02/24/2017	10/01/2041
697364-FG-7	PALO ALTO CA COPS City of Palo Alto CA 4.351 11/			2	1.B FE	5,000,000	80.9370	4,046,833	5,000,000	5,000,000					4.351	4.351	MN	36,258	217,550	02/27/2019	11/01/2048
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98			1	1.D FE	42,976,834	82.9270	35,002,037	42,208,033	42,854,696		(16,717)			3.985	3.885	JJ	775,584	1,681,990	09/02/2016	07/15/2048
70879Q-SF-1	PENNSYLVANIA ST HSG FIN AGY SF SERIES REF			2	1.B FE	11,738,344	92.3630	10,686,412	11,570,000	11,704,345		(15,185)			5.156	4.962	AO	149,137	596,549	08/29/2022	10/01/2042
70917S-3J-0	PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3			2	1.D FE	25,000,000	85.6890	21,422,330	25,000,000	25,000,000					4.300	4.300	JD	47,778	1,075,000	08/23/2018	06/15/2045
709224-Y4-5	PENNSYLVANIA ST TURNPIKE COMMI			2	1.F FE	1,043,565	82.1700	994,263	1,210,000	1,059,681		6,664			3.779	4.966	JD	3,810	45,726	06/23/2022	12/01/2042
717868-GW-7	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.E FE	5,397,458	81.8370	4,370,110	5,340,000	5,380,691		(5,477)			2.999	2.873	MS	53,382	160,147	11/08/2021	09/01/2035
717868-GX-5	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.E FE	2,790,802	80.4830	2,221,319	2,760,000	2,781,827		(2,933)			3.049	2.918	MS	28,051	84,152	11/08/2021	09/01/2036
717868-GY-3	PHILADELPHIA PA REDEV AUTH SERIES A			2	1.E FE	5,521,960	75.9830	4,194,253	5,520,000	5,521,295		(178)			3.172	3.167	MS	58,365	175,094	10/22/2021	09/01/2041
717893-R9-4	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	86.7250	867,248	1,000,000	1,000,000					2.134	2.134	MN	3,557	21,340	07/23/2020	11/01/2032
717893-S2-8	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	78.9420	789,422	1,000,000	1,000,000					2.234	2.234	MN	3,723	22,340	07/23/2020	11/01/2033
717893-S3-6	PHILADELPHIA PA WTR & WSTWTR SERIES B			2	1.E FE	1,000,000	77.3610	773,606	1,000,000	1,000,000					2.334	2.334	MN	3,890	23,340	07/23/2020	11/01/2034
73209G-AY-6	POMONA CA REVENUE City of Pomona CA 3.85 05/01/2			1	1.D FE	2,500,000	88.5340	2,213,349	2,500,000	2,500,000					3.850	3.850	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE City of Pomona CA 4.05 05/01/2			1	1.D FE	4,986,300	81.6920	4,084,597	5,000,000	4,988,372		313			4.050	4.066	MN	33,750	202,500	05/04/2017	05/01/2047
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 4.92				1.D FE	26,454,493	92.8630	23,735,844	25,560,000	26,304,910		(15,137)			4.926	4.727	AO	314,771	1,259,086	08/24/2012	10/01/2051
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31			1	1.D FE	132,446,200	95.6000	127,148,333	133,000,000	132,468,246		12,722			5.310	5.341	FA	2,942,625	7,062,300	06/06/2023	08/01/2046
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE			2	1.D FE	29,811,406	70.6660	21,118,444	29,885,000	29,818,418		2,220			3.139	3.153	FA	354,390	938,090	01/27/2022	02/15/2051
733911-BU-4	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.60			1	1.D FE	20,149,189	94.9780	19,104,849	20,115,000	20,118,664		(3,841)			4.607	4.586	JD	77,225	926,698	05/11/2015	12/01/2035
733911-BX-8	PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.23			1	1.D FE	1,725,891	96.5490	1,641,341	1,700,000	1,702,809		(2,958)			4.237	4.051	JD	6,002	72,029	10/29/2015	12/01/2030
733911-CP-4	PORT OF CORPUS CHRISTI AUTHORI SERIES B			2	1.E FE	2,812,027	91.3510	3,064,811	3,355,000	2,827,706		13,241			5.000	6.421	JD	13,979	167,750	10/19/2023	12/01/2048
734707-AB-8	PORT LIONS AK REVENUE			2	1.E FE	3,065,000	104.5750	3,205,235	3,065,000	3,065,000					7.500	7.499	AO	57,469	229,875	11/16/2022	10/01/2052
736746-YY-8	PORTLAND OR URBAN RENEWAL & RE SERIES A			2	1.E FE	11,000,000	92.1100	10,132,108	11,000,000	11,000,000					5.152	5.151	JD	25,188	566,720	05/25/2022	06/15/2042
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU SERIES B				1.F FE	88,672,300	67.6850	60,053,782	88,725,000	88,675,873		1,202			3.340	3.343	JD	246,951	2,963,415	01/13/2022	06/01/2050
74442P-GN-9	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	7,115,000	87.8420	6,249,993	7,115,000	7,115,000					4.269	4.269	JJ	151,870	303,739	03/16/2018	07/01/2040
74442P-HD-0	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269				1.E FE	15,327,169	88.0980	13,558,295	15,390,000	15,330,503		2,384			4.269	4.302	JJ	328,500	656,999	05/16/2022	07/01/2040
74447C-AC-3	PUBLIC FIN AUTH WI FEDERAL LEA			2	3.B FE	91,198,215	76.0780	69,611,343	91,500,000	91,259,734		55,030			6.145	6.231	FMAN	937,112	5,622,675	11/02/2023	08/01/2028
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26			1	2.C FE	9,873,653	102.7890	10,299,429	10,020,000	9,945,012		7,938			6.262	6.394	MS	209,151	627,452	11/19/2008	09/01/2031
757696-BE-8	REDONDO BEACH CA CMNTY FING AU SERIES A			2	1.C FE	17,570,000	68.2060	11,983,875	17,570,000	17,570,000					3.068	3.067	MN	89,841	539,048	07/02/2021	05/01/2049
762326-AR-7	RHODE ISLAND ST TURNPIKE & BRI SERIES 1			2	1.E FE	2,000,000	80.0450	1,600,895	2,000,000	2,000,000					3.460	3.458	JD	5,767	69,200	11/21/2019	12/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
764464-AN-3	RICHMOND CA PENSN FUNDING			2	1.D FE	6,362,505	99.7760	6,360,749	6,375,000	6,366,530		624			5.308	5.325	JJ	156,033	338,385	09/08/2022	01/15/2035
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV SERIES B			2	1.C FE	20,000,000	82.0680	16,413,594	20,000,000	20,000,000					3.537	3.536	JJ	326,190	707,400	04/08/2020	01/15/2043
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	23,203,500	75.6050	17,895,777	23,670,000	23,247,856		19,132			3.185	3.327	MN	125,648	753,890	08/05/2022	11/01/2041
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	14,815,000	71.2200	10,551,191	14,815,000	14,815,000					3.265	3.263	MN	80,618	483,710	09/29/2021	11/01/2045
783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66			1	1.E FE	37,328,417	99.4620	34,264,793	34,450,000	36,548,033		(94,738)			5.665	5.072	MN	325,265	1,951,593	11/03/2015	05/01/2040
783186-RC-5	RUTGERS NJ ST UNIV Rutgers The State Univers 4.71			1	1.E FE	466,899	98.4930	428,445	435,000	452,292		(1,708)			4.712	4.143	MN	3,416	20,497	09/10/2014	05/01/2033
783186-TN-9	RUTGERS NJ ST UNIV Rutgers The State Univers 4.14			2	1.E FE	42,363,850	81.4270	34,504,806	42,375,000	42,365,597		235			4.146	4.147	MN	292,811	1,756,868	04/19/2018	05/01/2048
790417-AQ-2	SAINT JOHNS CNTY FL INDL DEV A SERIES B			2	1.C FE	1,838,140	86.1960	1,909,243	2,215,000	1,888,611		47,190			2.538	5.570	AO	14,054	56,217	12/04/2023	10/01/2030
79467B-CN-3	SALES TAX SECURITIZATION CORP SERIES A				1.A FE	50,985,732	91.4550	48,608,513	53,150,000	51,120,279		59,019			4.787	5.097	JJ	1,272,145	2,544,291	09/20/2022	01/01/2048
79467B-DK-8	SALES TAX SECURITIZATION CORP SERIES B				1.C FE	3,208,182	75.4650	2,441,305	3,235,000	3,211,238		1,055			3.411	3.470	JJ	55,173	110,346	01/31/2022	01/01/2043
79467B-DY-8	SALES TAX SECURITIZATION CORP SERIES B			2	1.D FE	68,735,000	71.0970	48,868,392	68,735,000	68,735,000					3.338	3.336	JJ	1,147,187	2,294,374	12/09/2021	01/01/2048
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.77			1	1.G FE	10,000,000	97.4350	9,743,476	10,000,000	10,000,000					5.771	5.771	JJ	288,550	577,100	07/15/2015	07/01/2040
796246-AP-1	SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.87			1	1.G FE	14,750,399	95.7590	13,942,441	14,560,000	14,572,246		(23,523)			5.871	5.698	JJ	427,409	854,818	08/25/2015	07/01/2045
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 5.80			1	1.D FE	6,248,655	100.2060	5,260,790	5,250,000	5,982,782		(30,296)			5.808	4.573	FA	127,050	304,920	02/13/2014	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.42			1	1.D FE	64,740,733	92.2410	58,927,946	63,885,000	64,493,321		(24,186)			4.427	4.347	FA	1,178,412	2,828,189	08/16/2013	02/01/2042
797299-MV-3	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	84.5810	845,815	1,000,000	1,000,000					2.546	2.546	AO	5,375	25,460	06/18/2020	10/15/2032
797299-MW-1	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,000,000	83.5880	835,883	1,000,000	1,000,000					2.696	2.696	AO	5,692	26,960	06/18/2020	10/15/2033
797299-MX-9	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	1,250,000	81.9350	1,024,182	1,250,000	1,250,000					2.746	2.746	AO	7,246	34,325	06/18/2020	10/15/2034
797299-MY-7	SAN DIEGO CA PUBLIC FACS FINGA SERIES A			2	1.D FE	1,800,000	80.3630	1,446,542	1,800,000	1,800,000					2.796	2.796	AO	10,625	50,328	06/18/2020	10/15/2035
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING SERIES A			2	1.D FE	13,410,000	79.3870	10,645,787	13,410,000	13,410,000					3.428	3.427	AO	97,047	459,695	06/18/2020	10/15/2041
79730W-BW-9	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,235,615	89.8780	8,538,427	9,500,000	9,317,632		11,917			4.000	4.210	MS	126,667	380,000	01/20/2017	09/01/2036
79730W-BX-7	SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09			1	1.C FE	9,543,800	85.1950	8,519,543	10,000,000	9,649,571		15,426			4.000	4.310	MS	133,333	400,000	01/20/2017	09/01/2040
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES C			2	1.E FE	57,365,000	74.8060	42,912,187	57,365,000	57,365,000					3.103	3.102	JJ	890,018	1,780,036	11/18/2021	07/01/2043
797400-LP-1	SAN DIEGO CNTY CALIF REGL TRAN			2	1.A FE	5,825,000	74.1570	4,319,650	5,825,000	5,825,000					3.248	3.248	AO	47,299	189,196	12/06/2019	04/01/2048
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59			1	1.G FE	24,589,850	97.5280	23,792,012	24,395,000	24,395,000		(11,992)			5.594	5.493	JJ	682,328	1,364,656	09/01/2022	07/01/2043
79765D-6K-1	SAN FRANCISCO CITY & CNTY CA C SERIES A			2	1.C FE	9,960,100	102.0680	10,206,759	10,000,000	9,959,440		211			6.375	6.413	AO	159,375	573,750	10/18/2023	10/01/2043
79765R-5B-1	SAN FRANCISCO CITY & CNTY CA P SERIES A			2	1.D FE	6,981,870	77.5940	5,431,609	7,000,000	6,985,449		550			3.473	3.488	MN	40,518	243,110	03/18/2020	11/01/2043
79765R-Q4-4	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.03			1	1.D FE	23,520,000	85.6340	20,141,232	23,520,000	23,520,000					4.035	4.035	MN	158,172	949,032	11/29/2016	11/01/2041
79765R-Q5-1	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18			1	1.D FE	25,740,000	83.1390	21,400,079	25,740,000	25,740,000					4.185	4.185	MN	179,537	1,077,219	11/29/2016	11/01/2046
79766D-TK-5	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	991,730	65.0310	650,312	1,000,000	992,366		190			2.958	3.000	MN	4,930	29,580	07/14/2021	05/01/2051
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C			2	1.E FE	58,104,770	70.1420	40,678,980	57,995,000	58,068,759		(10,356)			3.345	3.323	MN	323,322	1,939,933	05/19/2021	05/01/2051
79770G-JX-5	SAN FRANCISCO CITY & CNTY CA R SERIES A			2	1.C FE	2,000,000	100.2470	2,004,930	2,000,000	2,000,000					5.921	5.920	FA	49,342	104,275	08/31/2023	08/01/2041
79771F-AT-4	SAN FRANCISCO CA CITY & CNTY P SERIES F			2	1.D FE	2,383,830	69.7980	2,093,934	3,000,000	2,422,745		16,801			3.145	4.612	MN	15,725	94,350	08/09/2022	11/01/2047
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75			1	1.D FE	24,030,000	101.7660	24,423,725	24,000,000	24,017,275		(915)			5.750	5.742	FA	575,000	1,380,000	10/29/2007	08/01/2037
79772E-AS-8	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.A FE	3,893,280	79.4390	3,177,545	4,000,000	3,907,417		2,270			4.000	4.155	MS	53,333	160,000	10/27/2017	09/01/2048
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.A FE	30,065,402	79.4260	23,895,429	30,085,000	29,973,453		(14,756)			4.000	3.964	MS	401,133	1,203,400	01/10/2018	09/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.25			2	1.A FE	11,937,766	81.6230	9,945,743	12,185,000	11,963,806		4,923			4.250	4.371	MS	172,621	517,863	02/08/2019	09/01/2049
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.37			2	1.A FE	36,337,980	83.0560	30,157,561	36,310,000	36,324,020		(2,664)			4.371	4.362	MS	529,037	1,587,110	02/25/2019	09/01/2049
798153-PE-6	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	21,305,000	78.9200	16,813,934	21,305,000	21,305,000					3.417	3.415	JD	60,666	727,992	10/02/2020	06/01/2041
798153-PF-3	SAN JOSE CA FING AUTH LEASE RE SERIES B			2	1.D FE	50,500,000	71.6410	36,178,851	50,500,000	50,500,000					3.517	3.515	JD	148,007	1,776,085	10/02/2020	06/01/2051
798153-QF-2	SAN JOSE CA FING AUTH LEASE RE SERIES A			2	1.C FE	3,290,000	94.5530	3,110,802	3,290,000	3,290,000					4.662	4.660	MN	25,563	153,380	04/08/2022	05/01/2037
798153-QG-0	SAN JOSE CA FING AUTH LEASE RE SERIES A			2	1.C FE	23,265,000	91.6820	21,329,910	23,265,000	23,265,000					4.762	4.759	MN	184,647	1,107,879	04/08/2022	05/01/2042
798153-QH-8	SAN JOSE CA FING AUTH LEASE RE			2	1.C FE	25,240,000	88.9010	22,438,537	25,240,000	25,240,000					4.862	4.859	MN	204,528	1,227,169	04/08/2022	05/01/2052
79876C-BL-1	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85			1	1.D FE	30,900,000	97.7280	30,198,088	30,900,000	30,900,000					4.852	4.852	AO	374,817	1,499,268	06/17/2015	10/01/2034
79876C-BM-9	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 5.00			1	1.D FE	20,500,000	95.8550	19,650,246	20,500,000	20,500,000					5.002	5.002	AO	256,353	1,025,410	06/17/2015	10/01/2038
801139-AP-1	SANTA ANA CA PENSN OBLIGS SERIES A			2	1.C FE	76,452,053	76.0340	58,116,473	76,435,000	76,446,938		(1,638)			3.098	3.095	FA	986,648	2,367,956	10/25/2021	08/01/2044
801624-AF-4	SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001			1	1.B FE	25,163,350	106.2510	26,562,720	25,000,000	25,097,967		(5,810)			6.001	5.953	FA	625,104	1,500,250	08/03/2007	08/01/2036
80168A-CL-9	SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94			2	1.B FE	1,665,000	78.8520	1,312,889	1,665,000	1,665,000					3.949	3.949	JD	5,479	65,751	04/10/2019	06/01/2049
80168A-DF-1	SANTA CLARA VLY CA WTR DIST WT SERIES B			2	1.B FE	6,254,500	66.0990	4,098,109	6,200,000	6,235,187		(6,095)			2.967	2.850	JD	15,330	183,954	09/21/2021	06/01/2050
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.35			2	1.B FE	20,145,000	85.3520	17,194,118	20,145,000	20,145,000					4.354	4.354	JD	73,093	877,113	03/18/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.15			2	1.B FE	5,220,000	89.6850	4,681,534	5,220,000	5,220,000					4.154	4.154	JD	18,070	216,839	03/18/2016	06/01/2038
80182A-AR-0	SANTA CRUZ CNTY CA PENSN OBLIG			2	1.A FE	11,270,975	73.0550	8,401,353	11,500,000	11,304,942		10,846			2.804	2.950	JD	26,872	322,460	10/25/2021	06/01/2041
812645-AM-1	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,750,000	79.8880	2,196,915	2,750,000	2,750,000					3.179	3.179	NOV	14,570	87,423	10/20/2021	11/01/2043
812645-AN-9	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,200,000	79.6100	1,751,410	2,200,000	2,200,000					3.279	3.279	NOV	12,023	72,138	10/20/2021	11/01/2043
812645-AP-4	SEATTLE WA LOCAL IMPT DIST				1.B FE	2,000,000	79.5490	1,590,988	2,000,000	2,000,000					3.379	3.379	NOV	11,263	67,580	10/20/2021	11/01/2043
812645-AQ-2	SEATTLE WA LOCAL IMPT DIST				1.B FE	1,000,000	79.0970	790,968	1,000,000	1,000,000					3.429	3.429	NOV	5,715	34,290	10/20/2021	11/01/2043
833102-XE-1	SNOHOMISH CNTY WA PUBLIC UTILI Snohomish County Public U 5.63			1	1.C FE	5,811,900	100.6260	5,031,287	5,000,000	5,479,574		(33,382)			5.630	4.508	JD	23,458	281,500	03/12/2012	12/01/2035
836753-NN-9	SOUTH BROWARD FL HOSP DIST SERIES B			2	1.D FE	49,696,500	59.7550	29,877,410	50,000,000	49,716,505		6,751			2.850	2.880	MN	237,500	1,425,000	11/09/2021	05/01/2052
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH SERIES C			2	1.E FE	63,410,000	72.7470	46,129,076	63,410,000	63,410,000					3.641	3.640	JJ	1,154,379	2,308,758	09/18/2019	07/01/2051
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH SERIES D			2	1.E FE	11,230,000	77.8840	8,746,341	11,230,000	11,230,000					3.655	3.654	JJ	205,228	410,457	11/14/2019	07/01/2045
837151-V7-1	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	6,515,000	107.2320	6,986,171	6,515,000	6,515,000					6.286	6.286	JD	34,128	409,533	11/09/2022	12/01/2033
837151-V8-9	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	6,425,000	107.6030	6,913,492	6,425,000	6,425,000					6.336	6.336	JD	33,924	407,088	11/09/2022	12/01/2034
837151-V9-7	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	7,365,000	107.8240	7,941,206	7,365,000	7,365,000					6.386	6.386	JD	39,194	470,329	11/09/2022	12/01/2035
837151-W3-9	SOUTH CAROLINA ST PUBLIC SVC A SERIES D				1.E FE	15,000,000	108.4880	16,273,199	15,000,000	15,000,000					6.447	6.446	JD	80,588	967,050	11/09/2022	12/01/2042
837151-X5-3	SOUTH CAROLINA ST PUBLIC SVC A SERIES F				1.E FE	15,000,000	108.4790	16,271,903	15,000,000	15,000,000					6.447	6.446	JD	80,588	967,050	11/09/2022	12/01/2042
837151-XM-6	SOUTH CAROLINA ST PUBLIC SVC A SERIES B				1.G FE	27,925,645	82.8510	23,148,575	27,940,000	27,930,042		1,115			2.659	2.664	JD	61,910	742,925	11/02/2020	12/01/2032
845040-LH-5	S W TX HGR EDU AUTH Southwest Higher Educatio 3.95			2	1.D FE	4,000,000	81.9660	3,278,644	4,000,000	4,000,000					3.954	3.954	AO	39,540	158,160	05/13/2016	10/01/2045
850714-GU-4	SPRINGFIELD IL WTR REVENUE SERIES A			2	1.D FE	7,000,000	80.9740	5,668,189	7,000,000	7,000,000					3.426	3.425	MS	79,940	239,820	10/22/2020	03/01/2040
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5 09			1	1.D FE	46,079,513	100.9710	46,163,073	45,719,000	45,807,559		(30,124)			5.000	4.922	MS	673,085	2,285,950	04/01/2014	09/15/2027
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.08			1	1.D FE	15,000,000	100.9420	15,141,339	15,000,000	15,000,000					5.088	5.088	MS	224,720	763,200	10/27/2011	09/15/2029
85732P-CF-5	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.13			1	1.D FE	10,000,000	101.0260	10,102,597	10,000,000	10,000,000					5.138	5.138	MS	151,286	513,800	10/27/2011	09/15/2029

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86657M-BK-1	SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17			1	1.E FE	84,252,231	86.7560	73,716,250	84,970,000	84,358,250		15,556			4.172	4.221	AO	886,237	3,544,948	03/29/2017	10/01/2047
875231-MK-5	TAMPA FL REVENUE SERIES B		2		1.G FE	10,000,000	84.9170	8,491,716	10,000,000	10,000,000					4.150	4.149	AO	103,750	415,000	05/22/2020	04/01/2042
87638Q-RJ-0	TARRANT CNTY TX CULTURAL EDU F		2		1.E FE	4,905,000	69.5030	3,409,099	4,905,000	4,905,000					3.422	3.421	MS	55,950	167,849	12/11/2020	09/01/2050
88046K-FQ-4	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B		2		1.B FE	4,990,000	93.5480	4,668,027	4,990,000	4,990,000					5.495	5.493	JJ	137,100	255,920	07/25/2023	07/01/2048
88046K-NF-9	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B		2		1.B FE	11,590,000	99.3790	11,517,973	11,590,000	11,590,000					5.912	5.908	JJ	354,020		05/28/2024	07/01/2044
88046K-NH-5	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B		2		1.B FE	6,000,000	98.9690	5,938,117	6,000,000	6,000,000					5.982	5.978	JJ	185,442		06/11/2024	07/01/2054
881182-BS-7	TERREBONNE LA LEVEE & CONSV DI SERIES A		2		1.E FE	6,400,000	78.9660	5,053,829	6,400,000	6,400,000					3.131	3.128	JD	16,699	200,384	08/27/2020	06/01/2039
88213A-EA-9	TEXAS ST A & M UNIV REVENUES Texas A&M University 4.113 05/		1		1.A FE	21,012,010	87.1460	18,300,668	21,000,000	21,001,928		(1,345)			4.113	4.106	MN	110,366	863,730	03/28/2016	05/15/2045
88213A-ET-8	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/		1		1.A FE	1,750,000	91.7950	1,606,416	1,750,000	1,750,000					3.993	3.993	MN	8,929	69,878	03/23/2016	05/15/2037
88213A-ME-2	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.822 05/		1		1.A FE	1,000,000	82.5290	825,290	1,000,000	1,000,000					3.822	3.822	MN	4,884	38,220	11/30/2017	05/15/2047
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI SERIES 2023-1 CLASS A2		4		1.A FE	39,215,000	98.5860	38,660,441	39,215,000	39,215,000					5.169	5.169	AO	506,756	2,195,942	03/10/2023	04/01/2041
88275F-ZM-4	TEXAS ST DEPT OF HSG & CMNTY A SERIES D				1.B FE	500,000	101.9900	509,949	500,000	500,000					5.421	5.421	MS	9,035	18,898	12/07/2023	09/01/2030
88278P-VN-1	TEXAS ST UNIV SYS FING REVENUE SERIES B		2		1.C FE	3,554,523	86.4150	3,499,822	4,050,000	3,593,529		17,944			4.273	5.334	MS	50,956	173,057	09/26/2022	03/15/2045
882806-EX-6	TEXAS ST TECH UNIV REVENUES Texas Tech University 3.922 02		1		1.B FE	4,000,000	92.4600	3,698,399	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-EY-4	TEXAS ST TECH UNIV REVENUES Texas Tech University 4.172 02		1		1.B FE	8,000,000	85.0440	6,803,552	8,000,000	8,000,000					4.172	4.172	FA	126,087	333,760	03/18/2015	02/15/2045
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION Texas Transportation Comm 5.17		1		1.A FE	5,000,000	101.0020	5,050,084	5,000,000	5,000,000					5.178	5.178	AO	64,725	258,900	07/27/2010	04/01/2030
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B		2		1.A FE	5,250,000	67.4210	3,539,611	5,250,000	5,250,000					2.942	2.941	MS	51,485	154,455	10/06/2021	09/01/2048
89602N-UM-4	TRIBOROUGH NY BRIDGE & TUNNEL Triborough Bridge & Tunne 5.42		1		1.D FE	39,252,430	99.9240	37,351,423	37,380,000	38,534,266		(70,263)			5.420	5.069	MN	258,877	2,025,996	04/05/2012	11/15/2036
89602R-FM-2	TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B		2		1.D FE	26,750,000	76.4800	20,458,363	26,750,000	26,750,000					3.427	3.427	MN	117,137	916,723	09/20/2019	11/15/2044
898365-AA-9	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 5.08		1		1.D FE	17,000,000	95.1020	16,167,282	17,000,000	17,000,000					5.085	5.085	JJ	432,225	864,450	08/14/2013	07/01/2043
898365-AL-5	TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 4.93		1		1.D FE	10,195,110	99.3110	10,129,675	10,200,000	10,197,276		250			4.935	4.939	JJ	251,685	503,370	12/18/2013	07/01/2033
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06				1.D FE	2,010,000	102.4460	2,059,158	2,010,000	2,010,000					6.069	6.069	AO	30,497	121,987	04/10/2008	04/01/2027
914119-3H-3	UNIV OF CINCINNATI OH RECPTS SERIES A		2		1.D FE	10,385,000	66.3830	6,893,864	10,385,000	10,385,000					3.000	3.000	JD	25,963	311,550	03/04/2020	06/01/2050
914119-F5-6	UNIV OF CINCINNATI OH RECPTS University of Cincinnati 3.949		1		1.D FE	8,862,640	85.2090	7,724,190	9,065,000	8,905,018		6,087			3.949	4.090	JD	29,831	357,977	12/19/2016	06/01/2042
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES University of California 3.119				1.D FE	1,000,000	95.5020	955,023	1,000,000	1,000,000					3.119	3.119	MN	3,985	31,190	09/20/2017	05/15/2028
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053		1		1.D FE	32,217,279	85.8970	27,641,706	32,180,000	32,205,923		(1,102)			4.053	4.046	MN	166,655	1,304,255	07/27/2012	05/15/2041
91412G-U8-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.104				1.C FE	40,183,970	82.7630	33,299,665	40,235,000	40,191,680		1,158			4.104	4.111	MN	210,992	1,651,244	05/11/2017	05/15/2047
91412G-XE-0	UNIV OF CALIFORNIA CA REVENUES				1.C FE	5,213,940	89.4430	5,366,575	6,000,000	5,329,047		52,760			3.931	5.456	MN	30,138	235,860	09/27/2022	05/15/2045
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.428		1		1.C FE	52,192,560	85.5050	44,744,557	52,330,000	52,199,778		3,034			4.428	4.445	MN	296,083	2,317,172	08/17/2022	05/15/2048
91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES SERIES BI		2		1.C FE	28,330,000	70.3030	19,916,919	28,330,000	28,330,000					3.146	3.144	MN	113,883	891,262	02/24/2021	05/15/2051
91417N-BZ-7	UNIV OF COLORADO CO ENTERPRISE SERIES C-1		2		1.B FE	20,000,000	68.7570	13,751,366	20,000,000	20,000,000					2.967	2.966	JD	49,450	593,400	10/21/2021	06/01/2049
914302-LF-9	UNIV OF HOUSTON TX UNIV REVENU		2		1.C FE	6,365,000	90.6690	5,771,080	6,365,000	6,365,000					4.913	4.910	FA	118,136	312,712	06/02/2022	02/15/2052

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914302-MW-1	UNIV OF HOUSTON TX UNIV REVENU SERIES B			2	1.C FE	21,875,000	95.2010	20,825,278	21,875,000	21,875,000					5.272	5.271	FA	355,585		08/14/2024	02/15/2055
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 5.45			1	1.C FE	14,134,507	97.9330	12,393,376	12,655,000	13,714,531		(44,577)			5.450	4.693	MN	114,950	689,698	04/01/2014	11/01/2040
914440-TD-4	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.D FE	11,805,201	87.6030	9,837,800	11,230,000	11,230,000					4.262	2.415	MN	79,770	478,623	12/11/2020	11/01/2043
914440-TG-7	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021			2	1.C FE	9,180,538	89.2130	7,801,679	8,745,000	8,745,000					4.212	2.163	MN	61,390	368,339	04/27/2021	11/01/2038
914440-UW-0	UNIV OF MASSACHUSETTS MA BLDG SERIES 2			2	1.C FE	27,000,000	86.8150	23,440,174	27,000,000	27,000,000					4.306	4.303	MN	193,770	1,162,620	03/16/2022	11/01/2045
914724-CC-1	UNIV OF NORTH DAKOTA ND University of North Dakot 4.39			2	1.E FE	3,750,000	89.8470	3,369,244	3,750,000	3,750,000					4.390	4.390	AO	41,156	164,625	09/07/2018	04/01/2038
914724-CD-9	UNIV OF NORTH DAKOTA ND University of North Dakot 4.46			2	1.E FE	3,675,000	87.4940	3,215,400	3,675,000	3,675,000					4.460	4.460	AO	40,976	163,905	09/07/2018	04/01/2041
914729-QP-6	UNIV OF N TEXAS TX University of North Texas 4.83			2	1.C FE	25,000,000	90.3010	22,575,270	25,000,000	25,000,000					4.838	4.838	AO	255,339	1,209,500	10/01/2015	04/15/2045
914729-SU-3	UNIV OF N TEXAS TX University of North Texas 4.12			2	1.C FE	2,496,280	86.0790	2,151,976	2,500,000	2,497,158		131			4.122	4.132	AO	21,755	103,050	02/02/2017	04/15/2040
914729-SV-1	UNIV OF N TEXAS TX University of North Texas 4.02			2	1.C FE	4,040,000	90.5270	3,657,288	4,040,000	4,040,000					4.022	4.022	AO	34,303	162,489	01/06/2017	04/15/2036
91476P-FF-0	UNIV OK REVENUES University of Oklahoma/Th 3.99			1	1.E FE	3,059,690	94.5080	2,882,502	3,050,000	3,050,000					3.990	3.953	JJ	60,848	121,695	01/29/2013	07/01/2033
91476P-FG-8	UNIV OK REVENUES University of Oklahoma/Th 4.29			1	1.E FE	16,465,339	88.2460	14,604,731	16,550,000	16,475,967		2,756			4.290	4.316	JJ	354,998	709,995	05/05/2014	07/01/2042
91476P-YV-4	UNIV OK REVENUES SERIES B			2	1.D FE	3,620,000	101.1750	3,662,533	3,620,000	3,620,000					5.779	5.778	JJ	104,600	209,200	03/08/2023	07/01/2048
915137-5F-6	UNIV OF TEXAS TX University of Texas Syste 5.13			1	1.A FE	17,659,660	97.9010	17,132,626	17,500,000	17,620,656		(4,566)			5.134	5.072	FA	339,414	898,450	09/17/2014	08/15/2042
915137-5R-0	UNIV OF TEXAS TX University of Texas Syste 4.79			1	1.A FE	44,800,000	93.8290	42,035,370	44,800,000	44,800,000					4.794	4.794	FA	811,358	2,147,712	09/15/2010	08/15/2046
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV University of Washington 4.997			1	1.B FE	21,442,771	95.3950	18,954,949	19,870,000	20,955,566		(48,456)			4.997	4.500	AO	248,226	992,904	05/16/2012	10/01/2040
917437-CK-9	UTAH HSG CORP SF MTGE REVENUE SERIES B-1			2	1.C FE	9,846,023	99.1810	9,749,471	9,830,000	9,842,969		(1,559)			6.047	6.022	JJ	297,210	463,978	09/05/2023	07/01/2053
917437-FK-6	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	5,000,000	101.8080	5,090,389	5,000,000	5,000,000					6.037	6.034	JJ	150,925	149,248	12/01/2023	01/01/2039
917437-FL-4	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	13,070,000	101.1920	13,225,780	13,070,000	13,070,000					6.174	6.171	JJ	403,471	398,988	12/01/2023	01/01/2044
917437-FM-2	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	9,230,000	100.7920	9,303,062	9,230,000	9,230,000					6.224	6.221	JJ	287,238	284,046	12/01/2023	01/01/2049
917437-FN-0	UTAH HSG CORP SF MTGE REVENUE SERIES B			2	1.C FE	6,500,000	100.9250	6,560,110	6,500,000	6,500,000					6.264	6.261	JJ	203,580	201,318	12/01/2023	01/01/2054
917437-KU-8	UTAH HSG CORP SF MTGE REVENUE SERIES F			2	1.C FE	9,000,000	99.6580	8,969,252	9,000,000	9,000,000					5.958	5.955	JJ	284,495		05/28/2024	07/01/2044
917437-KV-6	UTAH HSG CORP SF MTGE REVENUE SERIES F			2	1.C FE	22,000,000	98.3130	21,628,862	22,000,000	22,000,000					5.978	5.975	JJ	697,765		05/10/2024	07/01/2054
917437-QJ-7	UTAH HSG CORP SF MTGE REVENUE SERIES J			2	1.C FE	5,835,000	96.2700	5,617,328	5,835,000	5,835,000					5.649	5.645	JJ	37,540		10/17/2024	07/01/2044
917437-QK-4	UTAH HSG CORP SF MTGE REVENUE SERIES J			2	1.C FE	5,500,000	96.0210	5,281,132	5,500,000	5,500,000					5.699	5.695	JJ	35,698		10/17/2024	07/01/2049
91756T-AU-5	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.58			1	1.E FE	1,085,000	92.9490	1,008,497	1,085,000	1,085,000					3.587	3.587	JJ	19,459	38,919	10/07/2016	07/01/2031
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.80			1	1.E FE	9,971,460	89.2080	8,885,081	9,960,000	9,962,038		(1,297)			3.806	3.792	JJ	189,539	379,078	10/26/2016	07/01/2036
91802R-FY-0	UTILITY DEBT SECURITIZATION AU SERIES T				1.A FE	7,490,000	96.9780	7,263,655	7,490,000	7,490,000					4.953	4.953	JD	16,488	370,980	09/16/2022	12/15/2039
92778L-BL-3	VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95			1	1.D FE	121,773,733	93.3650	112,486,164	120,480,000	121,519,025		(33,687)			4.956	4.885	JJ	2,985,494	5,970,989	11/16/2018	01/01/2044
92778R-FC-6	VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58			2	1.D FE	33,585,440	86.3690	29,011,354	33,590,000	33,585,371		(12)			4.585	4.586	MN	256,684	1,540,102	10/30/2018	05/01/2048
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.228			1	1.F FE	2,160,000	91.0760	1,967,241	2,160,000	2,160,000					4.228	4.228	JJ	45,662	91,325	11/09/2016	07/01/2036
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478			1	1.F FE	35,037,598	86.1280	30,179,209	35,040,000	35,038,017		58			4.478	4.478	JJ	784,546	1,569,091	11/09/2016	07/01/2045
92812Q-4A-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.32			1	1.B FE	27,111,900	91.9290	24,820,703	27,000,000	27,000,000					4.322	4.268	AO	291,735	1,166,940	10/01/2012	10/01/2037
92812Q-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82			1	1.B FE	119,865,000	84.9240	101,794,680	119,865,000	119,865,000					3.824	3.824	FA	1,909,849	4,583,638	04/23/2013	02/01/2043
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05			1	1.B FE	84,370,000	83.2720	70,256,958	84,370,000	84,370,000					4.057	4.057	JD	285,241	3,422,891	05/24/2013	06/01/2043
92812U-2A-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	7,415,000	100.4120	7,445,519	7,415,000	7,415,000					6.145	6.143	JJ	227,826	249,343	11/29/2023	07/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	7,000,000	100.4550	7,031,876	7,000,000	7,000,000					6.175	6.173	JJ	216,125	236,537	11/29/2023	01/01/2054
92812U-5G-9	VIRGINIA ST HSG DEV AUTH CMWLT SERIES A REMK			2	1.A FE	6,484,336	93.5510	6,169,690	6,595,000	6,485,542		1,206			5.567	5.698	AO	91,786	186,631	04/02/2024	10/01/2049
92812U-5H-7	VIRGINIA ST HSG DEV AUTH CMWLT SERIES A			2	1.A FE	13,100,000	94.7670	12,414,537	13,100,000	13,100,000					5.617	5.614	AO	183,957	374,045	03/12/2024	04/01/2054
92812U-7K-8	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	22,200,000	99.0640	21,992,104	22,200,000	22,200,000					5.900	5.898	AO	327,450	443,877	05/28/2024	10/01/2044
92812U-7L-6	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	26,880,000	99.2240	26,671,387	26,880,000	26,880,000					5.950	5.948	AO	399,840	542,005	05/08/2024	10/01/2054
92812U-X3-7	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	4,208,484	102.6040	4,319,615	4,210,000	4,208,189		120			6.404	6.406	MN	44,935	274,851	10/30/2023	11/01/2043
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B			2	1.A FE	5,981,165	102.5310	6,115,947	5,965,000	5,978,687		(1,590)			6.514	6.468	MN	64,760	396,115	10/30/2023	11/01/2048
92812U-Z8-4	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	5,000,000	100.4340	5,021,719	5,000,000	5,000,000					5.830	5.828	JJ	145,750	159,515	11/29/2023	07/01/2038
92812U-Z9-2	VIRGINIA ST HSG DEV AUTH CMWLT SERIES D			2	1.A FE	3,500,000	100.4660	3,516,293	3,500,000	3,500,000					6.025	6.023	JJ	105,438	115,395	11/29/2023	07/01/2043
92812V-D9-4	VIRGINIA ST HSG DEV AUTH SERIES D			2	1.B FE	29,000,000	71.7830	20,817,203	29,000,000	29,000,000					3.841	3.839	JD	92,824	1,113,890	05/21/2020	06/01/2055
92812V-U2-0	VIRGINIA ST HSG DEV AUTH SERIES A			2	1.B FE	1,750,000	59.6580	1,044,021	1,750,000	1,750,000					3.026	3.025	FA	22,065	52,955	02/18/2021	02/01/2056
92812W-UP-7	VIRGINIA ST HSG DEV AUTH SERIES F			2	1.B FE	26,875,000	97.9330	26,319,548	26,875,000	26,875,000					5.850	5.850	AO	266,398		10/23/2024	10/01/2054
92812X-EF-5	VIRGINIA HSG DEV AUTH SERIES E			2	1.A FE	10,000,000	99.6340	9,963,361	10,000,000	10,000,000					5.953	5.951	JJ	66,144		10/30/2024	07/01/2055
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH Virginia Public School Au 4.25			1	1.B FE	25,000,000	96.2790	24,069,680	25,000,000	25,000,000					4.250	4.250	JD	47,222	1,062,500	12/01/2011	12/15/2030
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF Virginia Resources Author 5.7				1.A FE	20,125,000	100.4660	20,218,869	20,125,000	20,125,000					5.700	5.700	MN	191,188	1,147,125	11/06/2009	11/01/2039
929833-BZ-3	WACO TX EDUCTNL FIN CORP REVEN SERIES B			2	1.E FE	20,719,854	65.0450	13,399,188	20,600,000	20,675,285		(13,663)			2.944	2.866	MS	202,155	606,464	10/22/2021	03/01/2050
93878L-BJ-5	WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31			1	1.C FE	750,000	89.7290	672,966	750,000	750,000					4.312	4.312	AO	8,085	32,340	02/23/2018	10/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A Washington Health Care Fa 4.2			1	1.F FE	15,282,240	78.3150	11,943,047	15,250,000	15,261,193		(3,297)			4.200	4.175	FA	241,967	640,500	10/31/2017	08/15/2047
940094-BZ-7	WASHINGTON ST UNIV REVENUES SERIES A			2	1.E FE	7,650,000	79.7350	6,099,693	7,650,000	7,650,000					3.163	3.162	AO	60,492	241,970	10/23/2020	10/01/2038
946303-ZX-5	WAYNE MI ST UNIV REVENUES SERIES B			2	1.E FE	5,000,000	71.5960	3,579,779	5,000,000	5,000,000					3.470	3.468	MN	22,169	173,500	10/03/2019	11/15/2049
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07				1.D FE	4,253,035	100.9630	4,260,656	4,220,000	4,223,797		(2,354)			6.070	6.006	JJ	128,077	256,154	04/30/2004	07/01/2026
956704-ZP-8	WEST VIRGINIA ST UNIV REVENUES West Virginia University 4.471			1	1.F FE	47,925,610	90.2630	43,145,838	47,800,000	47,896,810		(3,616)			4.471	4.454	AO	534,285	2,137,138	12/16/2015	10/01/2042
967121-AR-5	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	600,000	73.4340	440,606	600,000	600,000					2.918	2.915	MS	5,836	17,508	09/10/2021	09/01/2041
967121-AS-3	WICHITA FALLS TX 4B SALES TAX			2	1.C FE	2,500,000	67.0320	1,675,812	2,500,000	2,500,000					3.088	3.085	MS	25,733	77,200	09/10/2021	09/01/2051
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2			1	1.C FE	4,256,806	101.1070	4,317,286	4,270,000	4,268,637		961			5.700	5.725	MN	40,565	243,390	12/10/2003	05/01/2026
977100-EL-6	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.954 05/01			1	1.C FE	3,998,040	90.8240	3,632,968	4,000,000	3,998,606		96			3.954	3.958	MN	26,360	158,160	01/03/2019	05/01/2036
977100-JD-9	WISCONSIN ST GEN FUND ANNUAL A SERIES A			2	1.C FE	1,750,000	97.5260	1,706,697	1,750,000	1,750,000					4.864	4.864	MN	14,187	85,120	01/25/2023	05/01/2036
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,484,984,901	XXX	11,023,891,331	12,492,480,634	12,487,886,593		2,954,609			XXX	XXX	XXX	130,006,239	588,235,748	XXX	XXX
3128JR-RX-6	FH 847702			4	1.A	4,291	102.8000	4,378	4,259	4,259					6.355	6.374	MON	23	270	11/20/2008	09/01/2036
3128JR-SP-2	FH 847726			4	1.A	15,203	102.6260	15,183	14,794	15,064		(18)			6.283	5.736	MON	77	867	11/20/2008	03/01/2037
31280G-KU-5	FH 1N0307			4	1.A	554	99.4360	540	544	543					5.062	4.916	MON	2	28	11/20/2008	09/01/2036
3128QL-RD-5	FH 1H2584			4	1.A	4,041	102.7150	4,182	4,071	4,045		1			6.380	6.592	MON	22	252	11/20/2008	02/01/2036
3128QL-SL-6	FH 1H2623			4	1.A	11,619	103.8730	11,950	11,505	11,505					6.901	6.648	MON	66	731	11/20/2008	07/01/2036
3128S4-ER-4	FH 1Q0144			4	1.A	2,615	101.3270	2,620	2,585	2,585					7.463	7.524	MON	16	199	11/20/2008	09/01/2036
31292H-YA-6	FG C01605			4	1.A	2,194	98.3580	2,260	2,298	2,223		6			4.500	5.538	MON	9	103	11/20/2008	07/01/2033
3132DP-G2-8	FHLMC POOL SD2017				1.A	50,298,400	85.3200	49,828,096	58,401,626	50,404,098		105,698			3.000	4.774	MON	146,004	876,024	06/21/2024	12/01/2051
3132DS-2J-0	FHLMC POOL SD5277				1.A	32,385,124	85.1670	31,972,596	37,541,169	32,401,073		15,949			3.000	5.196	MON	18,771	469,265	07/22/2024	07/01/2052
3132DW-DZ-3	FHLMC POOL SD8220				1.A	188,718,191	85.0670	186,113,576	218,785,194	189,048,617		330,425			3.000	4.756	MON	546,963	3,215,205	09/19/2024	06/01/2052
3132FC-F2-6	FHLMC POOL Z40185				1.A	318,806	102.1310	292,778	286,668	317,745		(403)			5.500	3.797	MON	1,314	15,767	01/07/2022	01/01/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313398-B2-4	FHR 2341 GZ Z SEQ			4	1.A	223,174	104.2530	248,259	238,131	235,353		246			7.000	7.483	MON	1,389	16,669	07/02/2001	07/15/2031
313398-E3-9	FHR 2340 ZB Z SEQ			4	1.A	364,029	103.4080	394,710	381,702	378,053		287			7.000	7.426	MON	2,227	26,719	06/29/2001	07/15/2031
313399-U4-7	FHR 2345 TZ SC Z SEQ			4	1.A	327,612	102.6300	343,089	334,298	332,537		112			7.000	7.210	MON	1,950	23,401	08/15/2001	02/15/2031
31339G-HF-1	FHR 2367 KZ Z SEQ			4	1.A	285,042	103.6660	297,725	287,196	286,109		35			7.000	7.144	MON	1,675	20,104	11/20/2001	10/15/2031
31339M-YU-6	FHR 2398 GC SEQ			4	1.A	207,914	104.4180	217,747	208,534	207,935		3			7.000	7.108	MON	1,216	14,597	01/04/2002	01/15/2032
3133T5-ZM-8	FHR 1773 G SEQ			4	1.A	588	99.9340	591	592	590					8.500	8.744	MON	4	50	02/14/1995	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ			4	1.A	3,417	100.0120	3,471	3,471	3,456		7			7.000	7.569	MON	20	243	02/29/1996	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ			4	1.A	12,786	100.3160	12,999	12,958	12,896		17			7.000	7.540	MON	76	907	02/28/1996	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ			4	1.A	1,871	100.0000	1,882	1,882	1,875		1			8.500	8.748	MON	13	160	02/14/1995	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11			4	1.A	2,966	100.0840	2,968	2,966	2,966					8.000	6.766	MON	20	237	05/05/1995	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ			4	1.A	7,655	100.3000	7,747	7,724	7,694		7			7.500	7.867	MON	48	579	08/06/1996	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ			4	1.A	17,887	100.1380	19,778	19,751	19,620		47			7.000	7.755	MON	115	1,383	06/25/1997	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ			4	1.A	5,975	100.6750	6,034	5,994	5,975					8.000	8.135	MON	40	480	09/12/1996	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ			4	1.A	30,600	101.5270	31,193	30,723	30,620		4			8.000	8.164	MON	205	2,458	09/12/1996	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS			4	1.A	2,492,741	102.6480	2,605,992	2,538,756	2,536,262		1,226			7.625	7.871	MON	3,226	193,580	10/10/1996	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ			4	1.A	10,924	100.3980	11,155	11,110	11,050		21			7.500	8.120	MON	69	833	09/20/1996	10/15/2026
3133T8-XD-4	FHR 1931 Z Z SEQ			4	1.A	37,214	101.7770	38,963	38,283	38,113		25			8.000	8.309	MON	255	3,063	02/06/1997	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ			4	1.A	5,164	101.1450	5,416	5,355	5,324		7			7.500	7.966	MON	33	402	05/07/1997	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ			4	1.A	63,135	101.6410	65,870	64,806	64,533		32			8.000	8.271	MON	432	5,185	01/28/1997	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ			4	1.A	30,312	100.6620	30,859	30,656	30,503		33			7.000	7.387	MON	179	2,146	07/09/1997	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ			4	1.A	38,787	100.7010	42,017	41,724	41,470		64			7.500	8.022	MON	261	3,129	02/11/1997	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z			4	1.A	28,516	100.8530	32,314	32,041	31,792		74			7.500	8.302	MON	200	2,403	01/17/1997	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ			4	1.A	52,277	101.0910	58,709	58,076	57,649		112			7.500	8.138	MON	363	4,356	01/23/1997	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ			4	1.A	50,419	101.7710	54,209	53,266	52,970		52			8.000	8.424	MON	355	4,261	01/30/1997	02/15/2027
3133T9-GB-5	FHR 1933 ZA Z SEQ			4	1.A	88,729	101.8230	93,593	91,917	91,477		60			8.000	8.340	MON	613	7,353	01/16/1997	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ			4	1.A	36,754	101.1270	40,414	39,964	39,692		60			7.500	8.026	MON	250	2,997	02/11/1997	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ			4	1.A	16,990	101.2870	18,575	18,339	18,199		33			7.500	8.121	MON	115	1,375	02/20/1997	03/15/2027
3133T9-RG-2	FHR 1951 K SC SEQ			4	1.A	16,571	101.1290	17,025	16,835	16,718		28			7.500	8.099	MON	105	1,263	04/11/1997	12/15/2026
3133TA-DV-1	FHR 1967 Z Z SEQ			4	1.A	121,242	101.9770	131,844	129,288	128,405		152			7.750	8.181	MON	835	10,020	05/28/1997	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ			4	1.A	153,004	102.0340	157,080	153,948	153,298		15			7.500	7.645	MON	962	11,546	07/08/1999	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ			4	1.A	11,945	101.3260	12,190	12,030	11,976		6			7.500	7.776	MON	75	902	06/30/1997	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ			4	1.A	14,016	100.7480	14,249	14,143	14,079		10			7.000	7.341	MON	83	990	07/17/1997	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ			4	1.A	103,686	98.3120	104,017	105,803	105,373		62			6.500	6.719	MON	573	6,877	01/09/1998	08/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ			4	1.A	200,672	101.9010	204,527	200,712	200,200		(70)			7.000	6.999	MON	1,171	14,050	01/21/1999	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ			4	1.A	21,420	99.9000	21,395	21,416	21,416					5.484	5.175	MON	98	1,303	01/05/1998	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ			4	1.A	830	103.5480	1,403	1,355	1,236		70			11.115	29.193	MON	13	22	01/05/1998	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ			4	1.A	5,415	99.9560	5,233	5,235	5,255		(25)			7.828	6.646	MON	34	441	12/30/1998	01/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ			4	1.A	120,466	101.2800	122,103	120,560	120,319		(22)			7.000	7.048	MON	703	8,439	03/13/1998	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT			4	1.A	315,482	100.0980	324,191	323,873	323,873					6.500	6.308	MON	1,754	21,052	04/15/1998	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ			4	1.A	64,762	101.6750	64,653	63,588	63,549		(35)			7.000	6.952	MON	371	4,451	01/22/1999	05/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ			4	1.A	126,623	101.1550	129,379	127,902	127,424		32			6.500	6.671	MON	693	8,314	10/03/2001	08/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ			4	1.A	147,320	100.9090	167,917	166,404	163,090		600			6.000	7.184	MON	832	9,984	05/01/2002	02/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ			4	1.A	135,811	101.5170	143,260	141,119	140,245		92			7.000	7.347	MON	823	9,878	05/17/1999	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ			4	1.A	61,727	102.3340	70,248	68,645	67,607		147			7.000	7.756	MON	400	4,805	07/23/1999	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ			4	1.A	225,419	102.7850	256,786	249,828	246,329		481			7.000	7.687	MON	1,457	17,488	07/22/1999	08/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TL-XU-7	FHR 2186 ZB Z SEQ			4	1.A	222,071	102.6610	230,120	224,155	223,259		33			8.000	8.187	MON	1,494	17,932	10/20/1999	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ			4	1.A	605,764	102.7190	640,535	623,581	619,916		275			8.000	8.287	MON	4,157	49,887	08/10/1999	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ			4	1.A	260,009	103.7940	266,111	256,384	256,384					8.000	7.974	MON	1,709	20,511	09/22/1999	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ			4	1.A	275,023	103.7510	297,300	286,553	284,426		179			7.500	7.829	MON	1,791	21,491	11/09/1999	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ			4	1.A	294,896	104.0160	305,119	293,338	293,338					8.000	7.960	MON	1,956	23,467	10/07/1999	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22			4	1.A	323,049	103.9600	371,222	357,083	352,170		574			7.500	8.147	MON	2,232	26,781	10/14/1999	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ			4	1.A	254,353	104.3010	262,606	251,776	251,776					8.000	7.913	MON	1,679	20,142	11/24/1999	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ			4	1.A	156,347	105.4500	170,985	162,148	161,093		55			8.000	8.320	MON	1,081	12,972	01/03/2000	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ			4	1.A	150,190	104.9770	164,743	156,933	155,669		105			8.000	8.332	MON	1,046	12,555	01/05/2000	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ			4	1.A	166,904	104.5980	179,832	171,927	170,915		70			8.000	8.259	MON	1,146	13,754	01/04/2000	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11			4	1.A	64,429	104.1550	66,783	64,119	64,119					7.500	7.452	MON	401	4,809	11/02/2000	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ			4	1.A	45,074	104.2620	48,833	46,836	46,518		32			8.000	8.341	MON	312	3,747	02/25/2000	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ			4	1.A	94,512	105.8870	100,138	94,571	94,396		(18)			8.350	8.419	MON	658	7,897	05/01/2000	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ			4	1.A	51,012	102.8710	54,753	53,224	52,839		30			7.000	7.354	MON	310	3,726	05/11/2001	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ			4	1.A	61,762	103.5900	66,472	64,168	63,768		17			7.000	7.241	MON	374	4,492	02/16/2001	09/15/2030
3133TP-SZ-3	FHR 2256 ZY Z SEQ			4	1.A	61,478	102.5890	65,495	63,842	63,412		40			7.000	7.297	MON	372	4,469	05/01/2001	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11			4	1.A	98,634	104.5340	102,593	98,143	98,143					7.500	7.452	MON	613	7,361	11/02/2000	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11			4	1.A	166,044	104.2550	171,447	164,451	164,451					7.500	7.491	MON	1,028	12,334	11/22/2000	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ			4	1.A	191,804	102.1020	201,958	197,800	196,624		93			7.000	7.264	MON	1,154	13,846	01/04/2001	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ			4	1.A	242,861	102.6440	258,953	252,282	250,466		165			7.000	7.320	MON	1,472	17,660	05/02/2001	10/15/2030
3133TR-KF-1	FHR 2283 Z Z SEQ			4	1.A	136,887	103.0760	147,001	142,614	141,480		98			7.000	7.310	MON	832	9,983	01/16/2001	02/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ			4	1.A	61,982	102.0330	68,602	67,235	66,516		72			6.500	6.908	MON	364	4,370	04/10/2001	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ			4	1.A	127,684	103.3420	139,630	135,115	133,736		117			7.000	7.423	MON	788	9,458	05/30/2001	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ			4	1.A	127,326	104.2850	142,490	136,635	134,700		197			7.000	7.533	MON	797	9,565	05/15/2001	05/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ			4	1.A	183,724	103.5730	198,864	192,004	190,302		125			7.000	7.344	MON	1,120	13,440	06/07/2001	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ			4	1.A	77,598	103.3050	80,087	77,525	77,525					7.000	6.996	MON	452	5,427	01/03/2002	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ			4	1.A	176,481	104.2710	186,466	178,828	178,008		37			7.000	7.175	MON	1,043	12,518	12/05/2001	06/15/2031
3133TU-AN-8	FHR 2325 Z Z			4	1.A	65,157	104.1460	72,046	69,178	68,439		63			7.000	7.409	MON	404	4,842	05/24/2001	06/15/2031
3133TU-BK-3	FHR 2325 ZP SC Z SEQ			4	1.A	233,508	103.4100	256,884	248,413	245,502		272			7.000	7.514	MON	1,449	17,389	05/16/2001	03/15/2031
3133US-HA-2	FHLMC POOL SI2025				1.A	492,359	99.5590	445,199	447,170	490,792		(543)			5.000	3.372	MON	1,863	22,359	01/06/2022	01/01/2052
31359K-F8-5	FNR 1996-46 ZA Z SEQ			4	1.A	15,621	100.2390	16,555	16,516	16,400		19			7.500	7.971	MON	103	1,239	11/04/1999	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ			4	1.A	11,359	100.0950	11,646	11,635	11,566		7			7.000	7.261	MON	68	814	12/29/1998	12/25/2026
31359K-MA-2	FNR G96-2 H PAC-11			4	1.A	32,761	100.6590	33,613	33,393	33,223		16			7.500	7.744	MON	209	2,504	08/09/1996	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z			4	1.A	30,450	101.3320	32,023	31,602	31,433		21			8.000	8.345	MON	211	2,528	01/16/1997	12/18/2026
31359N-2A-8	FNR 1997-25 Z Z			4	1.A	33,320	100.2600	33,953	33,865	33,732		15			7.000	7.213	MON	198	2,371	01/22/1999	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ			4	1.A	25,543	100.5720	25,737	25,591	25,516		(4)			7.000	7.062	MON	149	1,791	03/18/1998	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ			4	1.A	41,994	101.2350	46,422	45,856	45,462		81			7.500	8.224	MON	287	3,439	02/25/1997	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ			4	1.A	83,338	101.5100	98,069	96,611	95,621		297			7.500	8.461	MON	604	7,246	03/31/1997	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ			4	1.A	15,050	100.2120	15,273	15,240	15,147		16			7.000	7.434	MON	89	1,067	08/12/1997	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ			4	1.A	59,044	101.2110	64,934	64,157	63,667		105			7.500	8.066	MON	401	4,812	02/20/1997	03/18/2027
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ			4	1.A	242,563	102.0480	261,786	256,532	254,477		381			8.000	8.572	MON	1,710	20,523	05/16/1997	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ			4	1.A	13,969	101.8550	15,048	14,774	14,655		22			8.000	8.572	MON	98	1,182	05/16/1997	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ			4	1.A	40,487	100.6180	41,370	41,116	40,841		59			6.500	6.955	MON	223	2,673	10/29/1997	09/18/2027
31359P-FS-0	FNR 1997-29 Z Z SEQ			4	1.A	8,269	99.9390	8,817	8,822	8,770		11			6.500	7.036	MON	48	573	12/30/1998	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ			4	1.A	46,503	100.4800	48,710	48,478	48,215		42			6.600	6.936	MON	267	3,200	01/09/1998	05/18/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359P-ME-3	FNR 1997-26 GZ Z SEQ			4	1.A	22,355	100.1200	24,913	24,883	24,736		61			7.000	7.749	MON	145	1,742	06/25/1997	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ			4	1.A	73,103	102.2660	76,236	74,547	74,187		28			8.000	8.239	MON	497	5,964	05/01/1997	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ			4	1.A	46,861	102.0280	50,552	49,547	49,196		60			8.000	8.450	MON	330	3,964	03/31/1997	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11			4	1.A	313	100.1660	316	316	315					7.000	7.302	MON	2	22	07/09/1997	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ			4	1.A	19,305	100.5210	20,754	20,647	20,514		35			6.500	7.041	MON	112	1,342	04/30/1999	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ			4	1.A	72,239	101.5760	81,507	80,242	79,508		157			7.500	8.167	MON	502	6,018	05/28/1997	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ			4	1.A	67,456	101.8650	68,984	67,721	67,442		(2)			7.920	8.044	MON	447	5,363	06/12/1997	07/20/2027
31359Q-LE-2	FNR 1997-63 B SCH			4	1.A	14,731	100.1760	14,874	14,848	14,786		10			7.000	7.290	MON	87	1,039	08/07/1997	09/18/2027
31359Q-WJ-6	FNR 1997-74 J SEQ			4	1.A	91,501	101.0230	94,342	93,386	92,690		123			6.500	6.966	MON	506	6,070	09/24/1997	11/18/2027
31359Q-W8-3	FNR 1997-74 NC SEQ NAS			4	1.A	55,102	99.1170	56,074	56,574	56,001		155			6.500	7.238	MON	306	3,677	10/20/1997	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ			4	1.A	36,689	101.2940	37,518	37,039	36,888		9			7.000	7.168	MON	216	2,593	12/29/1998	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ			4	1.A	29,890	100.0020	30,317	30,316	30,146		45			6.500	6.976	MON	164	1,970	11/24/1997	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ			4	1.A	30,605	100.7350	31,892	31,659	31,442		28			6.500	6.906	MON	171	2,058	12/03/1997	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ			4	1.A	66,273	101.0870	68,003	67,271	66,985		26			6.500	6.692	MON	364	4,373	01/06/1998	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ			4	1.A	134,512	101.8750	137,026	134,504	134,504					7.000	6.795	MON	785	9,415	04/29/1998	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ			4	1.A	237,047	102.3680	244,495	238,838	237,512		29			7.000	7.145	MON	1,393	16,719	03/19/2001	05/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ			4	1.A	45,791	103.2110	48,382	46,877	46,472		25			7.000	7.265	MON	273	3,281	03/27/2001	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ			4	1.A	241,865	102.0570	247,351	242,366	241,601		(39)			7.000	7.060	MON	1,414	16,966	12/30/1998	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB			4	1.A	459,834	100.7580	479,672	476,063	467,835		987			6.500	7.562	MON	2,579	30,944	01/01/1999	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB			4	1.A	572,453	47.3100	283,829	599,929	586,296		1,283			13.000	14.582	MON	6,499	48,779	01/01/1999	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB			4	1.A	92,989	8.2350	7,740	93,985	90,433		(3,002)			6.500	9.142	MON	509		10/25/2024	06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ			4	1.A	102,461	101.4510	113,237	111,618	110,074		204			7.000	7.716	MON	651	7,813	06/11/1999	08/25/2029
31359W-3F-6	FNR 1999-51 BC SEQ			4	1.A	26,963	101.9860	28,203	27,654	27,417		16			7.500	7.842	MON	173	2,074	09/09/1999	10/25/2029
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ			4	1.A	1,296,884	100.1840	1,297,077	1,294,691	1,294,138		(90)			6.700	6.751	MON	7,229	86,744	07/25/2002	11/17/2039
313637-FB-1	FNMA 109162			4	1.A	26,966	99.6430	26,870	26,966	26,966					6.640	6.459	MON	149	1,790	03/19/1998	03/01/2028
3136A0-X6-9	FNR 2011-89 HZ Z SEQ			4	1.A	3,018,679	93.9720	2,935,070	3,123,333	3,083,474		1,085			4.000	4.292	MON	10,411	124,933	09/07/2011	09/25/2041
3136A1-KE-4	FNR 2011-99 CZ Z SEQ			4	1.A	12,099,730	96.3450	10,631,920	11,035,216	11,472,381		(45,401)			4.500	3.631	MON	41,382	496,585	07/06/2017	10/25/2041
3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11			4	1.A	43,504,431	95.1000	35,976,258	37,829,940	39,684,903		(209,356)			4.500	3.773	MON	141,862	1,702,347	02/08/2013	11/25/2041
3136A2-V3-4	FNR 2011-134 NY EXCH AD PAC-11			4	1.A	10,913,835	95.3750	9,553,700	10,017,000	10,355,840		(44,784)			4.500	3.937	MON	37,564	450,765	07/31/2014	12/25/2041
3136A3-2X-8	FNR 2012-12 PH PAC-11			4	1.A	11,674,007	92.2550	10,220,509	11,078,536	11,262,395		(27,604)			3.500	3.213	MON	32,312	387,749	02/14/2013	02/25/2042
3136A3-S6-9	FNR 2012-3 PE PAC-11			4	1.A	8,505,699	95.1810	7,491,809	7,871,092	8,057,453		(8,545)			4.000	3.619	MON	26,237	314,844	06/05/2012	02/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ			4	1.A	4,106,367	91.5010	3,730,945	4,077,513	4,080,133		(452)			3.500	3.469	MON	11,893	142,713	05/31/2012	04/25/2042
3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11			4	1.A	34,030,886	90.0550	28,624,955	31,786,000	32,564,875		(105,748)			3.500	3.097	MON	92,709	1,112,510	08/01/2012	05/25/2042
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11			4	1.A	17,287,881	91.3500	16,117,115	17,643,264	17,462,775		11,691			3.500	3.666	MON	51,460	617,514	01/18/2019	04/25/2042
3136A5-H9-0	FNR 2012-46 CE AD PAC-11			4	1.A	19,919,087	95.8380	17,432,036	18,189,000	18,665,668		(62,030)			4.500	4.066	MON	68,209	818,505	04/12/2012	05/25/2042
3136A5-HH-2	FNR 2012-31 MN PAC-11			4	1.A	8,477,417	89.8010	7,393,330	8,233,000	8,295,190		(9,574)			3.500	3.374	MON	24,013	288,155	06/06/2012	04/25/2042
3136A5-KK-1	FNR 2012-31 PL EXCH AD PAC-11			4	1.A	9,250,391	93.3520	7,934,943	8,500,000	8,702,657		(26,742)			4.000	3.615	MON	28,333	340,000	06/06/2012	04/25/2042
3136A5-LJ-3	FNR 2012-35 LB AD PAC-11			4	1.A	16,732,905	90.4920	13,500,688	14,919,280	15,542,411		(61,544)			4.000	3.453	MON	49,731	596,771	10/18/2012	04/25/2042
3136A5-MB-9	FNR 2012-35 DB PAC-11			4	1.A	20,331,187	92.7090	18,954,013	20,444,591	20,379,449		614			3.500	3.542	MON	59,630	715,561	04/25/2012	04/25/2042
3136A5-NB-8	FNR 2012-35 EB PAC-11			4	1.A	16,552,256	89.0340	14,818,108	16,643,274	16,588,702		1,781			3.500	3.540	MON	48,543	582,515	04/25/2012	04/25/2042
3136A5-RC-2	FNR 2012-33 MW PAC-11			4	1.A	7,868,836	92.6840	7,279,473	7,854,109	7,851,572		(475)			3.500	3.489	MON	22,908	274,894	02/20/2019	04/25/2042
3136A5-UK-0	FNR 2012-30 HE AD PAC-11			4	1.A	25,330,060	94.2220	21,356,999	22,666,721	23,390,650		(24,533)			4.000	3.460	MON	75,556	906,669	04/18/2013	04/25/2042
3136A5-VU-7	FNR 2012-30 PE AD PAC-11			4	1.A	17,375,627	94.9570	15,048,607	15,847,800	16,225,052		(28,894)			4.000	3.610	MON	52,826	633,912	01/24/2013	04/25/2042
3136A5-Y3-4	FNR 2012-50 GY PAC-11			4	1.A	10,757,296	91.9940	9,639,999	10,478,949	10,525,826		(8,283)			3.500	3.407	MON	30,564	366,763	02/14/2013	05/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11			4	1.A	6,365,042	91.4950	5,923,984	6,474,680	6,428,443		1,362			3.500	3.632	MON	18,884	226,614	05/16/2012	05/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A6-JN-5	FNR 2012-58 LZ Z SEQ			4	1.A	6,370,951	91.3020	5,992,865	6,563,765	6,487,703		2,932			3.500	3.668	MON	19,144	229,732	05/15/2012	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ			4	1.A	9,341,785	94.5550	8,227,286	8,701,021	8,898,907		(6,687)			4.000	3.504	MON	29,003	348,041	07/26/2012	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11			4	1.A	6,826,402	91.4330	6,074,514	6,643,700	6,689,726		(1,959)			3.500	3.380	MON	19,377	232,530	08/14/2012	07/25/2042
3136A6-R3-0	FNR 2012-75 CE PAC-11			4	1.A	20,964,878	89.4180	19,257,881	21,536,953	21,346,743		5,078			3.000	3.151	MON	53,842	646,109	06/14/2012	07/25/2042
3136A6-T2-0	FNR 2012-75 HE AD PAC-11			4	1.A	9,990,389	90.3090	8,439,366	9,345,000	9,581,823		(22,616)			4.000	3.680	MON	31,150	373,800	06/12/2012	07/25/2042
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11			4	1.A	17,115,921	92.8720	15,350,345	16,528,421	16,772,029		(29,714)			4.000	3.770	MON	55,095	647,032	12/01/2024	06/25/2042
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11			4	1.A	17,469,695	91.2940	16,185,804	17,729,342	17,599,869		3,897			3.500	3.612	MON	51,711	620,527	05/22/2012	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ			4	1.A	18,198,684	94.4950	16,050,997	16,986,061	17,396,606		(12,167)			4.000	3.489	MON	56,620	679,443	07/31/2012	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ			4	1.A	23,725,369	91.7830	20,797,429	22,659,321	22,949,499		(13,429)			3.500	3.274	MON	66,090	793,076	12/07/2012	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ			4	1.A	9,155,915	90.0910	7,921,457	8,792,695	8,906,859		(4,427)			3.500	3.242	MON	25,645	307,744	10/02/2012	07/25/2042
3136A7-EG-3	FNR 2012-70 PB PAC-11			4	1.A	13,646,006	88.8360	12,441,369	14,004,881	13,853,465		14,942			3.000	3.163	MON	35,012	420,146	02/01/2013	07/25/2042
3136A7-ET-5	FNR 2012-70 YB PAC-11			4	1.A	11,096,057	89.6130	9,946,655	11,099,526	11,085,241		(280)			3.000	3.006	MON	27,749	332,986	07/30/2012	07/25/2042
3136A7-FM-9	FNR 2012-70 HB PAC-11			4	1.A	25,083,433	87.7910	22,538,641	25,673,112	25,426,398		22,993			3.000	3.137	MON	64,183	770,193	01/30/2013	07/25/2042
3136A7-WY-4	FNR 2012-87 VZ Z SEQ			4	1.A	16,898,083	89.2480	15,672,113	17,560,247	17,304,059		7,692			3.000	3.267	MON	43,901	526,807	08/01/2012	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ			4	1.A	7,837,151	89.3130	7,108,276	7,958,808	7,899,744		1,698			3.000	3.117	MON	19,897	238,764	10/04/2012	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ Z SEQ			4	1.A	8,691,554	91.8330	8,137,785	8,861,475	8,771,162		5,958			3.500	3.672	MON	25,846	310,152	02/21/2019	08/25/2042
3136A7-YP-1	FNR 2012-83 PW PAC-11			4	1.A	13,106,967	92.7250	11,404,999	12,299,793	12,485,344		(13,537)			3.500	3.257	MON	35,874	430,493	07/31/2012	08/25/2042
3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11			4	1.A	11,905,242	88.5620	10,583,181	11,950,054	11,919,815		187			3.000	3.028	MON	29,875	358,502	01/23/2013	10/25/2042
3136A8-CK-4	FNR 2012-98 CP SC SEQ			4	1.A	10,146,347	89.6020	8,066,634	9,002,720	9,524,722		(47,063)			4.000	3.294	MON	30,009	360,109	04/18/2013	12/25/2041
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ			4	1.A	21,071,263	91.8590	19,316,040	21,027,831	21,009,052		(907)			3.500	3.500	MON	61,331	735,974	09/13/2012	09/25/2042
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11			4	1.A	19,308,108	88.7830	17,530,410	19,745,220	19,574,362		14,834			3.000	3.125	MON	49,363	582,842	12/01/2024	09/25/2042
3136A8-KH-2	FNR 2012-93 EY EXCH AD PAC-11			4	1.A	17,612,502	89.8290	15,816,159	17,607,000	17,607,000					3.000	2.986	MON	44,018	528,210	10/18/2012	09/25/2042
3136A8-P5-3	FNR 2012-108 PL PAC-11			4	1.A	9,641,774	88.9960	8,789,541	9,876,337	9,799,402		7,755			3.000	3.126	MON	24,691	296,290	10/17/2012	10/25/2042
3136A8-V9-8	FNR 2012-113 EM PAC-11			4	1.A	25,660,604	86.7110	22,719,191	26,201,000	25,977,594		17,389			3.000	3.106	MON	65,503	786,030	01/30/2013	10/25/2042
3136A8-XJ-4	FNR 2012-99 HJ EXCH SCH-11			4	1.A	18,022,402	80.5880	15,523,172	19,262,420	18,780,160		43,513			2.500	2.814	MON	40,130	481,560	11/20/2012	09/25/2042
3136A8-Y5-3	FNR 2012-113 DE AD PAC-11			4	1.A	10,639,684	86.8420	8,811,839	10,147,000	10,337,370		(20,075)			3.500	3.255	MON	29,595	355,145	09/25/2012	10/25/2042
3136A9-2C-1	FNR 2012-124 BY EXCH AD PAC-11			4	1.A	15,808,504	87.3330	13,919,204	15,938,000	15,863,670		4,070			3.000	3.054	MON	39,845	478,140	10/18/2012	11/25/2042
3136A9-2X-5	FNR 2012-118 ZV Z SEQ			4	1.A	39,490,191	88.8040	36,325,116	40,904,815	40,393,515		33,042			3.000	3.198	MON	102,262	1,227,145	10/15/2021	11/25/2042
3136A9-3C-0	FNR 2012-118 DZ Z SEQ			4	1.A	29,267,150	88.9260	26,428,995	29,720,101	29,529,976		10,740			3.000	3.093	MON	74,300	891,603	12/03/2012	11/25/2042
3136A9-6A-1	FNR 2012-122 PB EXCH PAC-11			4	1.A	10,085,464	81.1240	9,769,280	12,042,345	11,227,534		85,935			2.000	2.966	MON	20,071	240,847	02/08/2013	11/25/2042
3136A9-LM-8	FNR 2012-114 ZG Z SEQ			4	1.A	54,900,538	91.8900	50,472,354	54,926,952	54,827,463		(2,466)			3.500	3.516	MON	160,204	1,922,443	05/06/2015	10/25/2042
3136A9-V8-8	FNR 2012-124 ZL Z SEQ			4	1.A	25,974,387	90.0820	22,720,654	25,222,213	25,448,673		(35,923)			3.500	3.356	MON	73,565	866,267	12/01/2024	11/25/2042
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ			4	1.A	23,326,452	91.7650	20,749,553	22,611,684	22,792,446		(19,176)			3.500	3.347	MON	65,951	791,409	10/15/2012	11/25/2042
3136AA-HW-8	FNR 2012-135 Z Z SEQ			4	1.A	12,068,611	89.4100	10,870,379	12,157,891	12,110,132		1,084			3.000	3.055	MON	30,395	364,737	12/06/2012	12/25/2042
3136AA-ND-3	FNR 2012-132 ME PAC-11			4	1.A	8,664,754	89.9970	7,232,185	8,036,000	8,286,057		(24,513)			4.000	3.621	MON	26,787	321,440	02/14/2013	12/25/2042
3136AA-NM-3	FNR 2012-132 HE AD PAC-11			4	1.A	11,431,778	82.9350	9,643,638	11,628,000	11,532,825		5,744			3.000	3.091	MON	29,070	348,840	01/17/2013	12/25/2042
3136AA-XB-6	FNR 2012-133 LP SC PT			4	1.A	18,311,818	91.9780	15,787,096	17,163,977	17,495,469		(33,087)			4.000	3.636	MON	57,213	686,559	03/13/2013	04/25/2042
3136AB-2N-2	FNR 2013-11 Z Z SEQ			4	1.A	27,513,076	89.1280	26,003,959	29,176,055	28,564,363		43,433			3.000	3.339	MON	72,940	875,282	02/08/2013	02/25/2043
3136AB-CK-7	FNR 2012-147 GZ Z SEQ			4	1.A	13,834,222	91.5840	12,519,803	13,670,276	13,700,759		(4,987)			3.500	3.450	MON	39,872	478,460	01/03/2013	01/25/2043
3136AB-CT-8	FNR 2012-147 HZ Z SEQ			4	1.A	12,895,168	90.4080	11,240,225	12,432,829	12,580,042		(25,301)			3.500	3.280	MON	36,262	427,010	12/01/2024	01/25/2043
3136AB-E7-4	FNR 2013-5 BZ Z SEQ			4	1.A	16,383,663	90.3720	14,579,664	16,132,996	16,194,811		(15,516)			3.500	3.411	MON	47,055	558,544	09/01/2024	02/25/2043
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ			4	1.A	30,453,152	90.4890	27,083,928	29,930,677	30,046,560		(26,168)			3.500	3.414	MON	87,298	1,040,446	08/01/2024	02/25/2043
3136AB-YK-3	FNR 2013-1 ZV Z SEQ			4	1.A	27,743,665	88.3970	25,646,245	29,012,472	28,519,604		63,540			3.000	3.297	MON	72,531	858,535	11/01/2024	02/25/2043
3136AC-B8-3	FNR 2013-13 ED PAC-11			4	1.A	18,456,570	82.9120	16,908,988	20,394,000	19,456,883		74,080			2.500	3.009	MON	42,488	509,850	01/24/2013	03/25/2043
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN				1.A	24,098,354	78.7550	17,398,420	22,091,717	23,823,482		(86,585)			3.000	2.184	MON	55,229	652,106	12/01/2024	02/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AC-HW-4	FNR 2013-17 PZ Z SEQ			4	1.A	17,196,232	89.7820	16,133,078	17,969,099	17,631,100		9,668			3.000	3.331	MON	44,923	539,073	02/14/2013	03/25/2043
3136AC-P6-2	FNR 2013-15 VZ Z SEQ			4	1.A	26,054,516	91.8480	23,447,477	25,528,521	25,677,493		(17,742)			3.500	3.374	MON	74,458	893,498	01/23/2013	03/25/2043
3136AC-S8-5	FNR 2013-15 MZ Z SEQ			4	1.A	38,625,069	92.0710	35,571,175	38,634,517	38,566,282		(2,695)			3.500	3.516	MON	112,684	1,351,226	02/01/2024	03/25/2043
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ			4	1.A	39,772,399	83.8850	35,428,933	42,235,169	41,198,569		90,695			3.000	3.334	MON	105,588	1,246,703	12/01/2024	03/25/2043
3136AC-YY-1	FNR 2013-18 PY PAC-11			4	1.A	10,006,250	84.0830	8,408,338	10,000,000	9,990,997		(892)			3.000	3.006	MON	25,000	300,000	04/18/2013	03/25/2043
3136AD-GE-3	FNR 2013-31 ZN Z SUP			4	1.A	2,740,789	78.6630	2,572,788	3,270,628	2,714,517		1,490			3.000	5.847	MON	8,177	96,543	12/01/2024	04/25/2043
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ			4	1.A	19,199,122	91.2040	17,628,254	19,328,463	19,252,195		2,803			3.500	3.558	MON	56,375	676,496	03/07/2013	04/25/2043
3136AD-PQ-6	FNR 2013-34 PL PAC-11			4	1.A	12,366,364	81.6910	10,768,456	13,182,000	12,762,425		31,797			3.000	3.369	MON	32,955	395,460	03/13/2013	04/25/2043
3136AD-S3-4	FNR 2013-41 ZY Z SEQ			4	1.A	29,610,714	89.9690	27,052,108	30,068,294	29,836,365		19,283			3.500	3.616	MON	87,699	1,032,707	12/01/2024	05/25/2043
3136AE-5G-8	FNR 2013-74 HZ Z SEQ			4	1.A	22,686,794	88.6720	22,432,977	25,298,931	24,011,315		150,574			3.000	3.965	MON	63,247	753,323	08/01/2024	07/25/2043
3136AE-DP-9	FNR 2013-39 EP PAC-11			4	1.A	8,765,625	87.2460	8,724,595	10,000,000	9,393,256		44,696			3.500	4.213	MON	29,167	350,000	09/13/2013	05/25/2043
3136AE-ET-0	FNR 2013-53 CZ Z SEQ			4	1.A	33,251,612	89.7370	31,110,048	34,668,132	34,017,764		64,257			3.500	3.784	MON	101,115	1,190,691	12/01/2024	06/25/2043
3136AE-EX-1	FNR 2013-53 ZC Z SEQ			4	1.A	35,500,870	89.0980	35,355,709	39,681,679	37,957,070		129,648			3.000	3.758	MON	99,204	1,190,450	09/24/2014	06/25/2043
3136AF-FJ-8	FNR 2013-67 NB PAC-11			4	1.A	8,135,916	87.6080	8,515,451	9,719,967	8,926,994		73,463			3.000	4.159	MON	24,300	291,599	12/18/2013	07/25/2043
3136AF-R8-9	FNR 2013-81 JY EXCH AD PAC-11			4	1.A	11,595,035	89.3350	9,692,114	10,849,156	11,260,735		(36,053)			4.000	3.541	MON	36,164	433,966	02/02/2017	08/25/2043
3136AF-RN-6	FNR 2013-73 PE PAC-11			4	1.A	8,715,834	82.1430	8,230,762	10,020,000	9,357,940		46,598			3.000	3.740	MON	25,050	300,600	10/28/2013	07/25/2043
3136AF-VW-1	FNR 2013-66 MZ Z SEQ			4	1.A	11,296,725	87.7180	11,441,613	13,043,562	12,240,777		94,519			3.000	3.993	MON	32,609	385,022	12/01/2024	07/25/2043
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ			4	1.A	40,175,217	93.8480	36,735,564	39,143,651	39,487,400		(35,501)			4.000	3.838	MON	130,479	1,565,746	10/02/2014	08/25/2043
3136AG-LN-0	FNR 2013-93 ZV Z SEQ			4	1.A	21,818,502	91.0280	23,014,103	25,282,463	23,895,193		94,602			3.500	4.340	MON	73,741	884,886	09/16/2013	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11			4	1.A	5,743,578	93.8310	5,527,464	5,890,849	5,825,719		1,410			4.000	4.186	MON	19,636	235,634	11/06/2013	11/25/2043
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ			4	1.A	33,077,375	94.4330	30,691,481	32,500,645	32,658,434		(19,904)			4.000	3.893	MON	108,335	1,300,026	08/25/2014	10/25/2043
3136AH-3L-2	FNR 2014-7 Z Z SEQ			4	1.A	44,542,340	91.1450	43,277,135	47,481,775	46,262,676		88,057			3.500	3.936	MON	138,489	1,661,862	07/30/2014	02/25/2044
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ			4	1.A	12,079,892	93.7210	11,049,592	11,789,902	11,865,668		(9,101)			4.000	3.873	MON	39,300	471,596	08/18/2014	01/25/2042
3136AH-CF-5	FNR 2013-118 Z Z SEQ			4	1.A	17,625,369	91.3980	17,808,158	19,484,267	18,780,819		50,300			3.500	4.127	MON	56,829	681,949	10/24/2013	12/25/2043
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ			4	1.A	16,474,459	90.8960	14,429,651	15,874,902	16,132,446		(25,466)			3.500	3.194	MON	46,302	555,622	07/12/2019	01/25/2044
3136AH-UK-4	FNR 2013-134 B EXCH SEQ			4	1.A	9,504,457	88.0960	9,407,876	10,679,165	10,236,851		12,512			3.000	3.563	MON	26,698	320,375	05/27/2014	01/25/2044
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ			4	1.A	21,336,933	88.8630	22,211,738	24,995,423	23,505,942		141,095			3.000	3.923	MON	62,489	747,533	05/01/2024	05/25/2044
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ			4	1.A	18,697,862	92.3630	17,176,337	18,596,496	18,616,144		(7,072)			4.500	4.496	MON	69,737	816,796	12/01/2024	04/25/2042
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ			4	1.A	44,075,863	85.9510	43,886,203	51,059,471	47,801,856		258,648			3.000	3.798	MON	127,649	1,507,180	12/01/2024	05/25/2044
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ			4	1.A	33,095,748	95.4420	29,882,532	31,309,490	31,888,792		(54,897)			4.500	4.132	MON	117,411	1,408,927	09/12/2014	04/25/2044
3136AJ-UP-9	FNR 2014-20 AY EXCH SEQ			4	1.A	16,404,455	91.5380	16,777,976	18,329,000	17,687,359		88,834			3.000	3.687	MON	45,823	549,870	06/16/2014	04/25/2039
3136AK-6J-7	FNR 2014-65 DZ Z SEQ			4	1.A	32,899,593	87.6030	29,133,086	33,255,999	33,023,512		11,528			3.500	3.583	MON	96,997	1,142,190	12/01/2024	10/25/2044
3136AK-GR-8	FNR 2014-37 GY PAC-11			4	1.A	13,131,044	89.1890	12,093,118	13,559,000	13,367,392		20,070			3.500	3.724	MON	39,547	474,565	06/16/2014	07/25/2044
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ			4	1.A	24,387,326	87.3540	24,715,485	28,293,481	26,459,629		176,013			3.000	3.915	MON	70,734	835,171	12/01/2024	07/25/2044
3136AK-S5-3	FNR 2014-53 VZ Z SEQ			4	1.A	67,029,020	88.6550	62,687,582	70,709,321	68,961,756		153,017			3.500	3.845	MON	206,236	2,428,539	12/01/2024	09/25/2044
3136AK-V5-9	FNR 2014-55 MZ Z SEQ			4	1.A	32,027,763	86.7700	30,442,031	35,083,763	33,712,619		128,359			3.000	3.543	MON	87,709	1,035,607	12/01/2024	09/25/2044
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ			4	1.A	34,787,904	88.6180	35,382,852	39,927,531	37,692,602		262,041			3.000	3.928	MON	99,819	1,178,586	12/01/2024	08/25/2044
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ			4	1.A	11,790,415	91.1630	11,225,374	12,313,503	12,105,687		15,010			3.500	3.804	MON	35,914	430,973	09/04/2014	09/25/2044
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ			4	1.A	29,318,085	88.8200	28,852,194	32,483,728	31,211,107		93,836			3.000	3.657	MON	81,209	974,512	10/10/2014	09/25/2044
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ			4	1.A	42,035,698	89.0450	39,153,925	43,970,843	43,108,784		75,956			3.500	3.780	MON	128,248	1,510,196	12/01/2024	10/25/2044
3136AL-EY-3	FNR 2014-66 VZ Z SEQ			4	1.A	26,492,442	83.7380	25,657,996	30,640,914	28,811,333		134,740			3.000	3.705	MON	76,602	904,463	12/01/2024	10/25/2044
3136AL-NX-5	FNR 2014-76 Z Z SEQ			4	1.A	39,619,065	89.4520	35,732,212	39,945,656	39,722,270		9,674			3.500	3.570	MON	116,508	1,371,949	12/01/2024	11/25/2044
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ			4	1.A	22,195,142	84.8680	21,684,954	25,551,309	23,894,824		157,055			3.000	3.926	MON	63,878	754,227	12/01/2024	11/25/2044
3136AM-4R-7	FNR 2015-23 ZA Z SEQ			4	1.A	21,137,420	88.3840	18,451,075	20,876,066	20,976,142		(16,020)			3.500	3.430	MON	60,889	716,997	12/01/2024	04/25/2045
3136AP-FS-6	FNR 2015-44 JL SEQ			4	1.A	8,515,287	90.6580	7,879,871	8,691,840	8,583,705		2,404			3.500	3.693	MON	25,351	304,214	07/20/2018	07/25/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AR-MF-2	FNR 2016-13 Z Z SEQ			4	1.A	23,934,859	87.8920	19,448,013	22,127,171	23,182,050		(91,240)			4.000	3.420	MON	73,757	866,205	12/01/2024	03/25/2046
3136AR-VT-2	FNR 2016-17 ZB Z SEQ			4	1.A	20,327,004	91.1540	17,069,603	18,726,054	19,534,480		(85,637)			4.000	3.437	MON	62,420	733,062	12/01/2024	04/25/2046
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ			4	1.A	69,799	99.5000	65,577	65,906	65,982		(440)			3.500	2.230	MON	192	2,307	06/20/2016	08/25/2043
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11			4	1.A	23,241,968	83.1180	20,550,124	24,723,923	23,897,144		62,723			3.000	3.395	MON	61,810	729,804	12/01/2024	11/25/2046
3136AT-ZF-4	FNR 2016-70 GB AD PAC-11			4	1.A	10,143,937	79.1600	7,830,523	9,892,000	10,017,467		(9,888)			3.000	2.873	MON	24,730	296,760	10/06/2016	10/25/2046
3136AU-5D-9	FNR 2017-8 PL EXCH PAC			4	1.A	12,171,120	82.6050	10,695,679	12,948,000	12,518,610		33,370			3.000	3.392	MON	32,370	388,440	02/02/2017	02/25/2047
3136AU-SE-2	FNR 2016-92 ZA Z SEQ			4	1.A	25,942,539	82.5910	23,825,435	28,847,454	27,111,397		133,312			3.000	3.726	MON	72,119	851,523	12/01/2024	12/25/2046
3136AU-U3-3	FNR 2016-104 CZ Z SEQ			4	1.A	11,444,644	91.3910	10,355,061	11,330,504	11,360,415		(3,508)			3.500	3.449	MON	33,047	396,567	11/16/2017	01/25/2047
3136AV-5T-2	FNR 2017-20 BP PAC			4	1.A	26,429,528	84.0510	22,318,903	26,554,000	26,459,288		2,040			3.500	3.538	MON	77,449	929,390	03/08/2017	04/25/2047
3136AV-6L-8	FNR 2017-20 JB PAC			4	1.A	12,857,738	81.4020	11,209,122	13,770,000	13,246,227		35,780			3.000	3.415	MON	34,425	413,100	03/28/2017	04/25/2047
3136AV-CF-4	FNR 2017-5 DZ Z SEQ			4	1.A	11,417,608	84.4930	10,796,889	12,778,408	12,068,928		62,715			3.000	3.742	MON	31,946	377,195	12/01/2024	02/25/2047
3136AV-FU-8	FNR 2017-13 AB PAC-11			4	1.A	13,689,956	76.6720	11,166,414	14,563,783	13,984,700		28,704			3.000	3.347	MON	36,409	436,914	02/07/2017	02/25/2047
3136AV-GE-3	FNR 2017-13 MZ Z SEQ			4	1.A	22,021,117	87.2400	21,791,446	24,978,695	23,597,830		113,660			3.000	3.660	MON	62,447	745,022	07/01/2024	02/25/2047
3136AV-HM-4	FNR 2017-4 ZA Z SEQ			4	1.A	58,108,374	90.4140	51,962,487	57,471,803	57,692,743		(10,198)			3.500	3.420	MON	167,626	2,011,513	12/08/2017	02/25/2047
3136AV-M2-2	FNR 2017-27 PB AD PAC			4	1.A	6,000,000	88.4740	5,308,441	6,000,000	6,000,000					3.500	3.494	MON	17,500	210,000	03/07/2017	04/25/2047
3136AV-PX-1	FNR 2017-18 Z Z SEQ			4	1.A	20,652,901	86.1640	20,298,215	23,557,696	22,151,182		128,754			3.000	3.790	MON	58,894	700,165	09/01/2024	03/25/2047
3136AV-QN-2	FNR 2017-18 CZ Z SEQ			4	1.A	34,286,687	84.3330	30,949,363	36,699,121	35,235,303		106,243			3.000	3.471	MON	91,748	1,083,290	12/01/2024	03/25/2047
3136AV-R6-8	FNR 2017-24 Z Z SEQ			4	1.A	16,748,137	86.3580	15,670,674	18,146,276	17,440,666		79,739			3.000	3.603	MON	45,366	535,644	12/01/2024	04/25/2047
3136AV-RJ-0	FNR 2017-11 KB PAC-11			4	1.A	10,216,661	82.0220	8,855,869	10,797,000	10,472,416		22,261			3.000	3.315	MON	26,993	323,910	02/21/2017	03/25/2047
3136AV-RS-0	FNR 2017-11 HB PAC-11			4	1.A	15,076,131	82.8780	12,510,484	15,095,000	15,067,956		(472)			3.500	3.521	MON	44,027	528,325	02/01/2017	03/25/2047
3136AV-TV-1	FNR 2017-12 TZ Z SEQ			4	1.A	28,550,947	85.9170	27,161,369	31,613,447	30,142,821		142,999			3.000	3.608	MON	79,034	933,170	12/01/2024	03/25/2047
3136AV-VW-6	FNR 2017-14 Z Z SEQ			4	1.A	12,530,161	84.6980	11,952,792	14,112,195	13,293,180		67,970			3.000	3.736	MON	35,280	416,566	12/01/2024	03/25/2047
3136AV-WE-5	FNR 2017-14 DL PAC-11			4	1.A	13,138,488	81.6200	11,515,284	14,108,444	13,572,755		37,611			3.000	3.425	MON	35,271	423,253	02/14/2017	03/25/2047
3136AW-CB-1	FNR 2017-26 TB PAC			4	1.A	9,800,440	82.6850	8,620,760	10,426,000	10,077,781		26,994			3.000	3.390	MON	26,065	312,780	03/17/2017	04/25/2047
3136AW-CT-2	FNR 2017-26 PB PAC			4	1.A	23,189,483	82.6280	18,532,717	22,429,000	22,898,965		(28,544)			3.500	3.319	MON	65,418	785,015	12/05/2017	04/25/2047
3136AW-F5-1	FNR 2017-46 ZA Z SEQ			4	1.A	49,055,234	86.2890	46,460,641	53,842,901	51,668,974		127,161			3.000	3.517	MON	134,607	1,615,287	05/03/2017	06/25/2047
3136AW-KH-9	FNR 2017-31 GB PAC			4	1.A	30,542,227	83.5480	26,366,059	31,558,000	31,034,241		40,625			3.000	3.191	MON	78,895	946,740	04/18/2017	05/25/2047
3136AW-LU-9	FNR 2017-32 GZ Z SEQ			4	1.A	18,439,205	87.4700	16,549,411	18,920,018	18,630,814		21,182			3.500	3.703	MON	55,183	649,815	12/01/2024	05/25/2047
3136AW-NH-6	FNR 2017-35 MY EXCH PAC			4	1.A	11,146,950	81.7540	9,418,010	11,520,000	11,300,382		15,568			3.000	3.214	MON	28,800	345,600	07/27/2017	05/25/2047
3136AW-QK-6	FNR 2017-30 ZH Z SEQ			4	1.A	19,874,384	84.7690	17,991,306	21,223,814	20,437,189		66,878			3.000	3.471	MON	53,060	626,487	12/01/2024	05/25/2047
3136AW-QN-0	FNR 2017-30 ZG Z SEQ			4	1.A	47,809,528	88.7840	45,057,164	50,749,114	49,337,437		133,885			3.000	3.443	MON	126,873	1,518,243	05/01/2024	05/25/2047
3136AW-SZ-1	FNR 2017-36 PL PAC			4	1.A	23,178,956	87.6350	20,049,702	22,878,673	22,998,012		(13,613)			3.500	3.441	MON	66,729	800,754	04/05/2017	05/25/2047
3136AW-U8-8	FNR 2017-43 B SEQ			4	1.A	56,737,275	88.4430	49,930,434	56,455,000	56,532,171		(19,170)			3.500	3.480	MON	164,660	1,975,925	05/02/2017	06/25/2047
3136AW-V2-0	FNR 2017-43 GB SEQ			4	1.A	16,033,953	88.8110	14,737,352	16,594,000	16,317,132		32,180			3.000	3.262	MON	41,485	497,820	07/07/2017	06/25/2037
3136AW-XM-4	FNR 2017-41 Z Z SEQ			4	1.A	32,856,318	82.6060	29,144,071	35,280,799	33,721,386		107,196			3.000	3.485	MON	88,202	1,041,423	12/01/2024	06/25/2047
3136AX-3V-5	FNR 2017-81 AY AD PAC			4	1.A	17,251,989	78.7110	14,182,007	18,017,743	17,571,215		25,768			3.000	3.235	MON	45,044	540,532	10/11/2017	10/25/2047
3136AX-PE-9	FNR 2017-57 DB PAC			4	1.A	20,995,675	82.2950	18,092,551	21,985,000	21,423,096		38,578			3.000	3.280	MON	54,963	659,550	07/27/2017	08/25/2047
3136AX-U7-8	FNR 2017-72 PZ Z PAC			4	1.A	17,131,676	81.6180	14,639,249	17,936,331	17,465,977		30,747			3.000	3.294	MON	44,841	529,447	12/01/2024	09/25/2047
3136AY-M7-5	FNR 2017-93 HL EXCH AD PAC			4	1.A	12,286,690	82.5390	10,722,656	12,991,048	12,620,269		26,556			3.000	3.326	MON	32,478	389,731	01/22/2018	11/25/2047
3136AY-RZ-8	FNR 2017-91 PB EXCH AD PAC			4	1.A	4,298,931	82.8980	3,725,549	4,494,145	4,397,594		7,959			3.000	3.257	MON	11,235	134,824	01/16/2018	11/25/2047
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC			4	1.A	16,275,345	79.5080	13,774,698	17,324,901	16,668,548		40,302			3.000	3.355	MON	43,312	511,399	12/01/2024	11/25/2047
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC			4	1.A	20,365,617	81.2330	17,313,701	21,313,706	20,736,518		38,851			3.000	3.294	MON	53,284	629,141	12/01/2024	11/25/2047
3136B0-7K-6	FNR 2018-11 PB AD PAC			4	1.A	11,404,294	79.5230	9,952,271	12,515,000	11,869,799		40,181			3.000	3.536	MON	31,288	375,450	02/07/2018	03/25/2048
3136B0-LZ-7	FNR 2017-104 PL EXCH AD PAC			4	1.A	16,268,429	81.5280	14,126,435	17,327,000	16,738,445		39,905			3.000	3.362	MON	43,318	519,810	01/19/2018	01/25/2048
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT			4	1.A	22,251,897	87.7710	21,211,060	24,166,323	23,118,163		23,341			3.500	4.262	MON	70,485	845,821	10/18/2018	12/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ				1.A	13,790,584	89.3890	11,476,484	12,838,764	13,467,901		(54,824)			3.500	2.779	MON	37,446	440,952	12/01/2024	06/25/2048
3136B1-5S-9	FNR 2018-37 MZ Z SEQ			4	1.A	18,589,730	89.7880	16,445,895	18,316,309	18,435,952		(15,810)			4.000	3.917	MON	61,054	717,022	12/01/2024	06/25/2048
3136B1-BL-7	FNR 2018-16 TZ Z SEQ			4	1.A	13,624,852	75.4880	11,649,721	15,432,552	14,095,542		58,325			3.000	3.737	MON	38,581	455,540	12/01/2024	03/25/2048
3136B1-U9-3	FNR 2018-40 PS INV PAC			4	1.A	17,993,966	84.6420	15,292,532	18,067,365	18,004,627		995			7.233	7.410	MON	21,780	178,220	04/20/2018	06/25/2048
3136B1-X4-1	FNR 2018-46 CZ Z SEQ			4	1.A	26,835,736	89.7530	25,637,153	28,564,274	27,810,380		48,537			3.500	3.901	MON	83,312	999,750	07/31/2018	06/25/2048
3136B2-CM-2	FNR 2018-39 PB PAC			4	1.A	13,551,710	88.5260	11,647,420	13,157,000	13,338,680		(18,963)			4.000	3.814	MON	43,857	526,280	06/11/2018	06/25/2048
3136B2-FB-3	FNR 2018-45 KZ Z SEQ			4	1.A	24,361,236	92.0040	22,833,684	24,818,219	24,561,754		19,809			4.000	4.148	MON	82,727	971,550	12/01/2024	06/25/2048
3136B2-LE-0	FNR 2018-48 PB PAC			4	1.A	13,363,920	88.6310	11,444,064	12,912,000	13,145,107		(21,072)			4.000	3.793	MON	43,040	516,480	06/18/2018	07/25/2048
3136B2-RB-0	FNR 2018-47 DY PAC			4	1.A	12,154,235	88.4960	11,003,578	12,434,000	12,288,389		13,559			3.500	3.657	MON	36,266	435,190	06/20/2018	07/25/2048
3136B3-D5-6	FNR 2019-1 GE EXCH SEQ			4	1.A	22,446,609	88.5740	20,070,063	22,659,037	22,512,509		7,637			3.500	3.575	MON	66,089	793,066	02/11/2019	02/25/2049
3136B3-K6-6	FNR 2019-5 Z Z SEQ			4	1.A	29,531,604	89.3920	26,543,505	29,693,359	29,555,286		3,101			3.500	3.554	MON	86,606	1,019,830	12/01/2024	03/25/2049
3136B3-PX-2	FNR 2018-88 BZ Z			4	1.A	35,247,576	92.3370	33,407,000	36,179,461	35,714,226		24,758			4.000	4.189	MON	120,598	1,447,178	11/26/2018	12/25/2048
3136B5-QT-5	FANNIE MAE SERIES 2019-45 CLASS BU				1.A	8,273,300	76.8810	6,000,528	7,805,000	8,186,479		(23,000)			3.000	2.590	MON	19,513	234,150	11/22/2021	08/25/2049
3136B7-3Z-2	FANNIE MAE FANNIE MAE				1.A	1,076,062	88.9060	924,332	1,039,674	1,069,694		(938)			3.500	3.213	MON	3,032	36,389	12/17/2019	11/01/2049
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI				1.A	6,309,309	20.0720	6,121,526		5,653,272		(261,851)			5.000	17.568	MON	25,415	1,524,909	08/18/2022	05/25/2050
3136BA-D3-5	FANNIE MAE SERIES 2020-49 CLASS ZD				1.A	23,270,191	62.9960	21,259,669	33,747,841	23,386,388		116,197			2.000	4.915	MON	56,246		09/20/2024	07/25/2050
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI				1.A	4,497,617	14.6980	3,832,241		3,150,331		(324,762)			5.500	22.960	MON	119,502	1,434,023	01/06/2022	07/25/2035
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA				1.A	4,921,070	15.4990	4,583,441		3,497,927		(341,326)			5.500	25.172	MON	135,541	1,626,495	01/07/2022	07/25/2035
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI				1.A	8,800,856	15.9060	8,388,509		6,782,892		(566,333)			5.500	24.988	MON	241,721	2,900,657	01/14/2022	08/25/2038
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ				1.A	13,314,045	65.3070	9,092,692	13,923,083	13,321,661		2,503			3.000	3.307	MON	34,808	410,983	12/01/2024	02/25/2051
3136BM-GX-0	FANNIE MAE SERIES 2022-18 CLASS GB				1.A	31,910,450	82.0430	26,444,686	32,232,778	31,944,517		11,777			3.500	3.586	MON	94,012	1,128,147	04/04/2022	04/25/2052
3136BM-MM-7	FANNI MAE			4	1.A	3,405,635	13.5110	2,767,783		3,008,338		(157,102)			6.500	35.877	MON	110,961	1,331,527	02/28/2022	08/25/2036
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH			4	1.A	27,900,053	63.1630	18,929,977	29,970,022	27,931,626		12,094			3.000	3.504	MON	74,925	884,659	12/01/2024	03/25/2052
3136BN-K7-0	FANNIE MAE SERIES 2022-54 CLASS PD				1.A	16,706,620	86.7340	15,415,289	17,773,000	16,841,148		50,836			4.000	4.558	MON	59,243	710,920	09/08/2022	08/25/2052
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z				1.A	29,359,845	79.7990	28,141,866	35,265,765	29,720,680		220,367			3.000	4.926	MON	88,164	1,040,979	12/01/2024	01/25/2044
3137A2-PQ-8	FHR 3765 QH PAC-11			4	1.A	17,705,960	93.9740	14,952,184	15,911,000	16,490,276		(79,274)			4.000	3.375	MON	53,037	636,440	01/23/2013	11/15/2040
3137A5-RA-4	FHR 3786 EG PAC-11			4	1.A	15,509,487	95.6960	13,506,136	14,113,567	14,543,817		(64,007)			4.000	3.464	MON	47,045	564,543	03/07/2013	01/15/2041
3137A9-XL-5	FHR 3835 PE PAC-1-11			4	1.A	12,422,362	97.7560	11,314,493	11,574,191	11,805,569		(9,136)			4.500	4.092	MON	43,403	520,839	08/11/2011	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11			4	1.A	5,604,080	98.0580	5,165,912	5,268,230	5,339,646		(3,723)			4.500	4.211	MON	19,756	237,070	08/11/2011	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ			4	1.A	1,808,492	93.8960	1,801,112	1,918,189	1,891,990		708			4.000	4.210	MON	6,394	76,728	08/31/2011	08/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11			4	1.A	7,676,854	94.4920	6,658,842	7,047,026	7,262,241		(9,546)			4.000	3.488	MON	23,490	281,881	02/14/2013	09/15/2041
3137AF-E7-3	FHR 3927 PC PAC-11			4	1.A	12,747,477	97.4570	11,630,899	11,934,443	12,286,689		(33,653)			4.500	3.869	MON	44,754	537,050	08/03/2018	09/15/2041
3137AH-YG-7	FHR 3954 DY EXCH PAC-11			4	1.A	11,072,120	91.4050	9,184,766	10,048,436	10,486,943		(19,647)			4.000	3.122	MON	33,495	401,937	09/26/2017	11/15/2041
3137AJ-BJ-2	FHR 3958 BP PAC-11			4	1.A	18,935,573	95.4860	15,146,233	15,862,260	16,884,491		(126,016)			4.500	3.480	MON	59,483	713,802	07/30/2012	11/15/2041
3137AK-5K-3	FHR 3975 PD EXCH PAC-1-11			4	1.A	18,039,734	89.7010	15,176,424	16,918,860	17,286,166		(44,437)			3.500	3.188	MON	49,347	592,160	07/31/2012	12/15/2041
3137AL-QD-4	FHR 4003 WZ Z SEQ			4	1.A	2,883,330	91.9000	2,775,954	3,020,636	2,976,114		1,951			3.500	3.710	MON	8,810	105,722	05/03/2012	02/15/2042
3137AM-DS-3	FHR 3997 WB EXCH PAC-1-11			4	1.A	13,607,269	88.3800	12,081,854	13,670,280	13,635,346		1,626			3.500	3.542	MON	39,872	478,460	04/25/2012	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ			4	1.A	9,640,448	94.2150	8,404,977	8,921,047	9,153,277		(8,951)			4.000	3.533	MON	29,737	356,842	08/01/2012	02/15/2042
3137AM-Q6-7	FHR 4012 NC PAC-11			4	1.A	18,195,286	89.9840	15,684,272	17,430,000	17,691,214		(31,235)			3.500	3.289	MON	50,838	610,050	06/06/2012	03/15/2042
3137AN-6M-2	FHR 4016 DB PAC-1-11			4	1.A	8,783,669	92.8440	8,192,199	8,823,651	8,802,895		314			3.500	3.542	MON	25,736	308,828	04/25/2012	03/15/2042
3137AN-AD-7	FHR 4016 LC PAC-1-11			4	1.A	15,872,052	92.7660	14,790,868	15,944,299	15,907,371		543			3.500	3.541	MON	46,504	558,050	04/25/2012	03/15/2042
3137AP-MM-9	FHR 4030 PE PAC-1-11			4	1.A	9,133,105	91.4070	8,496,006	9,294,673	9,227,907		1,959			3.500	3.619	MON	27,109	325,314	04/12/2012	04/15/2042
3137AQ-GP-7	FHR 4046 HY EXCH PAC-1-11			4	1.A	15,508,258	84.8040	12,862,183	15,167,000	15,322,043		(13,696)			3.500	3.393	MON	44,237	530,845	05/14/2013	05/15/2042
3137AQ-HL-5	FHR 4046 MY EXCH PAC-1-11			4	1.A	14,772,299	92.8090	13,151,062	14,170,071	14,327,837		(10,757)			3.500	3.309	MON	41,329	495,952	06/06/2012	05/15/2042
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11			4	1.A	20,461,107	90.6740	18,923,260	20,869,456	20,731,820		9,298			3.500	3.615	MON	60,869	730,431	05/22/2012	05/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AQ-ZZ-4	FHR 4059 PW PAC-1-11			4	1.A	19,235,480	90.5070	16,883,118	18,654,000	18,817,334		(23,994)			3.500	3.357	MON	54,408	652,890	06/06/2012	06/15/2042
3137AR-5Z-5	FHR 4060 JY PAC-1-11			4	1.A	8,976,769	89.1630	8,167,279	9,159,969	9,101,755		1,909			3.000	3.119	MON	22,900	274,799	07/30/2012	06/15/2042
3137AR-CZ-7	FHR 4061 BP PAC-1-11			4	1.A	11,522,338	92.7570	10,376,528	11,186,736	11,274,749		(3,641)			3.500	3.366	MON	32,628	391,536	02/15/2013	06/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ			4	1.A	3,580,610	91.4000	3,455,404	3,780,528	3,638,752		6,041			3.500	4.138	MON	11,027	132,318	10/23/2018	06/15/2042
3137AR-K7-0	FHR 4057 NY PAC-11			4	1.A	14,863,691	86.5160	12,285,493	14,200,272	14,492,298		(22,495)			3.500	3.287	MON	41,417	497,010	10/18/2012	06/15/2042
3137AR-M2-9	FHR 4057 ZB Z SEQ			4	1.A	30,314,025	92.3520	27,613,601	29,900,444	30,036,437		(6,135)			3.500	3.422	MON	87,210	1,046,516	08/29/2019	06/15/2042
3137AR-MM-5	FHR 4068 CE PAC-1-11			4	1.A	21,869,252	89.6160	19,662,909	21,941,246	21,902,335		437			3.000	3.029	MON	54,853	658,237	01/25/2013	06/15/2042
3137AR-PA-8	FHR 4068 PE PAC-1-11			4	1.A	18,419,363	89.1170	16,468,890	18,480,000	18,447,612		1,507			3.000	3.029	MON	46,200	554,400	01/25/2013	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ			4	1.A	11,098,376	92.3490	10,036,540	10,868,076	10,947,915		(2,688)			3.500	3.327	MON	31,699	380,383	08/01/2012	07/15/2042
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ			4	1.A	43,340,882	94.9920	38,211,562	40,226,275	41,140,783		(98,223)			4.000	3.605	MON	134,088	1,609,051	07/25/2012	07/15/2042
3137AR-XT-8	FHR 4073 PB PAC-1-11			4	1.A	12,876,917	86.0740	11,114,960	12,913,235	12,890,304		828			3.000	3.027	MON	32,283	387,397	10/18/2012	07/15/2042
3137AS-BH-6	FHR 4077 KE PAC-1-11			4	1.A	10,582,987	89.0710	9,414,566	10,569,774	10,564,288		(451)			3.000	3.009	MON	26,424	317,093	07/31/2012	07/15/2042
3137AS-C5-1	FHR 4077 ME PAC-1-11			4	1.A	16,996,696	89.0290	16,358,879	18,374,807	17,937,239		42,956			3.000	3.396	MON	45,937	551,244	09/15/2014	07/15/2042
3137AS-N5-9	FHR 4074 YK EXCH PAC-11			4	1.A	15,578,881	87.0280	13,962,703	16,043,904	15,886,502		15,782			3.000	3.148	MON	40,110	481,317	08/07/2012	07/15/2042
3137AT-G8-9	FHR 4091 TB PAC-1-11			4	1.A	8,722,495	86.6900	7,856,108	9,062,332	8,918,761		12,777			3.000	3.213	MON	22,656	271,870	02/08/2013	08/15/2042
3137AT-J9-4	FHR 4097 DY EXCH PAC-11			4	1.A	22,279,561	89.1370	19,825,302	22,241,334	22,232,979		(1,821)			3.000	3.006	MON	55,603	667,240	10/18/2012	08/15/2042
3137AT-MF-6	FHR 4097 LY EXCH PAC-1-11			4	1.A	10,104,000	85.1420	8,602,783	10,104,000	10,104,000					3.000	3.003	MON	25,260	303,120	01/17/2013	08/15/2042
3137AT-VH-2	FHR 4113 ZA Z SEQ			4	1.A	17,923,593	91.9210	16,479,332	17,927,630	17,909,676		(381)			3.500	3.520	MON	52,289	627,467	09/14/2012	09/15/2042
3137AU-6C-8	FHR 4110 BZ Z SEQ			4	1.A	17,425,824	89.4330	15,640,506	17,488,590	17,440,646		2,052			3.500	3.548	MON	51,008	600,652	12/01/2024	09/15/2042
3137AU-A6-6	FHR 4103 DZ Z SEQ			4	1.A	24,537,407	89.4600	23,291,669	26,035,886	25,530,982		42,868			3.000	3.307	MON	65,090	781,077	09/20/2012	09/15/2042
3137AU-DR-7	FHR 4105 KE PAC-22			4	1.A	17,935,000	89.4310	15,203,323	17,000,000	17,323,341		(32,864)			3.500	3.265	MON	49,583	595,000	09/21/2012	09/15/2042
3137AU-FJ-3	FHR 4107 HY EXCH PAC-11			4	1.A	21,127,373	85.7050	21,492,218	25,077,000	23,222,648		156,829			3.000	3.966	MON	62,693	752,310	12/18/2013	09/15/2042
3137AU-N2-1	FHR 4102 MD PAC-1-11			4	1.A	15,722,003	87.4710	14,177,492	16,208,251	16,028,074		19,266			3.000	3.178	MON	40,521	486,248	02/14/2013	09/15/2042
3137AV-3V-7	FHR 4122 ZJ Z SEQ			4	1.A	50,031,939	90.8350	44,709,836	49,221,146	49,445,938		(44,010)			3.500	3.415	MON	143,562	1,699,977	10/01/2024	10/15/2042
3137AV-3X-3	FHR 4122 ZN Z SEQ			4	1.A	34,969,487	88.6540	30,344,759	34,228,391	34,489,270		(34,468)			3.500	3.399	MON	99,833	1,175,588	12/01/2024	10/15/2042
3137AV-4E-4	FHR 4121 AZ Z SEQ			4	1.A	14,140,571	83.7570	12,195,802	14,560,881	14,360,772		18,417			3.000	3.198	MON	36,402	429,810	12/01/2024	10/15/2042
3137AV-6Q-5	FHR 4121 MZ Z SEQ			4	1.A	20,754,549	89.4100	18,916,358	21,156,904	21,005,436		12,312			3.000	3.143	MON	52,892	634,707	10/02/2012	10/15/2042
3137AY-NJ-6	FHR 4161 PW PAC-1-11			4	1.A	10,954,782	90.3600	11,212,750	12,408,957	11,835,784		81,741			3.000	3.858	MON	31,022	372,269	03/07/2014	02/15/2043
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11			4	1.A	9,657,415	93.6740	10,065,599	10,745,386	10,331,470		16,007			3.000	3.709	MON	26,863	322,362	03/07/2014	02/15/2043
3137AY-SU-6	FHR 4165 TY PAC-1-11			4	1.A	11,019,370	83.0980	9,296,269	11,187,178	11,095,717		5,797			3.000	3.095	MON	27,968	335,615	04/18/2013	02/15/2043
3137B0-3K-8	FHR 4169 LZ Z SEQ			4	1.A	14,065,619	88.8380	13,039,873	14,678,203	14,400,129		27,843			3.000	3.268	MON	36,696	438,978	05/01/2024	02/15/2043
3137B0-CD-4	FHR 4184 GB PAC-11			4	1.A	16,162,386	83.6060	14,048,239	16,803,000	16,509,386		22,856			3.000	3.205	MON	42,008	504,090	03/06/2013	03/15/2043
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ			4	1.A	46,875,168	91.4070	47,921,245	52,426,036	46,875,168					3.500	5.344	MON	152,909	1,834,911	04/09/2015	03/15/2043
3137B2-BB-5	FHR 4199 VZ Z SEQ			4	1.A	43,167,642	88.7900	38,201,264	43,024,136	43,046,441		(10,171)			3.500	3.499	MON	125,487	1,477,681	12/01/2024	05/15/2043
3137B2-F2-1	FHR 4203 ZN Z SEQ			4	1.A	30,731,908	87.8510	26,340,672	29,983,349	30,354,022		(40,006)			3.500	3.354	MON	87,451	1,029,790	12/01/2024	05/15/2043
3137B3-G4-4	FHR 4226 PZ Z SEQ			4	1.A	21,708,614	91.4560	20,917,278	22,871,442	22,415,878		34,287			3.500	3.872	MON	66,708	800,500	07/28/2014	07/15/2043
3137B3-N4-6	FHR 4223 VZ Z SEQ			4	1.A	26,900,111	93.9940	24,651,753	26,226,988	26,461,400		(21,517)			4.000	3.861	MON	87,423	1,049,079	10/06/2014	07/15/2043
3137B5-YB-3	FHR 4267 ZX SC Z SEQ			4	1.A	27,658,003	96.1020	25,153,940	26,174,325	26,687,500		(43,939)			4.500	4.101	MON	98,154	1,177,845	06/04/2014	03/15/2041
3137B5-YC-1	FHR 4267 ZY Z SEQ			4	1.A	35,992,072	95.7380	32,418,497	33,861,749	34,688,069		(36,085)			4.500	4.080	MON	126,982	1,523,779	09/18/2014	11/15/2043
3137B5-ZR-7	FHR 4276 ZH Z SEQ			4	1.A	11,096,446	88.3120	11,236,472	12,723,646	12,173,776		42,753			3.000	3.623	MON	31,809	381,630	01/01/2024	11/15/2043
3137B8-JL-2	FHR 4315 LZ SC Z SEQ			4	1.A	12,777,869	97.4240	13,085,921	13,431,863	12,777,869					4.500	5.535	MON	50,369	604,434	09/10/2014	07/15/2041
3137B9-FE-0	FHR 4314 GZ Z SEQ			4	1.A	35,152,819	88.7180	32,849,624	37,026,874	36,285,083		76,824			3.000	3.325	MON	92,567	1,092,964	12/01/2024	03/15/2044
3137B9-QZ-1	FHR 4331 Z Z SEQ			4	1.A	18,206,251	94.0140	17,323,886	18,426,834	18,325,424		3,865			4.000	4.099	MON	61,423	737,073	05/07/2014	04/15/2044
3137BA-3W-0	FHR 4329 KZ Z SEQ			4	1.A	25,312,664	87.2090	25,955,730	29,762,793	27,691,328		228,501			3.000	4.071	MON	74,407	878,542	12/01/2024	04/15/2044
3137BA-G6-3	FHR 4323 VZ Z SEQ			4	1.A	26,238,268	94.5700	25,738,185	27,216,015	26,809,230		28,318			4.000	4.273	MON	90,720	1,088,641	04/14/2014	04/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BA-JH-6	FHR 4345 Z Z SEQ			4	1.A	12,807,444	86.5450	12,896,767	14,901,726	13,872,435		103,345			3.000	4.035	MON	37,254	439,871	12/01/2024	05/15/2044
3137BA-P7-1	FHR 4341 ZX SC Z SEQ			4	1.A	16,102,139	96.0670	14,382,183	14,970,944	15,439,174		(39,206)			4.350	3.826	MON	54,270	651,236	02/09/2017	05/15/2044
3137BA-S7-8	FHR 4343 DZ Z SEQ			4	1.A	35,225,339	89.7070	31,637,122	35,267,227	35,216,580		(1,350)			3.500	3.527	MON	102,863	1,211,267	12/01/2024	05/15/2044
3137BA-UK-6	FHR 4340 DZ Z SEQ			4	1.A	20,145,206	88.4860	20,798,244	23,504,466	22,151,144		156,823			3.000	3.963	MON	58,761	693,808	12/01/2024	05/15/2044
3137BB-CR-9	FHR 4354 GL EXCH SEQ			4	1.A	30,440,783	91.3360	28,971,296	31,719,475	31,249,336		14,089			3.500	3.766	MON	92,515	1,110,182	06/16/2014	06/15/2044
3137BB-CW-8	FHR 4354 HL EXCH SEQ			4	1.A	9,232,642	90.2620	8,792,450	9,741,000	9,536,447		19,828			3.500	3.784	MON	28,411	340,935	06/18/2014	06/15/2044
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ			4	1.A	11,898,070	87.2010	10,761,496	12,340,980	12,100,122		23,203			3.000	3.285	MON	30,852	364,283	12/01/2024	06/15/2044
3137BB-J8-4	FHR 4350 KZ Z SEQ			4	1.A	17,187,937	88.7250	17,843,238	20,110,629	18,883,625		154,683			3.000	4.052	MON	50,277	593,628	12/01/2024	03/15/2043
3137BB-JZ-4	FHR 4357 GZ Z SEQ			4	1.A	17,552,699	88.5820	18,207,888	20,554,914	19,348,088		157,228			3.000	4.019	MON	51,387	609,652	10/01/2024	06/15/2044
3137BC-NN-4	FHR 4363 Z ARB Z SEQ			4	1.A	24,015,227	90.7310	21,789,359	24,015,227	24,015,227					3.500	3.503	MON	70,044	838,502	04/01/2024	11/15/2050
3137BC-R2-6	FHR 4382 Z Z SEQ			4	1.A	21,486,283	88.1710	21,495,733	24,379,582	23,185,048		102,794			3.000	3.839	MON	60,949	731,272	01/01/2024	08/15/2044
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ			4	1.A	26,567,449	90.3490	24,222,679	26,810,094	26,687,296		6,821			3.750	3.819	MON	83,782	993,178	10/01/2024	06/01/2051
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ			4	1.A	19,142,952	91.0430	17,449,565	19,166,245	19,138,811		(732)			3.500	3.527	MON	55,902	658,272	12/01/2024	08/15/2044
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ			4	1.A	25,128,029	88.3840	25,731,404	29,113,335	28,155,234		123,742			3.000	3.536	MON	72,783	872,661	10/01/2024	08/15/2044
3137BD-C5-3	FHR 4377 LZ Z SEQ			4	1.A	67,084,039	86.9720	64,008,580	73,596,480	70,609,632		302,924			3.000	3.597	MON	183,991	2,172,431	12/01/2024	08/15/2044
3137BD-H4-1	FHR 4392 Z Z SEQ			4	1.A	20,601,640	88.6280	20,704,522	23,361,261	22,201,550		122,970			3.000	3.841	MON	58,403	698,660	05/01/2024	09/15/2044
3137BD-SR-8	FHR 4385 HZ Z SEQ			4	1.A	39,653,351	85.3290	39,134,123	45,862,699	42,839,987		260,567			3.000	3.852	MON	114,657	1,353,781	12/01/2024	09/15/2044
3137BD-ZL-3	FHR 4387 HZ Z SEQ			4	1.A	12,724,211	87.2420	12,187,785	13,970,058	13,441,991		53,084			3.000	3.531	MON	34,925	412,370	12/01/2024	09/15/2044
3137BF-VL-2	FHR 4417 EZ Z SEQ			4	1.A	16,180,903	90.5760	15,155,904	16,732,732	16,451,049		33,089			3.500	3.778	MON	48,804	574,692	12/01/2024	12/15/2044
3137BG-3K-3	FHR 4430 Z Z SEQ			4	1.A	2,723,038	91.3220	2,246,374	2,459,838	2,587,678		(16,354)			4.000	3.229	MON	8,199	96,294	12/01/2024	01/15/2045
3137BG-FZ-7	FHR 4440 ZX SC Z PT			4	1.A	36,808,421	90.5160	31,409,726	34,700,928	35,662,001		(129,431)			4.000	3.639	MON	115,670	1,376,762	12/01/2024	01/15/2045
3137BG-JS-9	FHR 4444 CZ Z SEQ			4	1.A	81,933,519	85.5530	76,577,455	89,508,800	85,500,954		349,679			3.000	3.589	MON	223,772	2,642,133	12/01/2024	02/15/2045
3137BG-XL-8	FHR 4447 XZ SC Z PT			4	1.A	22,258,973	93.5570	20,013,968	21,392,162	21,804,659		(61,139)			4.000	3.714	MON	71,307	843,695	10/01/2024	01/15/2045
3137BG-Y7-8	FHR 4447 ZX SC Z PT			4	1.A	29,858,261	94.4980	27,001,228	28,573,338	29,109,700		(42,974)			4.000	3.705	MON	95,244	1,142,934	03/27/2018	01/15/2045
3137BJ-GT-4	FHR 4471 ZB Z SEQ			4	1.A	28,656,962	84.9540	27,569,729	32,452,485	30,519,197		175,606			3.000	3.819	MON	81,131	957,937	12/01/2024	05/15/2045
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX				1.A	35,374,790	95.0710	30,402,815	31,978,995	34,310,021		(174,661)			4.150	3.029	MON	110,594	1,325,986	02/01/2024	06/15/2044
3137BK-CR-9	FHR 4480 EY PAC-1-11			4	1.A	2,348,779	87.0410	1,894,885	2,177,000	2,261,695		(7,569)			3.500	3.042	MON	6,350	76,195	04/11/2016	06/15/2045
3137BM-EL-6	FHR 4537 ZN Z SEQ			4	1.A	27,630,817	89.0770	24,400,637	27,392,624	27,475,867		(13,950)			3.500	3.462	MON	79,895	940,810	12/01/2024	12/15/2045
3137BM-WK-8	FHR 4549 UZ Z SEQ			4	1.A	11,381,502	90.9740	10,096,833	11,098,637	11,202,685		(5,257)			3.500	3.362	MON	32,371	388,452	03/28/2016	02/15/2046
3137BQ-H2-6	FHR 4593 PE PAC-11			4	1.A	11,506,838	90.1200	9,987,955	11,083,000	11,253,886		(21,219)			3.500	3.279	MON	32,325	387,905	08/09/2017	06/15/2046
3137BR-SV-8	FHR 4612 QW EXCH PAC-11			4	1.A	14,996,800	81.1440	11,701,031	14,420,000	14,723,340		(22,879)			3.000	2.793	MON	36,050	432,600	10/04/2016	09/15/2046
3137BR-YV-1	FHR 4615 LG EXCH SC PT			4	1.A	17,676,171	91.9240	16,281,754	17,712,149	17,680,882		248			3.500	3.534	MON	51,660	619,925	02/28/2019	09/15/2041
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT			4	1.A	17,799,050	94.4160	15,181,921	16,079,850	16,829,608		(109,061)			4.500	3.665	MON	60,299	715,790	08/01/2024	04/15/2042
3137BT-2L-4	FHR 4631 VZ Z SEQ			4	1.A	10,684,388	83.5040	8,768,935	10,501,206	10,615,771		(8,944)			3.500	3.400	MON	30,629	360,668	12/01/2024	11/15/2046
3137BT-P8-8	FHR 4636 DZ Z SEQ			4	1.A	11,249,745	89.9600	10,081,416	11,206,527	11,214,598		(1,613)			3.500	3.493	MON	32,686	392,228	11/30/2017	12/15/2046
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ			4	1.A	23,113,339	88.5180	20,161,759	22,777,062	22,902,587		(10,510)			3.500	3.422	MON	66,433	797,197	11/09/2017	01/15/2047
3137BU-LT-3	FHR 4648 PL EXCH PAC			4	1.A	15,181,000	86.3150	13,939,948	16,150,000	15,715,331		46,174			3.000	3.434	MON	40,375	484,500	02/02/2017	01/15/2047
3137BU-TC-2	FHR 4650 LB PAC-11			4	1.A	9,422,433	78.7550	7,448,579	9,457,900	9,430,428		1,012			3.000	3.035	MON	23,645	283,737	07/12/2019	01/15/2047
3137BU-ZA-9	FHR 4659 AZ Z SEQ			4	1.A	29,499,416	86.6210	28,993,163	33,471,224	31,701,916		136,651			3.000	3.786	MON	83,678	1,003,928	01/01/2024	02/15/2047
3137BV-CD-6	FHR 4656 PB PAC			4	1.A	11,463,243	83.0850	9,533,181	11,474,000	11,459,960		(94)			3.500	3.524	MON	33,466	401,590	02/01/2017	02/15/2047
3137BV-EG-7	FHR 4655 GZ Z SEQ			4	1.A	10,910,250	89.9600	10,092,942	11,219,338	11,085,471		8,131			3.500	3.691	MON	32,723	392,677	03/31/2017	01/15/2047
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ			4	1.A	52,404,916	90.1540	47,073,295	52,214,218	52,240,276		(6,747)			3.500	3.496	MON	152,291	1,827,498	08/10/2017	02/15/2047
3137BV-FY-7	FHR 4655 TZ Z SEQ			4	1.A	18,105,478	84.8810	17,660,715	20,806,534	19,428,642		106,393			3.000	3.913	MON	52,016	614,170	12/01/2024	02/15/2047
3137BV-KL-9	FHR 4660 ZA Z SEQ			4	1.A	22,402,774	86.2340	20,820,581	24,144,283	23,337,795		73,728			3.000	3.471	MON	60,361	722,034	06/01/2024	02/15/2047
3137BV-XQ-4	FHR 4661 GZ Z SEQ			4	1.A	43,589,713	82.3870	39,216,891	47,601,050	45,193,916		175,117			3.000	3.590	MON	119,003	1,405,094	12/01/2024	02/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BW-2J-2	FHR 4671 CZ Z SEQ			4	1.A	21,036,001	87.0500	19,037,880	21,870,044	21,352,726		35,549			3.500	3.792	MON	63,788	751,135	12/01/2024	03/15/2047
3137BW-JC-9	FHR 4665 ZH Z SEQ			4	1.A	23,706,929	87.3040	21,469,871	24,592,025	24,097,568		36,191			3.500	3.756	MON	71,727	844,623	12/01/2024	03/15/2047
3137BW-P6-5	FHR 4666 Z Z SEQ			4	1.A	25,147,346	88.1050	24,044,040	27,290,084	26,313,317		68,541			3.000	3.589	MON	68,225	818,702	03/14/2017	03/15/2047
3137BW-Q2-3	FHR 4664 DZ Z SEQ			4	1.A	12,682,978	88.7440	11,635,284	13,111,112	12,767,145		3,049			3.500	3.648	MON	38,241	450,306	12/01/2024	11/15/2045
3137BW-Q6-4	FHR 4664 GZ Z SEQ			4	1.A	15,749,805	86.1210	14,119,184	16,394,572	15,988,150		26,285			3.500	3.794	MON	47,818	563,078	12/01/2024	07/15/2046
3137BW-RD-8	FHR 4664 PN PAC			4	1.A	13,704,132	85.8070	11,840,478	13,799,000	13,737,829		3,058			3.500	3.560	MON	40,247	482,965	03/15/2017	03/15/2047
3137BW-V4-3	FHR 4663 ZJ Z SEQ			4	1.A	22,646,407	90.4850	21,110,100	23,330,040	23,035,462		18,753			3.500	3.707	MON	68,046	816,551	02/22/2017	03/15/2046
3137BW-YG-3	FHR 4676 ZD Z PAC			4	1.A	18,470,273	91.2810	16,233,676	17,784,207	18,085,376		(32,290)			4.000	3.783	MON	59,281	696,192	12/01/2024	04/15/2047
3137BW-YS-7	FHR 4674 AL SEQ			4	1.A	5,241,462	87.6390	4,908,802	5,601,161	5,448,642		4,473			3.000	3.441	MON	14,003	168,035	03/22/2017	07/15/2045
3137BX-CM-2	FHR 4673 HZ Z SEQ			4	1.A	19,452,423	87.3800	17,311,986	19,812,366	19,603,891		13,969			3.500	3.643	MON	57,786	680,463	12/01/2024	04/15/2047
3137BX-M6-6	FHR 4672 ZH Z SEQ			4	1.A	19,780,744	90.1690	17,863,366	19,811,015	19,781,148		205			3.500	3.528	MON	57,782	693,386	06/02/2017	04/15/2047
3137BY-PK-0	FHR 4692 PC PAC			4	1.A	11,816,105	76.8110	9,497,494	12,364,793	12,005,122		18,224			3.000	3.265	MON	30,912	370,944	10/11/2017	06/15/2047
3137F1-EF-1	FHR 4689 ZH Z SEQ			4	1.A	19,573,766	90.2400	18,059,086	20,012,268	19,814,332		15,527			3.500	3.659	MON	58,369	700,260	01/01/2024	08/15/2046
3137F1-X6-0	FHR 4698 AL SEQ			4	1.A	9,395,305	90.5540	8,802,099	9,720,328	9,579,776		4,889			3.000	3.264	MON	24,301	291,610	07/10/2017	07/15/2047
3137F3-F8-2	FHR 4768 KZ Z PAC			4	1.A	13,036,502	88.4560	11,689,241	13,214,702	13,128,047		7,686			3.500	3.609	MON	38,543	459,394	07/01/2024	11/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT			4	1.A	2,824,475	7.6870	1,441,511		1,813,143		(207,603)			1.538	(4.106)	MON	12,821	163,593	01/19/2018	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT			4	1.A	2,873,934	7.2040	1,427,862		1,728,397		(260,315)			1.538	(6.153)	MON	13,552	172,915	02/02/2018	03/15/2037
3137F3-TT-1	FHR 4764 NZ Z PAC			4	1.A	16,211,396	83.6540	13,995,421	16,730,201	16,404,009		17,542			3.500	3.698	MON	48,796	574,605	12/01/2024	02/15/2048
3137F3-U7-7	FHR 4764 PZ Z PAC			4	1.A	15,798,948	76.1060	13,395,089	17,600,661	16,387,463		55,354			3.000	3.605	MON	44,002	519,539	12/01/2024	01/15/2048
3137F4-KM-3	FHR 4775 LZ Z SEQ			4	1.A	15,058,524	93.9450	13,503,922	14,374,295	14,627,502		(19,946)			4.500	4.203	MON	53,904	646,843	05/15/2018	04/15/2048
3137F4-VT-6	FHR 4774 LZ Z SEQ			4	1.A	13,121,438	93.9090	11,759,020	12,521,775	12,779,989		(21,315)			4.500	4.162	MON	46,957	563,480	09/13/2018	02/15/2048
3137F5-NQ-8	FHR 4794 ZD Z SEQ			4	1.A	8,788,138	92.3410	7,686,944	8,324,501	8,504,987		(3,570)			4.500	4.150	MON	31,217	374,603	06/07/2018	06/15/2048
3137F5-XR-5	FHR 4800 KZ Z SEQ			4	1.A	23,655,830	93.7820	21,195,348	22,600,760	22,997,697		(31,225)			4.500	4.217	MON	84,753	1,017,034	09/14/2018	06/15/2048
3137FA-T9-9	FHR 4718 YC PAC			4	1.A	9,885,833	78.7140	8,088,686	10,276,000	10,046,549		13,187			3.000	3.224	MON	25,690	308,280	10/11/2017	09/15/2047
3137FA-ZF-8	FHR 4720 PL PAC			4	1.A	14,325,172	79.9340	11,920,044	14,912,346	14,571,846		21,178			3.000	3.230	MON	37,281	447,370	10/11/2017	09/15/2047
3137FB-CM-6	FHR 4727 PB PAC			4	1.A	11,982,217	79.2000	9,937,031	12,546,824	12,212,591		20,314			3.000	3.267	MON	31,367	376,405	10/20/2017	11/15/2047
3137FB-X4-3	FHR 4739 PL PAC			4	1.A	11,210,880	75.4330	8,809,087	11,678,000	11,366,407		14,373			3.000	3.229	MON	29,195	350,340	11/20/2017	12/15/2047
3137FC-V5-0	FHR 4749 PZ Z PAC			4	1.A	24,580,082	81.9870	21,489,917	26,211,256	25,283,286		69,559			3.000	3.412	MON	65,528	773,707	12/01/2024	01/15/2048
3137FD-DK-5	FHR 4750 PZ Z PAC			4	1.A	17,161,801	75.8930	14,551,248	19,173,325	17,824,734		66,185			3.000	3.640	MON	47,933	565,961	12/01/2024	01/15/2048
3137FD-TH-5	FHR 4754 GZ Z SEQ			4	1.A	21,899,302	90.9720	19,289,148	21,203,280	21,546,661		(34,904)			4.000	3.798	MON	70,678	830,037	12/01/2024	02/15/2048
3137FE-AH-3	FHR 4760 PZ Z PAC			4	1.A	12,518,391	80.2190	10,983,791	13,692,260	12,965,193		43,852			3.000	3.594	MON	34,231	404,170	12/01/2024	02/15/2048
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ			4	1.A	30,660,673	93.2920	27,184,126	29,138,722	29,880,609		(14,652)			4.500	4.099	MON	109,270	1,311,243	09/14/2018	06/15/2048
3137FG-3N-3	FHR 4801 ZD Z SEQ			4	1.A	2,374,860	91.6480	2,145,693	2,341,243	2,358,438		(1,732)			4.000	3.905	MON	7,804	91,652	12/01/2024	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT			4	1.A	2,483,289	7.3750	1,341,168		1,491,608		(266,564)			1.538	(8.876)	MON	12,433	158,643	06/08/2018	10/15/2034
3137FG-BQ-7	FHR 4810 LZ Z SEQ			4	1.A	14,410,506	92.9780	12,964,452	13,943,579	14,146,843		(4,131)			4.500	4.267	MON	52,288	627,461	09/25/2018	06/15/2048
3137FG-HM-0	FHR 4808 MZ Z SEQ			4	1.A	12,770,478	92.4530	11,774,454	12,735,639	12,744,135		(577)			4.000	3.997	MON	42,452	509,426	07/26/2018	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ			4	1.A	7,742,834	93.4040	6,860,147	7,344,618	7,560,544		(4,162)			4.500	3.985	MON	27,542	330,508	08/01/2018	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT			4	1.A	1,855,007	93.1140	1,670,879	1,794,445	1,830,781		(727)			4.500	4.179	MON	6,729	80,750	10/16/2018	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT			4	1.A	2,603,427	7.3800	1,476,085		1,585,248		(262,080)			1.538	(7.230)	MON	13,677	174,504	08/01/2018	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT			4	1.A	3,274,442	6.9630	2,095,887		1,963,848		(364,697)			1.038	(4.971)	MON	13,717	111,682	09/07/2018	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT			4	1.A	16,352,231	82.4300	12,234,687	14,842,432	16,089,002		(30,846)			2.301	1.155	MON	15,177	183,319	09/01/2021	10/15/2048
3137GA-DW-4	FHR 3744 PH EXCH PAC-11			4	1.A	22,117,432	94.5890	18,828,948	19,906,000	20,564,238		(98,891)			4.000	3.381	MON	66,353	796,240	01/23/2013	10/15/2040
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z				1.A	10,954,548	54.6390	6,066,231	11,102,316	10,957,206		938			2.500	2.585	MON	23,130	273,836	12/01/2024	09/25/2050
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z				1.A	19,797,577	57.1150	11,333,616	19,843,509	19,796,164		(474)			2.500	2.517	MON	41,341	489,435	12/01/2024	11/25/2051
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB				1.A	4,584,650	0.2010	143,805		4,065,728					0.000	0.000	MON			12/09/2021	01/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA				1.A	2,485,625	0.2500	99,409		2,282,874					0.000	0.000	MON			01/04/2022	02/25/2052
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI				1.A	3,051,317	15.6660	2,987,644		2,264,438		(152,282)			5.500	31.378	MON	87,408	1,048,890	01/20/2022	07/25/2038
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM				1.A	6,945,813	13.1330	5,618,983		4,952,932		(495,169)			5.500	26.450	MON	196,096	2,353,153	01/10/2022	06/15/2035
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI				1.A	7,655,294	12.8190	5,875,265		5,463,834		(637,922)			5.500	23.286	MON	210,061	2,520,733	02/01/2022	12/25/2033
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI				1.A	5,014,706	13.2340	4,470,927		3,864,860		(320,824)			5.000	26.359	MON	140,764	1,689,164	02/04/2022	06/15/2036
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID				1.A	5,013,593	12.6250	4,259,786		3,857,134		(345,560)			5.000	24.941	MON	140,584	1,687,014	02/07/2022	07/25/2037
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI				1.A	15,347,865	14.5110	13,811,651		11,947,991		(940,793)			5.500	27.537	MON	436,244	5,234,931	02/03/2022	01/15/2038
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ				1.A	13,657,349	64.6290	9,252,625	14,316,560	13,666,472		3,724			3.000	3.332	MON	35,791	422,598	12/01/2024	03/25/2052
3137H6-UU-7	FREDDIE Mac			4	1.A	17,465,306	64.8290	11,973,826	18,469,903	17,485,577		5,741			3.000	3.394	MON	46,175	545,197	12/01/2024	04/25/2052
3137H7-FE-8	FREDDIE MAC SERIES 5218 CLASS NZ				1.A	15,102,847	70.8500	14,483,252	20,442,192	15,118,654		15,807			3.000	5.518	MON	51,105	101,829	12/01/2024	05/25/2052
3138EP-AQ-7	FNMA AL6314			4	1.A	8,103,387	93.7260	7,102,296	7,577,685	8,043,610		(9,854)			4.000	3.069	MON	25,259	303,107	06/02/2017	02/01/2045
3138ER-QZ-6	FNMA AL9471			4	1.A	24,300,123	93.7270	21,298,277	22,723,669	24,130,005		(31,071)			4.000	3.015	MON	75,746	908,947	06/01/2017	12/01/2046
3138MB-LL-8	FNMA AP7530			4	1.A	8,226	97.6090	7,651	7,838	7,960		(42)			2.500	1.124	MON	16	196	07/05/2013	09/01/2027
3138WD-4Z-1	FNMA AS4439			4	1.A	2,574,503	94.1120	2,265,731	2,407,483	2,553,124		(2,802)			4.000	2.743	MON	8,025	96,299	06/02/2017	02/01/2045
313920-LC-2	FNR 2001-36 Z Z SEQ			4	1.A	156,451	103.6110	168,552	162,679	161,106		103			7.000	7.295	MON	949	11,388	06/25/2001	08/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ			4	1.A	1,756,486	103.4860	1,830,873	1,769,202	1,759,264		183			7.000	7.137	MON	10,320	123,844	09/25/2001	11/25/2031
31392J-LN-7	FNR 2003-15 PG PAC-11			4	1.A	958,211	101.8550	997,820	979,651	963,698		1,186			5.500	5.983	MON	4,490	53,881	02/14/2006	03/25/2033
31393A-E4-5	FNR 2003-24 MZ Z PAC-11			4	1.A	1,737,257	101.8230	2,148,218	2,109,762	2,014,777		7,144			5.500	7.252	MON	9,670	116,037	05/06/2004	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ			4	1.A	2,273,104	101.8400	2,335,375	2,293,185	2,277,452		618			5.500	5.674	MON	10,510	126,125	12/04/2006	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11			4	1.A	1,011,174	101.8520	1,030,868	1,012,123	1,010,256		(136)			5.500	5.499	MON	4,639	55,667	09/27/2004	04/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ			4	1.A	7,607,333	92.1980	7,014,322	7,607,904	7,601,640		(529)			4.299	4.306	MON	27,255	327,064	06/12/2003	06/25/2043
31393Q-WE-8	FHR 2618 Z Z SEQ			4	1.A	677,585	102.0060	824,059	807,851	776,269		2,541			5.500	6.808	MON	3,703	44,432	06/23/2004	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11			4	1.A	3,563,155	100.3580	4,002,400	3,988,141	3,902,914		5,895			5.000	5.641	MON	16,617	199,407	07/30/2003	09/25/2033
31393W-2U-2	FHR 2650 BM PAC-11			4	1.A	2,245,573	100.4990	2,379,469	2,367,655	2,347,616		1,728			5.000	5.276	MON	9,865	118,383	07/18/2003	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11			4	1.A	1,965,109	96.3440	1,969,190	2,043,911	2,018,290		1,233			5.500	5.822	MON	9,368	112,415	03/01/2006	06/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ			4	1.A	510,753	106.0590	482,045	454,508	462,927		(803)			7.500	6.791	MON	2,841	34,088	06/01/2004	07/25/2034
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS			4	1.A	666,056	76.7590	1,441,794	1,878,331	666,056					5.500	17.518	MON	8,609	100,755	11/30/2014	07/25/2034
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS			4	1.A	5,859,186	93.6570	5,727,714	6,115,612	5,929,891		11,050			5.650	6.415	MON	28,794	252,513	07/29/2004	08/25/2034
31394V-CV-0	FNR 2005-117 PB PAC-11			4	1.A	737,099	102.4360	767,172	748,930	738,871		429			5.500	5.796	MON	3,433	41,191	02/07/2006	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11			4	1.A	1,090,093	102.4360	1,131,183	1,104,285	1,092,076		480			5.500	5.739	MON	5,061	60,736	02/07/2006	01/25/2036
31394Y-NF-7	FHR 2802 LC SEQ			4	1.A	216,647	101.9880	225,750	221,350	218,219		252			5.500	6.117	MON	1,015	12,174	08/24/2004	05/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ			4	1.A	2,209,753	105.3610	2,111,465	2,004,028	2,029,883		(2,262)			7.500	7.067	MON	12,525	150,302	06/10/2004	11/15/2033
31395A-LJ-2	FHR 2810 ZA Z SEQ			4	1.A	574,199	105.5720	551,084	521,999	528,747		(590)			7.500	7.066	MON	3,263	39,150	06/01/2004	11/15/2033
31395B-F8-1	FNR 2006-26 KZ Z SEQ			4	1.A	730,093	103.2650	771,656	747,257	739,833		338			6.000	6.224	MON	3,736	44,835	10/26/2006	04/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11			4	1.A	1,134,785	103.7880	1,188,055	1,144,694	1,135,748		297			6.000	6.222	MON	5,723	68,682	10/19/2006	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11			4	1.A	1,010,623	103.8040	1,042,549	1,004,345	1,004,658		(290)			6.000	5.967	MON	5,022	60,261	09/27/2006	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11			4	1.A	631,074	103.6520	663,677	640,293	632,145		399			6.000	6.407	MON	3,201	38,417	07/31/2006	05/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ			4	1.A	246,246	103.8360	276,610	266,392	258,075		532			6.000	6.647	MON	1,332	15,983	05/04/2006	06/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ			4	1.A	613,328	100.4790	729,305	725,832	697,666		2,112			5.000	6.408	MON	3,024	36,292	09/14/2004	08/15/2034
31395N-C3-9	FNR 2006-58 DZ Z PAC-11			4	1.A	380,485	103.4620	397,508	384,207	381,844		38			6.000	6.173	MON	1,921	23,052	09/26/2006	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11			4	1.A	995,877	103.7830	1,033,223	995,566	995,566					6.000	5.985	MON	4,978	59,734	09/19/2006	06/25/2036
31395N-GE-1	FNR 2006-45 AN SEQ			4	1.A	139,407	100.1040	140,918	140,771	140,102		75			6.000	6.207	MON	704	8,446	06/05/2006	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ			4	1.A	409,146	102.4800	424,919	414,637	411,745		45			6.500	6.642	MON	2,246	26,951	06/01/2006	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11			4	1.A	756,044	103.6040	800,456	772,613	759,025		279			6.000	6.409	MON	3,863	46,357	08/01/2006	07/25/2036
31395X-AA-3	FHR 3014 DJ PAC-2-22			4	1.A	3,272,073	102.2830	3,395,120	3,319,338	3,282,159		1,886			5.800	6.174	MON	16,043	192,522	05/31/2006	08/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31396J-2F-1	FHR 3126 Z Z SEQ			4	1.A	1,518,096	103.4740	1,636,345	1,581,414	1,568,217		443			6.000	6.300	MON	7,907	94,885	04/06/2006	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ			4	1.A	327,401	103.9980	347,386	334,030	330,721		99			6.000	6.208	MON	1,670	20,042	09/26/2006	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ			4	1.A	115,057	103.6550	123,387	119,037	116,852		96			6.000	6.511	MON	595	7,142	04/07/2008	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ			4	1.A	212,839	101.6200	220,737	217,217	214,958		65			6.000	6.310	MON	1,086	13,033	11/13/2006	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11			4	1.A	177,414	103.9270	183,692	176,751	176,751					6.000	5.916	MON	884	10,605	01/18/2007	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11			4	1.A	137,637	100.1250	135,357	135,187	135,287		(28)			6.500	6.440	MON	732	8,787	08/24/2006	08/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT			4	1.A	2,864,106	102.3230	2,957,673	2,890,528	2,869,704		804			5.750	5.925	MON	13,850	166,205	09/28/2006	10/25/2033
31396L-QL-7	FNR 2006-112 DB PAC-11			4	1.A	143,485	99.9610	146,071	146,128	143,814		93			5.500	5.939	MON	670	8,037	12/13/2006	11/25/2036
31396P-4B-4	FNR 2007-24 B SEQ			4	1.A	53,232	97.8820	51,932	53,056	53,056					6.000	5.993	MON	265	3,183	02/16/2007	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS			4	1.A	117,848	103.9730	125,049	120,270	118,131		83			6.000	6.417	MON	601	7,216	06/12/2007	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ			4	1.A	1,137,858	103.9990	1,185,588	1,139,995	1,137,439		(113)			6.000	6.035	MON	5,700	68,400	01/17/2007	02/25/2037
31396P-ND-9	FNR 2007-10 Z Z SEQ			4	1.A	440,693	101.6450	455,452	448,080	444,139		71			6.000	6.168	MON	2,240	26,885	04/03/2007	02/25/2037
31396P-RX-1	FNR 2007-7 FP SC FLT PT			4	1.A	280,860	99.0030	279,431	282,244	282,594		(30)			5.133	5.140	MON	243	16,382	12/16/2013	08/25/2036
31396P-VE-8	FNR 2007-9 B EXCH SEQ			4	1.A	408,421	101.6250	416,032	409,381	408,290		(33)			6.000	6.045	MON	2,047	24,563	02/02/2007	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ			4	1.A	251,064	101.5850	250,829	246,917	248,038		(111)			6.000	5.812	MON	1,235	14,815	03/13/2007	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS			4	1.A	585,791	103.7710	604,951	582,967	582,967					6.000	5.992	MON	2,915	34,978	01/23/2007	03/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ			4	1.A	404,454	104.0060	423,467	407,158	404,594		36			6.000	6.187	MON	2,036	24,429	04/12/2007	06/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ			4	1.A	1,116,764	103.1090	1,135,690	1,101,447	1,103,243		(226)			6.000	5.954	MON	5,507	66,087	03/19/2007	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ			4	1.A	1,649,937	102.8430	1,709,934	1,662,666	1,650,587		172			6.000	6.114	MON	8,313	99,760	04/11/2007	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ			4	1.A	529,494	101.6510	539,921	531,154	529,427		(26)			6.000	6.061	MON	2,656	31,869	04/17/2007	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11			4	1.A	1,348,553	103.1210	1,363,375	1,322,111	1,325,274		(499)			6.000	5.956	MON	6,611	79,327	02/07/2008	08/25/2037
31396W-DR-4	FNR 2007-53 NE EXCH PAC			4	1.A	530,983	103.9400	545,813	525,124	525,127		(135)			6.000	5.994	MON	2,626	31,507	05/08/2007	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ			4	1.A	652,410	102.2770	688,479	673,150	653,609		464			6.000	6.373	MON	3,366	40,389	06/19/2007	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ			4	1.A	551,215	101.6450	576,219	566,896	553,027		463			6.000	6.480	MON	2,834	34,014	06/25/2007	07/25/2037
31396W-XQ-4	FNR 2007-66 B SEQ			4	1.A	279,588	103.7790	299,356	288,454	280,779		401			6.000	6.623	MON	1,442	17,307	08/13/2007	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ			4	1.A	565,280	103.0630	597,622	579,861	566,938		483			6.000	6.513	MON	2,899	34,792	07/16/2007	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS			4	1.A	461,155	103.8580	490,613	472,389	462,532		385			6.000	6.519	MON	2,362	28,343	06/12/2007	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ			4	1.A	754,698	101.6530	788,809	775,980	757,044		665			6.000	6.520	MON	3,880	46,559	07/06/2007	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ			4	1.A	224,784	103.9810	239,166	230,011	225,493		149			6.000	6.654	MON	1,150	13,801	07/27/2007	08/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ			4	1.A	317,621	102.3630	347,829	339,801	329,773		297			5.500	6.228	MON	1,557	18,689	04/01/2008	05/25/2038
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ			4	1.A	1,576,296	103.9830	1,656,882	1,593,410	1,578,016		503			6.000	6.217	MON	7,967	95,605	02/19/2008	03/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ			4	1.A	1,023,104	102.9080	1,064,501	1,034,418	1,025,074		100			6.000	6.165	MON	5,172	62,065	04/24/2008	03/25/2048
31397B-3L-3	FHR 3220 C EXCH SEQ			4	1.A	47,928	99.9650	47,784	47,801	47,789		(8)			6.000	6.034	MON	239	2,868	01/05/2007	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11			4	1.A	929,376	102.6920	963,910	938,644	930,702		242			5.500	5.739	MON	4,302	51,625	12/11/2006	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ			4	1.A	132,055	104.1530	137,132	131,664	131,654		(11)			6.000	6.030	MON	658	7,900	12/19/2006	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ			4	1.A	1,136,385	102.9130	1,169,943	1,136,829	1,135,981		(87)			5.750	5.783	MON	5,447	65,368	11/28/2006	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ			4	1.A	977,635	104.0740	1,018,893	979,012	977,457		(52)			6.000	6.061	MON	4,895	58,741	12/12/2006	12/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11			4	1.A	717,860	102.7480	747,275	727,292	724,012		98			5.500	5.613	MON	3,333	40,001	03/06/2007	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT			4	1.A	14,531	97.8260	14,211	14,527	14,527					5.012	5.062	MON	32	824	01/22/2007	02/15/2037
31397J-MR-2	FHR 3341 B SEQ			4	1.A	226,131	101.8200	239,415	235,136	227,621		377			6.000	6.643	MON	1,176	14,108	08/14/2007	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ			4	1.A	383,130	103.9370	411,081	395,511	384,850		543			6.000	6.658	MON	1,978	23,731	07/13/2007	07/15/2037
31397J-VB-7	FHR 3349 GW SEQ			4	1.A	1,477,265	103.2890	1,570,604	1,520,594	1,483,129		1,647			6.000	6.698	MON	7,603	91,236	08/06/2007	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ			4	1.A	460,269	101.7870	480,297	471,866	462,120		390			6.000	6.435	MON	2,359	28,312	06/28/2007	07/15/2037
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ			4	1.A	3,066,633	97.7370	3,164,082	3,237,327	3,188,996		1,431			5.500	5.861	MON	14,838	178,053	05/28/2008	05/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ			4	1.A	892,857	97.0200	905,289	933,097	917,112		555			5.500	5.930	MON	4,277	51,320	05/22/2008	12/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397P-RT-9	FHR 3406 B SEQ			4	1.A	139,798	101.8050	141,569	139,059	139,055		(19)			6.000	6.031	MON	695	8,344	05/22/2008	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC			4	1.A	3,420,211	94.1660	3,188,774	3,386,348	3,393,973		(754)			4.000	3.936	MON	11,288	135,454	06/25/2014	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ			4	1.A	1,005,943	93.9510	951,639	1,012,907	1,009,287		38			4.000	4.052	MON	3,376	40,516	09/09/2011	02/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ			4	1.A	2,891,254	93.8080	2,799,488	2,984,258	2,947,056		1,218			4.000	4.309	MON	9,948	119,370	09/07/2011	03/25/2041
31397U-K3-2	FNR 2011-65 Z Z SEQ			4	1.A	730,835	93.9750	692,712	737,123	734,012		39			4.000	4.067	MON	2,457	29,485	09/27/2011	07/25/2041
31398N-DG-6	FNR 2010-98 PE AD PAC-11			4	1.A	6,607,692	97.7550	6,108,144	6,248,409	6,355,918		(4,479)			4.500	4.061	MON	23,432	281,178	03/05/2014	09/25/2040
31398S-H6-3	FNR 2010-135 EP AD PAC-11			4	1.A	6,616,463	97.5940	6,188,434	6,341,025	6,433,140		(4,794)			4.500	4.233	MON	23,779	285,346	03/12/2014	12/25/2040
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11			4	1.A	20,692,906	97.8590	17,870,884	18,261,804	18,943,039		(28,737)			4.500	3.663	MON	68,482	821,781	02/14/2013	12/25/2040
31403J-5L-6	FNMA 750651			4	1.A	49,597	95.1490	49,237	51,748	50,465		110			4.500	5.117	MON	194	2,329	11/20/2008	09/01/2033
31406K-GM-6	FNMA 812104			4	1.A	14,015	95.9740	14,057	14,647	14,163		19			4.500	5.218	MON	55	659	11/20/2008	02/01/2035
31407E-VL-4	FNMA 828719			4	1.A	15,554	101.5110	15,018	14,794	15,235		(42)			7.500	6.857	MON	92	1,110	11/20/2008	07/01/2035
31409A-PF-0	FNMA 865422			4	1.A	2,092	100.9790	2,084	2,064	2,079		(1)			6.495	6.353	MON	11	142	11/20/2008	02/01/2036
3140J7-2P-9	FNMA BM3481			4	1.A	13,890,135	93.8130	12,740,085	13,580,333	13,859,032		(3,738)			4.000	3.712	MON	45,268	543,213	06/06/2018	02/01/2048
3140J8-DH-3	FNMA BM3703			4	1.A	17,369,768	93.2300	15,746,038	16,889,473	17,319,710		(8,327)			4.000	3.579	MON	56,298	675,579	05/30/2018	03/01/2048
3140XL-TG-3	FNMA POOL FS5050				1.A	41,404,078	85.1570	40,871,789	47,996,034	41,438,980		34,902			3.000	4.816	MON	23,998	599,950	07/22/2024	06/01/2052
31410D-U7-3	FNMA 886306			4	1.A	1,189	101.2910	1,183	1,168	1,177		(1)			7.636	5.796	MON	7	88	11/20/2008	07/01/2036
31410G-CT-8	FNMA 888482			4	1.A	3,882	96.3460	3,906	4,054	3,918		7			4.500	5.373	MON	15	182	11/20/2008	05/01/2035
31418B-MF-0	FNMA MA2157			4	1.A	7,370,819	93.7250	6,460,111	6,892,642	7,308,802		(12,510)			4.000	3.193	MON	22,975	275,706	06/02/2017	01/01/2045
31418E-D6-4	FNMA POOL MA4624				1.A	169,758,866	85.0770	167,525,147	196,910,102	170,026,196		267,330			3.000	4.707	MON	492,275	2,489,819	07/22/2024	06/01/2052
38382B-DK-6	FANNIE MAE FANNIE MAE				1.A	14,874,109	76.6990	11,189,661	14,589,000	14,837,225		(8,058)			3.000	2.885	MON	36,473	437,670	12/05/2019	12/20/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,182,791,989	XXX	6,530,855,848	7,346,097,321	7,229,429,588		1,188,271			XXX	XXX	XXX	22,467,624	261,129,734	XXX	XXX
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU			4	1.F Z	25,000,000	103.5190	25,879,723	25,000,000	25,000,000					8.000	8.002	MS	655,556	2,000,000	07/07/2023	09/02/2053
196711-QB-4	COLORADO ST COPS State of Colorado 4.047 09/01/			2	1.D FE	6,400,710	88.7040	5,677,039	6,400,000	6,400,250		(73)			4.047	4.046	MS	86,336	259,008	03/16/2018	09/01/2038
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC				1.F PL	15,106,924	93.2420	14,105,432	15,127,766	15,110,997		1,970			3.000	3.036	MON	23,952	454,883	11/14/2022	12/10/2031
678908-4G-6	OKLAHOMA DEVELOPMENT FINANC SERIES A-2				1.A FE	39,500,000	92.7460	36,634,480	39,500,000	39,500,000					4.623	4.621	JD	152,174	1,826,085	08/31/2022	06/01/2044
88023@-AA-4	SMRC LLC A-SR-SEC			4	1.F PL	109,000,000	95.1900	103,756,886	109,000,000	109,000,000					4.250	4.250	MN	398,910	4,632,500	11/10/2020	11/30/2050
88023@-AB-2	SMRC LLC B-SR-SEC			4	2.B PL	25,000,000	95.2450	23,811,134	25,000,000	25,000,000					5.000	4.999	MN	107,639	1,250,000	11/10/2020	11/30/2050
88023@-AC-0	SMRC LLC A-2-SR-SEC				1.F PL	25,000,000	95.1900	23,797,451	25,000,000	25,000,000					4.250	4.251	MN	85,590	1,062,500	05/11/2021	11/30/2050
88023@-AD-8	SMRC LLC B-2-SR-SEC				2.B PL	7,000,000	95.2450	6,667,117	7,000,000	7,000,000					5.000	4.999	MN	30,139	350,000	05/11/2021	11/30/2050
88023@-AE-6	SMRC LLC A-3-SR-SEC			4	1.F PL	45,000,000	95.3190	42,893,581	45,000,000	45,000,000					4.300	4.300	MN	166,625	11,228	09/30/2021	11/30/2050
88023@-AF-3	SMRC LLC B-3-SR-SEC			4	2.B PL	8,000,000	95.3720	7,629,781	8,000,000	8,000,000					5.050	5.050	MN	34,789	404,000	09/30/2021	11/30/2050
88023@-AG-1	SMRC LLC			4	1.F PL	30,000,000	95.5780	28,673,279	30,000,000	30,000,000					4.400	4.399	MN	113,667	1,320,000	09/22/2021	11/30/2050
88023@-AH-9	SMRC LLC			4	2.B PL	9,000,000	95.6280	8,606,494	9,000,000	9,000,000					5.150	5.149	MN	39,913	463,500	09/22/2021	11/30/2050
88023@-AJ-5	SMRC LLC			4	1.F PL	12,060,000	99.5010	11,999,853	12,060,000	12,060,000					6.670	6.671	MN	26,813		11/07/2024	11/30/2050
88023@-AK-2	SMRC LLC			4	2.B PL	4,860,000	99.5060	4,835,984	4,860,000	4,860,000					7.520	7.521	MN	12,182		11/07/2024	11/30/2050
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						360,927,634	XXX	344,968,234	360,947,766	360,931,247		1,897			XXX	XXX	XXX	1,934,285	14,033,704	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						20,028,704,524	XXX	17,899,715,413	20,199,525,721	20,078,247,428		4,144,777			XXX	XXX	XXX	154,408,148	863,399,186	XXX	XXX
000000-00-0	LIVELYHOOD INC				5.B Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.714	5.714	MAR	89,206		03/26/2024	03/26/2026
000000-00-0	SUNZIA FINCO HOLDINGS LLC SUNZIA WIND SUNZIA TRANSMISSIO				5.B Z	233,750,000	93.5000	233,750,000	250,000,000	236,597,186		2,847,186			6.626	10.615	JAJO	3,128,883	3,425,334	07/25/2024	10/31/2026
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 1ST AMENDMENT DELAYED DRAW				3.B Z		0.0000								12.250	0.000	MJSD		10,878		05/24/2028
000000-00-0	BUDDERFLY SPV				5.B Z	61,467,727	100.7550	63,177,751	62,704,038	61,650,078		175,757			8.800	10.312	MJSD	30,657	5,184,468	12/23/2024	12/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	ESQUIRE DEPOSITION SOLUTIONS L				5.B Z	34,378,952	97.5800	34,348,601	35,200,452	34,381,112		2,159			13.000	13.914	MJSD	25,074	2,340,452	12/31/2024	06/30/2029
000000-00-0	THERMO FISHER SCIENTIFIC				1.G FE	14,828,295	98.2070	13,731,316	13,982,014	13,982,014				(1,620,824)	1.490	1.490	AO	41,088	215,571	10/14/2022	10/20/2032
000000-00-0	VA Lakeland 2024 Add On				1.B Z	4,322,893	99.8190	4,315,069	4,322,893	4,322,893					5.800	5.871	MON	10,447		10/11/2024	02/15/2044
000000-00-0	The Jackson Laboratory				1.E Z	30,152,988	100.0000	30,152,988	30,152,988	30,152,988					6.450	6.536	MON	5,402		10/29/2024	10/15/2044
000000-00-0	THERMO FISHER SCIENTIFIC				1.G FE	49,876,992	79.4320	37,357,196	47,030,411	47,030,411				(5,451,861)	2.382	2.382	AO	227,165	1,159,100	10/14/2022	10/18/2052
000000-00-0	City of New York West 97th She				1.C Z	7,615,220	100.0000	7,615,220	7,615,220	7,615,220					6.800	6.897	MON	17,261		05/10/2024	08/15/2066
00003#-AD-5	A&E TELEVISION NETWORKS LLC D-SR-UNSEC			1	1.G	30,000,000	97.1500	29,145,000	30,000,000	30,000,000					3.980	3.979	FA	427,850	1,194,000	08/22/2012	08/22/2027
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC			1	1.F FE		0.0000								3.750	0.000	MON		302	12/31/2024	
001055-AR-3	AFLAC INC SR UNSEC			2	1.G FE	16,011,052	78.4190	10,237,540	13,055,000	15,639,888		(88,294)			4.000	2.763	AO	110,242	522,200	08/12/2020	10/15/2046
001055-AY-8	AFLAC INC SR UNSEC			2	1.G FE	2,483,500	87.5680	2,189,202	2,500,000	2,485,109		325			4.750	4.792	JJ	54,757	118,750	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC			1	1.G FE	19,200,335	93.9410	18,083,606	19,250,000	19,221,729		4,816			3.600	3.631	AO	173,250	693,000	03/30/2020	04/01/2030
001055-BM-3	AFLAC INC			2	1.G FE	8,212,428	93.8230	5,366,589	5,719,915	5,719,915				(663,064)	0.633	0.633	AO	7,644	37,544	04/09/2021	04/15/2031
001055-BQ-4	AFLAC INC			2	1.G FE	6,525,297	81.8460	3,641,175	4,448,823	4,535,605		(7,168)		(524,190)	1.264	1.129	AO	11,871	58,309	07/20/2021	04/15/2041
001055-BR-2	AFLAC INC			2	1.G FE	89,424,216	72.0220	44,857,835	62,283,518	62,283,518				(7,220,032)	1.560	1.560	AO	205,120	1,007,497	04/09/2021	04/14/2051
00108W-AJ-9	AEP TEXAS INC SR UNSEC			2	2.A FE	8,138,916	75.4950	6,152,848	8,150,000	8,140,111		232			4.150	4.158	MN	56,371	338,225	04/29/2019	05/01/2049
00108W-AK-6	AEP TEXAS INC SERIES H			1	2.A FE	30,212,623	67.2120	20,264,415	30,150,000	30,206,987		(1,896)			3.450	3.437	JJ	479,636	1,040,175	06/03/2020	01/15/2050
00108W-AM-2	AEP TEXAS INC SERIES I			1	2.A FE	28,534,541	85.6740	24,545,623	28,650,000	28,583,462		11,281			2.100	2.145	JJ	300,825	601,650	06/29/2020	07/01/2030
00108W-AN-0	AEP TEXAS INC			1	2.A FE	11,291,252	66.2960	7,507,976	11,325,000	11,293,833		714			3.450	3.466	MN	49,924	390,713	05/04/2021	05/15/2051
00109L-AA-1	ADT SEC CORP SERIES 144A			1	3.B FE	21,927,925	91.9430	20,172,227	21,940,000	21,929,946		1,822			4.125	4.136	FA	377,094	905,025	11/16/2023	08/01/2029
0010EP-AF-5	AEP TEXAS INC SR UNSEC			1	2.A FE	9,380,952	106.1370	10,014,001	9,435,000	9,409,340		2,313			6.650	6.694	FA	237,028	627,428	10/07/2003	02/15/2033
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	2.A FE	9,382,240	99.0040	9,380,629	9,475,000	9,466,789		10,650			3.850	3.969	AO	91,197	364,788	09/15/2015	10/01/2025
00114*-AH-6	AMERICAN ELECTRIC POWER TRANSM				1.F	11,680,180	94.1710	11,677,204	12,400,000	11,694,542		14,362			5.320	5.820	MN	98,952	329,840	04/03/2024	11/07/2043
00114*-AL-7	AMERICAN ELECTRIC POWER TRANSM C-SR-UNSEC				1.F	55,000,000	97.8890	53,838,950	55,000,000	55,000,000					4.380	4.380	MN	354,658	2,409,000	11/07/2013	11/07/2028
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	8,484,006	97.1270	8,255,834	8,500,000	8,496,417		1,790			3.100	3.123	JD	21,958	263,500	05/18/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	37,949,906	78.6860	30,116,924	38,275,000	38,001,506		7,623			4.000	4.049	JD	127,583	1,531,000	05/18/2017	12/01/2046
00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M			1	2.A FE	9,996,400	72.2280	7,222,779	10,000,000	9,996,745		78			3.650	3.652	AO	91,250	365,000	03/30/2020	04/01/2050
00115A-AP-4	AEP TRANSMISSION CO LLC SERIES O			1	1.F FE	12,420,375	82.7810	10,347,643	12,500,000	12,423,888		1,376			4.500	4.539	JD	25,000	562,500	06/07/2022	06/15/2052
001192-AD-5	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	47,556,861	101.5400	48,129,967	47,400,000	47,483,450		(6,223)			6.000	5.976	AO	711,000	2,844,000	01/11/2005	10/01/2034
001192-AH-6	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	19,966,600	101.1890	20,237,815	20,000,000	19,975,115		901			5.875	5.887	MS	345,972	1,175,000	03/16/2011	03/15/2041
001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	55,768,515	84.1710	47,051,500	55,900,000	55,800,883		3,350			4.400	4.414	JD	204,967	2,459,600	05/31/2013	06/01/2043
00122@-AA-9	AES SOUTHLAND ENERGY-LLC				2.B PL	110,000,000	88.5680	97,424,800	110,000,000	110,000,000					4.500	4.525	FMAN	426,250	4,950,000	02/28/2019	02/29/2040
00138C-BC-1	COREBRIDGE GLOB FUNDING SERIES 144A				1.F FE	9,987,300	99.2750	9,927,517	10,000,000	9,987,481		181			4.900	4.929	JD	38,111		11/25/2024	12/03/2029
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A				1.D	47,316,773	86.3260	40,846,677	47,316,773	47,316,773					3.497	3.523	MON	4,596	1,792,527	12/01/2017	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T				1.D	58,119,282	86.9180	50,516,117	58,119,282	58,119,282					3.610	3.637	MON	5,828	2,272,949	01/02/2018	03/31/2039
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC				1.D	22,598,371	89.5930	20,246,559	22,598,371	22,598,371					4.095	4.129	MON	2,571	1,002,520	09/17/2018	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC				1.D	25,253,081	89.7590	22,666,913	25,253,081	25,253,081					4.095	4.129	MON	2,873	1,120,290	10/16/2018	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC				1.E	59,560,288	91.0240	54,214,156	59,560,288	59,560,288					4.233	4.270	MON	7,003	2,731,900	11/01/2018	09/30/2039
00191U-AA-0	ASGN INCORPORATED SERIES 144A			1	3.C FE	9,182,847	94.9800	9,882,665	10,405,000	9,601,427		202,509			4.625	7.250	MN	61,491	476,606	07/10/2024	05/15/2028
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC				1.D	62,277,260	91.1600	56,771,950	62,277,260	62,277,260					4.233	4.270	MON	7,323	2,855,879	11/01/2018	09/30/2039
00201*-AA-5	SER A-1 TR CTF ISSUED JUNE 201 SR-SEC			4	1.F	83,110,500	88.5730	73,613,463	83,110,500	83,110,500					4.150	4.186	MON	201,197	3,449,085	06/28/2019	06/30/2034
00206R-GQ-9	AT&T INC SR UNSEC			2	2.B FE	8,515,176	96.8470	8,398,613	8,672,000	8,590,983		13,774			4.300	4.506	FA	140,872	372,896	11/23/2018	02/15/2030
00206R-HA-3	AT&T INC SR UNSEC			2	2.B FE	243,861	91.7850	230,381	251,000	244,669		150			5.150	5.347	MN	1,652	12,927	11/23/2018	11/15/2046
00206R-JZ-6	AT&T INC			1	2.B FE	6,994,590	76.6270	6,351,575	8,289,000	7,114,549		46,401			3.500	4.753	JD	24,176	290,115	04/22/2022	06/01/2041
00206R-KE-1	AT&T INC			1	2.B FE	41,151,119	66.3920	27,336,957	41,175,000	41,162,849		274			3.300	3.302	FA	566,156	1,358,775	07/27/2020	02/01/2052
00206R-KJ-0	AT&T INC SERIES WI			1	2.B FE	18,284,723	67.3340	12,918,038	19,185,000	18,295,250		4,680			3.500	3.744	MS	197,712	583,975	10/23/2024	09/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-LJ-9	AT&T INC			1	2.B FE	30,685,395	67.2590	29,129,667	43,310,000	30,707,159		21,468			3.550	5.522	MS	452,710	46,505	12/17/2024	09/15/2055
00206R-MM-1	AT&T INC			1	2.B FE	64,819,917	80.5530	50,776,006	63,034,000	64,372,879		(138,126)			2.550	2.279	JD	133,947	1,607,367	09/03/2021	12/01/2033
00206R-MN-9	AT&T INC			1	2.B FE	49,080,845	68.9900	32,777,330	47,510,000	49,006,463		(23,926)			3.800	3.634	JD	150,448	1,805,380	09/03/2021	12/01/2057
00206R-MT-6	AT&T INC			1	2.B FE	2,188,418	100.4000	2,259,009	2,250,000	2,193,711		4,696			5.400	5.756	FA	45,900	121,500	11/17/2023	02/15/2034
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC				1.D	23,775,459	89.5120	21,281,889	23,775,459	23,775,459					4.095	4.129	MON	2,704	1,054,980	11/16/2018	09/30/2039
00225@-AA-5	A2-A PEARL INVESTMENTS LLC SR-UNSEC				2.C PL	88,582,188	89.9260	79,658,418	88,582,188	88,582,188					4.980	4.979	JD	12,254	6,636,923	12/27/2018	06/30/2043
00225@-AB-3	A2-A PEARL INVESTMENTS LLC				2.C PL	9,384,246	100.0530	9,389,220	9,384,246	9,384,246					6.550	6.556	JD	1,707	307,334	05/24/2024	06/30/2037
00230@-AA-8	AT&T INC.				2.B	34,187,577	79.9330	27,056,590	33,849,086	34,146,966		(11,358)			4.003	3.956	MON	56,457	1,354,979	05/28/2021	05/15/2046
00252@-AA-1	LG ENERGY SOLUTION LTD				2.A PL	36,000,000	106.0100	38,163,600	36,000,000	36,000,000					6.730	6.824	MON	74,030	1,904,590	02/26/2024	02/20/2046
00253X-AB-7	AMERICAN AIRLINES AADVAN SERIES 144A				3.A FE	4,882,962	99.1690	5,305,527	5,350,000	5,006,673		100,835			5.750	8.346	JAJO	60,670	308,480	11/16/2023	04/20/2029
002824-AV-2	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	44,896,950	107.5210	48,384,485	45,000,000	44,931,763		2,964			6.000	6.016	AO	675,000	2,700,000	02/26/2009	04/01/2039
002824-AY-6	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	67,475,040	100.3650	68,248,495	68,000,000	67,632,377		15,068			5.300	5.352	MN	340,378	3,604,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	28,049,746	98.8050	27,922,279	28,260,000	28,213,547		23,007			3.750	3.840	MN	91,256	1,059,750	11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR UNSEC			1	1.D FE	26,305,560	96.6050	25,576,071	26,475,000	26,355,964		7,265			4.750	4.800	MN	108,290	1,257,563	11/17/2016	11/30/2036
00287Y-AM-1	ABBVIE INC SR UNSEC			1	1.G FE	2,350,691	86.5520	2,055,600	2,375,000	2,356,830		655			4.400	4.463	MN	15,965	104,500	11/05/2012	11/06/2042
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	1.G FE	9,173,112	99.5860	9,186,773	9,225,000	9,222,745		6,006			3.600	3.668	MN	43,358	332,100	05/12/2015	05/14/2025
00287Y-AR-0	ABBVIE INC SR UNSEC			1	1.G FE	49,050,189	93.6480	46,256,417	49,394,000	49,062,445		20,753			4.500	4.575	MN	290,190	2,222,730	11/17/2023	05/14/2035
00287Y-AV-1	ABBVIE INC SR UNSEC			1	1.G FE	36,099,530	91.3140	32,416,526	35,500,000	35,899,432		(29,381)			4.300	4.168	MN	199,293	1,526,500	06/30/2017	05/14/2036
00287Y-BX-6	ABBVIE INC SERIES WI			1	1.G FE	7,498,285	92.8150	6,961,143	7,500,000	7,500,112		(21)			3.200	3.200	MN	26,667	240,000	11/17/2020	11/21/2029
00287Y-CA-5	ABBVIE INC SERIES WI			1	1.G FE	29,850,945	85.4330	26,078,414	30,525,000	29,872,766		9,249			4.050	4.239	MN	137,363	1,137,038	10/23/2024	11/21/2039
00287Y-CB-3	ABBVIE INC SERIES WI			1	1.G FE	26,205,364	81.3040	21,992,816	27,050,000	26,219,028		5,545			4.250	4.449	MN	127,736	1,049,750	10/23/2024	11/21/2049
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.C FE	42,319,116	99.8190	39,428,652	39,500,000	39,500,000		(678,162)			3.800	1.969	MS	441,961	1,501,000	11/17/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SERIES WI			1	1.G FE	69,316,727	94.0230	56,413,714	60,000,000	66,946,484		(604,319)			4.550	3.155	MS	803,833	2,730,000	11/17/2020	03/15/2035
00287Y-DB-2	ABBVIE INC SERIES WI			1	1.G FE	1,045,469	89.1860	805,346	903,000	1,028,912		(4,266)			4.750	3.743	MS	12,629	42,893	11/17/2020	03/15/2045
00287Y-DW-6	ABBVIE INC			1	1.G FE	45,618,878	96.2560	43,868,493	45,575,000	45,619,758		881			5.400	5.393	MS	724,643	464,914	12/17/2024	03/15/2054
00287Y-DX-4	ABBVIE INC			1	1.G FE	20,017,350	95.4750	19,095,051	20,000,000	20,017,533		183			5.500	5.494	MS	323,889	152,014	12/17/2024	03/15/2064
00401Y-AA-8	ACADEMY LTD SERIES 144A			1	3.B FE	1,939,909	99.4640	1,979,335	1,990,000	1,956,867		9,991			6.000	6.646	MN	15,257	113,400	07/10/2024	11/15/2027
00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	40,121,838	83.6200	34,200,448	40,900,000	40,306,886		20,943			4.150	4.265	MS	509,205	1,697,350	04/08/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	19,973,900	99.6690	19,933,740	20,000,000	19,999,067		4,570			3.150	3.174	MS	185,500	630,000	03/13/2019	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	24,243,813	98.4450	23,725,346	24,100,000	24,126,576		(24,551)			3.350	3.242	MN	130,073	807,350	04/26/2019	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CO.GUARNT			1	1.F FE	9,775,500	85.1860	8,348,258	9,800,000	9,779,984		580			4.350	4.365	MN	68,682	426,300	10/27/2015	11/03/2045
00489L-AF-0	ACRISURE LLC FIN INC SERIES 144A			1	4.B FE	18,966,340	94.0120	21,810,874	23,200,000	20,186,402		593,902			4.250	8.013	FA	372,489	981,750	07/10/2024	02/15/2029
006ESC-AP-2	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	100	1,000,000						0.000	0.000	MS			02/14/2007	03/01/2049
006ESC-BC-0	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	440	4,400,000						0.000	0.000	JJ			02/14/2007	01/15/2049
006ESC-BD-8	ADELPHIA COMMUNICATIONS CORP SR				6. *		0.0100	175	1,750,000						0.000	0.000	MN			02/14/2007	05/01/2049
00707*-AA-4	ADLER GROUND LEASE SR-SEC			4	1.C PL	36,742,375	88.8170	32,633,475	36,742,375	36,742,375					4.610	4.654	MON	70,576	1,693,823	11/07/2017	10/15/2047
00724F-AC-5	ADOBE INC SR UNSEC			1	1.E FE	42,253,372	99.8630	42,591,445	42,650,000	42,645,954		47,500			3.250	3.365	FA	577,552	1,386,125	12/08/2015	02/01/2025
007589-AB-0	ADVOCATE HEALTH CORP SR UNSEC			2	1.C FE	49,900,000	83.1560	41,494,909	49,900,000	49,900,000					4.272	4.272	FA	805,319	2,131,728	08/07/2018	08/15/2048
00774C-AB-3	AECOM CO.GUARNT			1	3.B FE	41,555,906	99.0400	41,497,852	41,900,000	41,722,382		73,310			5.125	5.330	MS	632,283	2,147,375	11/16/2023	03/15/2027
007944-AG-6	ADVENT HEALTH SYSTEM			1	2.A FE	77,000,000	70.1480	54,014,303	77,000,000	77,000,000					3.630	3.630	MS	931,700	2,795,100	10/23/2019	03/01/2049
00802#-AC-0	Aerostar Airport Holdings LLC				2.A FE	33,000,000	94.8840	31,311,720	33,000,000	33,000,000					4.920	4.921	MS	441,980	1,623,600	04/22/2022	03/22/2035
00817Y-AJ-7	AETNA INC SR UNSEC			1	2.B FE	24,546,799	81.1590	20,926,789	25,785,000	24,861,332		33,387			4.500	4.806	MN	148,264	1,160,325	06/27/2013	05/15/2042
00817Y-AM-0	AETNA INC SR UNSEC			1	2.B FE	24,352,465	78.0860	19,131,037	24,500,000	24,390,683		3,911			4.125	4.160	MN	129,135	1,010,625	11/15/2012	11/15/2042
00817Y-AP-3	AETNA INC SR UNSEC			1	2.B FE	23,836,992	82.7560	19,861,447	24,000,000	23,871,893		3,993			4.750	4.793	MS	335,667	1,140,000	03/10/2014	03/15/2044
00817Y-AZ-1	AETNA INC SR UNSEC			1	2.B FE	30,588,351	69.9570	21,371,747	30,550,000	30,582,256		(982)			3.875	3.868	FA	447,218	1,183,813	08/22/2017	08/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008513-AA-1	AGREE LP			1	2.A FE	7,101,754	88.6180	6,238,734	7,040,000	7,077,300		(6,331)			2.900	2.794	AO	51,040	204,160	12/09/2020	10/01/2030
008513-AC-7	AGREE LP			1	2.A FE	7,253,102	80.3750	5,735,547	7,136,000	7,222,134		(9,352)			2.600	2.437	JD	8,246	185,536	07/22/2021	06/15/2033
008513-AD-5	AGREE LP			1	2.A FE	3,074,301	95.7520	2,968,297	3,100,000	3,079,421		2,140			4.800	4.904	AO	37,200	148,800	08/15/2022	10/01/2032
00855@-AA-2	AGREE LTD PTNSP A-SR-UNSEC			1	2.B YE	36,500,000	99.5110	36,321,515	36,500,000	36,500,000					4.160	4.160	MN	122,316	1,518,400	05/28/2015	05/30/2025
00855@-AB-0	AGREE LTD PTNSP SR-UNSEC			1	2.B YE	36,500,000	97.5950	35,622,175	36,500,000	36,500,000					4.260	4.259	MN	125,256	1,554,900	05/28/2015	05/30/2027
00855@-AC-8	AGREE LTD PTNSP				2.B YE	25,000,000	96.8160	24,204,000	25,000,000	25,000,000					4.420	4.420	JJ	469,625	1,105,000	07/28/2016	07/28/2028
00855@-AD-6	AGREE LTD PTNSP				2.A	15,000,000	94.9230	14,238,450	15,000,000	15,000,000					4.190	4.190	MS	158,871	628,500	09/20/2017	09/20/2029
00855@-AF-1	AGREE LTD PTNSP SR-UNSEC				2.B YE	25,000,000	93.2900	23,322,500	25,000,000	25,000,000					4.320	4.320	MS	273,000	1,080,000	09/26/2018	09/26/2030
00855@-AG-9	AGREE LTD PTNSP SR-UNSEC				2.A	20,000,000	93.6950	18,739,000	20,000,000	20,000,000					4.470	4.471	AO	151,483	894,000	10/17/2019	10/30/2031
00909@-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC				1.E	7,966,944	93.6970	7,464,788	7,966,944	7,966,944					4.494	4.536	MON	20,885	358,052	05/10/2019	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC				1.E	25,046,346	93.4730	23,411,571	25,046,346	25,046,346					4.533	4.575	MON	66,229	1,135,351	01/09/2020	03/10/2041
00912X-AV-6	AIR LEASE CORP			2	2.B FE	835,686	96.6390	869,748	900,000	855,667		18,007			3.625	6.003	AO	8,156	32,625	11/17/2023	04/01/2027
00912X-AY-0	AIR LEASE CORP SR UNSEC			1	2.B FE	14,841,750	96.6390	14,495,800	15,000,000	14,947,852		16,639			3.625	3.752	JD	45,313	543,750	11/13/2017	12/01/2027
00912X-BA-1	AIR LEASE CORP SR UNSEC			2	2.B FE	12,734,925	99.7140	13,087,458	13,125,000	13,112,992		72,673			3.250	3.822	MS	142,188	426,563	04/25/2019	03/01/2025
00914A-AG-7	AIR LEASE CORP SERIES MTN			1	2.B FE	19,580,800	90.2790	18,055,878	20,000,000	19,771,126		40,777			3.000	3.246	FA	250,000	600,000	01/07/2020	02/01/2030
00914A-AQ-5	AIR LEASE CORP			1	2.B FE	30,504,121	90.1740	28,319,118	31,405,000	30,897,298		129,988			2.100	2.563	MS	219,835	659,505	02/07/2022	09/01/2028
00914A-AX-0	AIR LEASE CORP			1	2.B FE	901,080	98.8060	889,255	900,000	901,080					5.200	5.177	JJ	24,180		10/23/2024	07/15/2031
009158-AZ-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	39,218,251	71.3270	28,209,766	39,550,000	39,230,716		13,966			2.700	2.759	MN	136,448	1,067,850	02/10/2022	05/15/2040
009158-BA-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	54,831,331	62.9610	32,960,062	52,350,000	54,575,961		(64,884)			2.800	2.565	MN	187,297	1,465,800	10/20/2021	05/15/2050
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,258,560	86.7930	5,064,394	5,835,000	5,435,106		66,726			2.050	3.460	MN	15,284	119,618	04/07/2022	05/15/2030
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC			1	4.A	1,361,188	102.1880	1,390,971	1,361,188	1,361,188					6.890	6.989	MON	4,168	93,840	08/13/2010	10/15/2032
010392-EC-8	ALABAMA POWER CO SR UNSEC			1	1.F FE	10,018,100	101.8930	10,189,340	10,000,000	10,008,347		(789)			5.700	5.687	FA	215,333	570,000	03/13/2003	02/15/2033
010392-EE-4	ALABAMA POWER CO SR UNSEC			1	1.F FE	35,333,280	100.7020	35,749,243	35,500,000	35,422,764		7,186			5.600	5.633	MS	585,356	1,988,000	08/10/2004	03/15/2033
010392-FB-9	ALABAMA POWER CO SR UNSEC			1	1.F FE	35,014,700	104.2750	36,496,408	35,000,000	35,009,654		(433)			6.000	5.997	MS	700,000	2,100,000	02/26/2009	03/01/2039
010392-FJ-2	ALABAMA POWER CO SR UNSEC			1	1.F FE	10,535,057	79.4280	8,147,767	10,258,000	10,535,234		(14,461)			3.850	3.610	JD	32,911	394,933	06/03/2020	12/01/2042
010392-FM-5	ALABAMA POWER CO SR UNSEC			1	1.F FE	8,027,375	76.5630	5,742,200	7,500,000	7,963,388		(17,704)			3.750	3.305	MS	93,750	281,250	06/03/2020	03/01/2045
010392-FX-1	ALABAMA POWER CO			1	1.E FE	11,991,720	87.7570	10,530,894	12,000,000	11,993,850		754			3.050	3.058	MS	107,767	366,000	03/02/2022	03/15/2032
01126#-AA-1	ALAMO 6-LLC				2.C	17,693,507	86.0160	15,219,247	17,693,507	17,693,507					4.170	4.170	MS	186,504	737,819	05/11/2017	03/31/2042
01169*-AC-9	ALASKA ELECTRIC LIGHT AND POWE SR-SEC			1	2.B	55,000,000	82.0510	45,128,050	55,000,000	55,000,000					4.540	4.540	MS	818,461	2,497,000	09/22/2014	09/01/2044
012653-AD-3	ALBEMARLE CORP			1	2.C FE	18,882,612	99.1640	18,742,023	18,900,000	18,891,459		3,270			4.650	4.670	JD	73,238	878,850	05/10/2022	06/01/2027
012653-AE-1	ALBEMARLE CORP			1	2.C FE	39,786,300	95.1750	38,069,914	40,000,000	39,833,208		18,014			5.050	5.118	JD	168,333	2,020,000	05/11/2022	06/01/2032
012725-AD-9	ALBEMARLE CORP SR UNSEC			1	2.C FE	18,093,040	89.2450	13,723,182	15,377,000	17,587,915		(71,378)			5.450	4.346	JD	69,837	838,047	09/28/2016	12/01/2044
013092-AB-7	ALBERTSONS COS LLC/SAFEW CO.GUARNT			2	3.B FE	21,688,750	99.5870	22,905,118	23,000,000	22,166,795		229,993			5.875	7.190	FA	510,472	1,351,250	12/13/2022	02/15/2028
013092-AE-1	ALBERTSONS COS SAFEWAY SERIES 144A			1	3.B FE	14,994,482	95.2830	16,293,399	17,100,000	15,509,255		249,706			4.875	7.071	FA	314,925	833,625	11/16/2023	02/15/2030
013092-AG-6	ALBERTSONS COS SAFEWAY SERIES 144A			1	3.B FE	9,905,423	91.0160	10,990,186	12,075,000	10,541,973		304,377			3.500	7.045	MS	124,440	422,625	11/16/2023	03/15/2029
013817-AJ-0	ARCONIC INC SR UNSEC			1	2.B FE	26,378,670	102.0970	27,566,136	27,000,000	26,900,278		43,248			5.900	6.091	FA	663,750	1,593,000	10/17/2018	02/01/2027
013817-AK-7	ALCOA INC				2.B FE	10,523,150	103.4220	11,696,017	11,309,000	10,604,992		36,715			5.950	6.709	FA	280,369	672,886	10/25/2022	02/01/2037
015271-AH-2	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	13,346,911	99.5010	12,935,149	13,000,000	13,033,930		(42,856)			4.300	3.952	JJ	257,761	559,000	09/23/2016	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	2,241,023	98.3750	2,213,427	2,250,000	2,247,992		928			3.950	3.996	JJ	40,981	88,875	06/01/2016	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	16,875,495	97.2120	16,428,781	16,900,000	16,891,862		2,473			3.950	3.967	JJ	307,815	667,550	02/22/2017	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	13,574,568	99.5070	13,532,934	13,600,000	13,598,735		3,798			3.450	3.479	AO	79,503	469,200	11/09/2017	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	9,891,684	97.6160	9,664,009	9,900,000	9,895,701		670			4.700	4.709	JJ	232,650	465,300	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	29,082,717	89.4940	26,020,326	29,075,000	29,079,910		(706)			3.375	3.372	FA	370,706	981,281	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	1,297,946	89.4470	1,162,814	1,300,000	1,298,985		189			2.750	2.767	JD	1,589	35,750	09/03/2019	12/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE E			1	2.A FE	9,968,317	98.4400	9,819,423	9,975,000	9,970,420		648			4.900	4.909	JD	21,723	488,775	03/23/2020	12/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015271-AV-1	ALEXANDRIA REAL ESTATE E			1	2.A FE	15,193,785	77.0380	12,422,324	16,125,000	15,439,145		75,652			1.875	2.458	FA	125,977	302,344	10/14/2021	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	14,752,900	79.7110	11,956,642	15,000,000	14,823,360		21,853			2.000	2.174	MN	35,833	300,000	09/17/2021	05/18/2032
015271-AY-5	ALEXANDRIA REAL ESTATE E			1	2.A FE	20,936,160	82.3250	17,288,324	21,000,000	20,949,711		4,694			2.950	2.980	MS	182,408	619,500	02/02/2022	03/15/2034
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC			1	4.A	1,704,410	102.4610	1,746,356	1,704,410	1,704,410					6.930	7.031	MON	4,921	118,108	08/09/2010	03/15/2034
017175-AE-0	ALLEGHANY CORP			1	1.E FE	50,019,500	94.0540	47,027,151	50,000,000	50,014,592		(2,422)			3.625	3.619	MN	231,597	1,812,500	03/24/2022	05/15/2030
017364-C@-7	ALLEGHENY GENERATING CO SR-UNSEC				2.B YE	50,000,000	94.3050	47,152,500	50,000,000	50,000,000					4.470	4.470	JD	99,333	2,397,500	06/05/2019	06/15/2029
01741R-AL-6	ALLEGHENY TECHNOLOGIES			1	4.A FE	7,312,500	95.2530	6,929,675	7,275,000	7,289,051		(7,559)			4.875	4.758	AO	88,664	354,656	09/14/2021	10/01/2029
01741R-AM-4	ALLEGHENY TECHNOLOGIES			1	4.A FE	6,713,750	94.0220	6,224,286	6,620,000	6,679,821		(10,979)			5.125	4.909	AO	84,819	339,275	09/16/2021	10/01/2031
01748N-AF-1	ALLEGION US HOLDING CO			1	2.B FE	30,219,932	100.5030	30,150,938	30,000,000	30,220,132		200			5.600	5.495	MN	149,333	560,000	12/17/2024	05/29/2034
01883L-AF-0	ALLIANT HOLD CO ISSUER SERIES 144A			1	4.B FE	3,673,554	100.3910	3,684,335	3,670,000	3,673,230		(324)			7.000	6.974	JJ	118,459	150,572	07/10/2024	01/15/2031
01883L-AG-8	ALLIANT HOLD CO ISSUER SERIES 144A				4.B FE	10,000,000	99.0120	9,901,234	10,000,000	10,000,000					6.500	6.500	AO	184,167		09/12/2024	10/01/2031
01959L-AA-0	ALLINA HEALTH SYSTEM UNSEC			1	1.E FE	43,732,411	89.0590	37,078,653	41,634,000	43,330,183		(57,914)			4.805	4.479	MN	255,621	2,000,514	01/06/2017	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM UNSEC			2	1.E FE	54,203,794	83.2060	45,397,337	54,560,000	54,246,915		7,869			4.430	4.471	AO	510,257	2,417,008	11/30/2018	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM UNSEC				1.E FE	59,800,000	76.3750	45,672,209	59,800,000	59,800,000					3.887	3.887	AO	490,712	2,324,426	05/22/2019	04/15/2049
01959L-AE-2	ALLINA HEALTH SYSTEM SERIES 2021			1	1.E FE	105,603,000	62.3400	65,832,956	105,603,000	105,603,000					2.902	2.902	MN	391,588	3,064,599	11/04/2021	11/15/2051
019736-AE-7	ALLISON TRANSMISSION INC SR UNSEC			1	3.A FE	25,966,338	96.9060	25,292,382	26,100,000	25,955,611		26,782			4.750	4.885	AO	309,938	1,239,750	11/29/2023	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC SERIES 144A			1	3.A FE	26,925,920	99.3430	28,262,972	28,450,000	27,368,156		202,805			5.875	6.887	JD	139,286	1,671,438	10/31/2022	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A			1	3.B FE	21,513,681	88.4750	20,105,885	22,725,000	21,828,817		119,832			3.750	4.477	JJ	357,445	852,188	09/08/2022	01/30/2031
020002-AJ-0	ALLSTATE CORP SR UNSEC				2.A FE	15,054,599	112.2940	16,844,048	15,000,000	15,032,272		(1,818)			6.900	6.873	MN	132,250	1,035,000	01/03/2005	05/15/2038
020002-AQ-4	ALLSTATE CORP SR UNSEC			1	2.A FE	47,677,922	100.2470	47,697,478	47,580,000	47,614,467		(3,808)			5.350	5.338	JD	212,128	2,545,530	07/11/2003	06/01/2033
020002-AS-0	ALLSTATE CORP SR UNSEC			1	2.A FE	38,839,000	101.2550	40,502,024	40,000,000	39,339,666		44,079			5.550	5.760	MN	320,667	2,220,000	07/26/2006	05/09/2035
020002-AT-8	ALLSTATE CORP SR UNSEC			1	2.A FE	19,874,600	104.8000	20,959,932	20,000,000	19,926,399		4,444			5.950	5.995	AO	297,500	1,190,000	03/30/2006	04/01/2036
020002-BA-8	ALLSTATE CORP SR UNSEC			1	2.A FE	16,103,507	85.2860	13,794,964	16,175,000	16,120,763		1,849			4.500	4.527	JD	32,350	727,875	06/04/2013	06/15/2043
020002-BC-4	ALLSTATE CORP SR UNSEC			1	2.A FE	11,600,604	80.2820	9,352,846	11,650,000	11,608,589		1,128			4.200	4.225	JD	21,747	489,300	12/01/2016	12/15/2046
020002-BD-2	ALLSTATE CORP SR UNSEC			1	2.A FE	26,277,291	97.7000	25,792,908	26,400,000	26,334,317		31,198			3.280	3.411	JD	38,485	946,280	11/17/2023	12/15/2026
020002-BG-5	ALLSTATE CORP SR UNSEC			2	2.A FE	24,669,935	74.7070	18,527,441	24,800,000	24,685,823		2,723			3.850	3.879	FA	373,963	954,800	06/05/2019	08/10/2049
020002-BL-4	ALLSTATE CORP			1	2.A FE	3,991,600	100.4550	4,018,194	4,000,000	3,992,382		782			5.050	5.098	JD	3,928	101,000	06/18/2024	06/24/2029
02005N-BS-8	ALLY FINANCIAL INC			2	3.A FE	410,130	100.8070	453,630	450,000	413,615		3,113			6.700	8.077	FA	11,474	30,150	11/16/2023	02/14/2033
02079K-AF-4	ALPHABET INC			1	1.C FE	76,420,512	55.4100	43,399,803	78,325,000	76,623,194		48,378			2.050	2.160	FA	606,584	1,605,663	10/05/2020	08/15/2050
02079K-AG-2	ALPHABET INC			1	1.C FE	38,519,358	54.1650	21,341,154	39,400,000	38,580,089		14,380			2.250	2.336	FA	334,900	886,500	08/14/2020	08/15/2060
02209S-BL-6	ALTRIA GROUP INC			1	2.B FE	19,829,158	82.2880	16,334,228	19,850,000	19,835,929		1,795			2.450	2.461	FA	198,583	486,325	02/01/2021	02/04/2032
02311#-AA-4	AMAROK HOLDINGS LLC				2.C PL	59,661,936	100.4700	59,942,347	59,661,936	59,661,936					5.950	5.993	MJSD	19,722	4,447,958	08/05/2022	09/30/2037
02311#-AB-2	AMAROK HOLDINGS LLC				2.C PL	14,303,864	105.3570	15,070,122	14,303,864	14,303,864					6.860	6.919	MJSD	2,726	1,228,547	03/10/2023	03/31/2038
02311*-AA-8	AMAROK HOLDINGS LLC				3.B PL	10,000,000	104.5920	10,459,200	10,000,000	10,000,000					7.500	7.500	MJSD	2,083	937,500	09/06/2022	09/30/2027
023138-AA-8	AMBAC ASSURANCE CORP SUBORD				6. *	187	138.0000	199	144	199	12				5.100	3.923	JUN	4		02/12/2018	01/01/9999
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	1,999,095	98.3080	2,064,462	2,100,000	2,043,637		40,132			3.625	5.766	AO	13,322	76,125	11/17/2023	04/28/2026
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			1	2.B FE	21,753,560	85.9340	18,046,084	21,000,000	21,503,638		(75,648)			2.690	2.269	MN	56,490	564,900	09/15/2021	05/25/2031
023551-AJ-3	HESS CORP SR UNSEC			1	2.C FE	30,181,178	111.0580	33,246,190	29,936,000	30,032,593		(11,765)			7.300	7.236	FA	825,568	2,185,328	06/03/2003	08/15/2031
023551-AM-6	HESS CORP SR UNSEC			1	2.C FE	26,780,876	110.8270	28,704,296	25,900,000	26,354,260		(41,970)			7.125	6.862	MS	543,360	1,845,375	04/30/2004	03/15/2033
023586-F#-2	U-HAUL HOLDING COMPANY				2.B PL	20,000,000	98.3520	19,670,400	20,000,000	20,000,000					5.950	5.950	FA	429,722		07/03/2024	08/21/2034
023586-F@-4	U-HAUL HOLDING COMPANY				2.B PL	15,000,000	98.6210	14,793,150	15,000,000	15,000,000					5.910	5.909	FA	320,125		07/03/2024	08/21/2033
023586-G*-5	U-HAUL HOLDING COMPANY				2.B PL	55,000,000	98.3580	54,096,900	55,000,000	55,000,000					6.000	6.000	FA	1,191,667		07/03/2024	08/21/2035
023608-AG-7	AMEREN CORP SR UNSEC			1	2.A FE	10,304,221	98.6600	10,176,750	10,315,000	10,313,562		1,234			3.650	3.663	FA	142,232	376,498	12/03/2015	02/15/2026
023608-AJ-1	AMEREN CORP			1	2.A FE	12,020,255	91.2590	11,407,390	12,500,000	12,072,811		42,832			3.500	4.128	JJ	201,736	367,500	10/23/2024	01/15/2031
02360F-AB-2	UNION ELECTRIC CO SR SEC			1	1.F FE	37,331,930	99.1000	37,658,081	38,000,000	37,587,894		21,759			5.300	5.419	FA	839,167	2,014,000	02/07/2007	08/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02361D-AM-2	AMEREN ILLINOIS CO SR SEC			1	1.F FE	21,210,698	88.1620	18,800,629	21,325,000	21,235,744		2,828			4.800	4.834	JD	45,493	1,023,600	12/05/2013	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO SR SEC			1	1.F FE	20,976,050	82.8840	16,576,871	20,000,000	20,843,078		(32,818)			4.300	3.965	JJ	430,000	860,000	06/03/2020	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO SR SEC			1	1.F FE	46,476,709	82.6720	38,194,469	46,200,000	46,428,262		(7,414)			4.150	4.113	MS	564,538	1,917,300	11/29/2016	03/15/2046
02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG			2	1.F FE	9,990,700	84.4180	8,441,752	10,000,000	9,991,231		197			4.500	4.506	MS	132,500	450,000	11/05/2018	03/15/2049
02361D-AV-2	AMEREN ILLINOIS CO			1	1.F FE	778,590	82.9120	829,122	1,000,000	808,646		27,070			1.550	5.398	MN	1,981	15,500	11/17/2023	11/15/2030
02361D-AY-6	AMEREN ILLINOIS CO			1	1.F FE	4,991,350	91.7360	4,586,794	5,000,000	4,993,097		762			3.850	3.871	MS	64,167	192,500	08/15/2022	09/01/2032
02361E-A*-9	AMERESCO INC.				3.B PL	92,237,600	98.0000	92,237,600	94,120,000	92,410,293		172,693			4.310	5.782	MJSD	22,539	3,965,188	06/28/2024	06/28/2029
024747-AF-4	ABC SUPPLY CO INC SERIES 144A			1	3.B FE	18,256,410	95.8280	19,165,508	20,000,000	18,948,287		300,768			4.000	5.885	JJ	368,889	800,000	10/31/2022	01/15/2028
025816-CP-2	AMERICAN EXPRESS CO SERIES WI			2	1.F FE	3,306,534	97.0410	3,299,390	3,400,000	3,313,210		6,676			3.300	4.463	MN	18,077	56,100	10/23/2024	05/03/2027
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	17,068,023	97.6270	16,694,208	17,100,000	17,079,141		4,318			4.050	4.081	MN	111,578	692,550	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS CO			2	1.G FE	10,800,000	97.5070	10,530,747	10,800,000	10,800,000					4.989	4.987	MN	52,385	538,812	05/18/2022	05/26/2033
025816-DA-4	AMERICAN EXPRESS CO			2	1.F FE	2,008,710	94.9140	2,088,119	2,200,000	2,025,949		15,489			4.420	5.593	FA	39,976	97,240	11/17/2023	08/03/2033
025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	45,856,241	82.5980	37,912,464	45,900,000	45,859,868		(2,712)			4.500	4.498	JD	91,800	2,065,500	08/12/2020	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	45,542,394	101.1000	46,278,578	45,775,000	45,631,415		20,759			5.250	5.314	AO	594,121	2,403,188	04/17/2020	04/02/2030
02665W-DT-5	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	24,280,800	82.4850	20,621,157	25,000,000	24,513,543		74,757			1.800	2.146	JJ	210,000	450,000	10/25/2021	01/13/2031
02665W-EB-3	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	6,810,360	90.2200	6,540,939	7,250,000	6,978,744		62,051			2.250	3.248	JJ	76,125	163,125	03/15/2022	01/12/2029
02666T-AC-1	AMERICAN HOMES 4 RENT			1	2.B FE	20,706,303	83.6660	17,561,491	20,990,000	20,793,818		27,255			2.375	2.531	JJ	229,870	498,513	10/08/2021	07/15/2031
02666T-AE-7	AMERICAN HOMES 4 RENT			1	2.B FE	18,674,506	89.3940	17,118,990	19,150,000	18,786,699		42,362			3.625	3.927	AO	146,551	694,188	03/31/2022	04/15/2032
026874-DA-2	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	72,442,307	85.9990	59,045,735	68,659,000	71,933,543		(123,403)			4.500	4.119	JJ	1,416,092	3,089,655	07/08/2020	07/16/2044
026874-DC-8	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	43,077,740	88.7870	39,066,495	44,000,000	42,921,906		(35,428)			3.875	4.147	JJ	786,194	1,123,750	12/17/2024	01/15/2035
026874-DE-4	AMERICAN INTL GROUP			2	2.B FE	21,995,689	92.8530	16,306,921	17,562,000	20,799,145		(279,307)			4.700	2.599	JJ	392,072	825,414	07/07/2020	07/10/2035
026874-DH-7	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	1,241,966	98.7700	1,185,235	1,200,000	1,204,550		(4,575)			3.900	3.497	AO	11,700	604,715	11/17/2023	04/01/2026
026874-DK-0	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	846,830	97.6930	830,388	850,000	848,825		331			4.200	4.246	AO	8,925	35,700	03/19/2018	04/01/2028
026874-DR-5	AMERICAN INTL GROUP			1	2.B FE	14,439,280	92.2770	11,996,043	13,000,000	13,814,873		(145,462)			3.400	2.130	JD	1,228	663,000	08/12/2020	06/30/2030
026874-DS-3	AMERICAN INTERNATIONAL			1	2.B FE	701,834	98.7580	691,304	700,000	701,812		(22)			5.125	5.085	MS	9,367		10/23/2024	03/27/2033
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY SERIES 2021				1.D FE	34,605,490	65.7210	22,673,759	34,500,000	34,596,051		(2,607)			3.121	3.105	JJ	496,499	1,076,745	05/05/2021	07/15/2052
02928T-AA-9	AMERICAN RESTORATION HOLDINGS				5.B Z	8,068,340	98.0600	8,073,280	8,233,000	8,073,918		5,578			13.000	13.672	JAJO	199,193	256,138	07/24/2024	07/23/2031
03027X-AP-5	AMERICAN TOWER CORP SR UNSEC			1	2.B FE	15,963,680	96.9400	15,510,425	16,000,000	15,989,631		3,836			3.550	3.577	JJ	261,911	568,000	06/27/2017	07/15/2027
03027X-BC-3	AMERICAN TOWER CORP			1	2.B FE	12,669,726	85.6940	11,699,785	13,653,000	12,964,314		109,954			2.100	3.087	JD	12,743	286,713	04/13/2022	06/15/2030
03027X-BD-1	AMERICAN TOWER CORP			1	2.B FE	14,862,419	64.1430	9,348,910	14,575,000	14,834,830		(6,919)			3.100	2.998	JD	20,081	451,825	09/23/2020	06/15/2050
03027X-BG-4	AMERICAN TOWER CORP			1	2.B FE	2,513,739	83.7980	2,115,888	2,525,000	2,518,260		1,093			1.875	1.924	AO	9,995	47,344	09/23/2020	10/15/2030
03027X-BK-5	AMERICAN TOWER CORP			1	2.B FE	19,019,293	61.8350	11,887,755	19,225,000	19,038,475		4,669			2.950	3.004	JJ	261,513	567,138	11/17/2020	01/15/2051
03027X-CF-5	AMERICAN TOWER CORP			1	2.B FE	1,507,380	103.0160	1,545,241	1,500,000	1,507,122		(258)			5.900	5.830	MN	11,308	103,250	11/17/2023	11/15/2033
03027X-CM-0	AMERICAN TOWER CORP			1	2.B FE	24,811,426	98.9080	24,504,547	24,775,000	24,810,873		(553)			5.400	5.377	JJ	148,650		12/17/2024	01/31/2035
030288-B#-0	AMERICAN TRANSMISSION SYSS-INC				1.G	15,000,000	96.4300	14,464,500	15,000,000	15,000,000					5.130	5.130	MN	98,325	769,500	05/15/2023	05/15/2033
030288-B*-4	AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC				1.G	30,000,000	94.4700	28,341,000	30,000,000	30,000,000					4.320	4.320	AO	324,000	1,296,000	09/27/2018	10/01/2030
030288-B@-2	AMERICAN TRANSMISSION SYSS-INC SR-UNSEC				1.G	10,000,000	94.0830	9,408,300	10,000,000	10,000,000					4.380	4.380	AO	92,467	438,000	04/15/2019	04/15/2031
030304-AB-0	AMERICAN TRANSMISSION CO SR			1	1.F	34,000,000	101.4700	34,499,800	34,000,000	34,000,000					5.910	5.909	FA	837,250	2,009,400	08/01/2007	08/01/2037
030360-AA-9	AMERICAN UNIVERSITY UNSEC			1	1.E FE	82,474,515	84.0770	69,573,735	82,750,000	82,524,334		6,581			4.321	4.341	AO	893,907	3,575,628	12/08/2015	04/01/2045
030360-AC-5	AMERICAN UNIVERSITY UNSEC			1	1.E FE	22,463,960	74.5260	16,768,390	22,500,000	22,469,345		829			3.855	3.864	AO	216,844	867,375	01/24/2018	10/01/2047
03040W-AD-7	AMERICAN WATER CAP CORP SR UNSEC			1	2.A FE	25,000,000	110.0320	27,507,893	25,000,000	25,000,000					6.593	6.593	AO	347,964	1,648,250	10/16/2007	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	30,311,637	84.5090	25,663,544	30,368,000	30,325,377		1,525			4.300	4.311	JD	108,819	1,305,824	08/11/2014	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	24,936,750	99.7160	24,929,077	25,000,000	24,998,774		7,432			3.400	3.431	MS	283,333	850,000	08/10/2015	03/01/2025
03040W-AM-7	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	24,670,874	81.9140	20,355,739	24,850,000	24,704,956		4,237			4.300	4.343	MS	356,183	1,068,550	08/19/2015	09/01/2045
03040W-AN-5	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	12,452,296	96.6270	12,054,275	12,475,000	12,470,152		2,425			3.000	3.021	JD	31,188	374,250	11/14/2016	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040W-AP-0	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	13,189,344	78.0090	10,375,194	13,300,000	13,207,783		2,577			4.000	4.048	JD	44,333	532,000	11/14/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	51,997,937	74.1410	38,720,057	52,225,000	52,033,738		5,269			3.750	3.774	MS	652,813	1,958,438	08/08/2017	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	16,990,820	79.4600	13,508,206	17,000,000	16,992,382		186			4.200	4.203	MS	238,000	714,000	08/06/2018	09/01/2048
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	9,977,900	94.1570	9,415,711	10,000,000	9,989,424		2,182			3.450	3.476	JD	28,750	345,000	05/06/2019	06/01/2029
03040W-AV-7	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	14,920,500	78.8790	11,831,913	15,000,000	14,929,273		1,643			4.150	4.181	JD	51,875	622,500	05/06/2019	06/01/2049
03040W-AY-1	AMERICAN WATER CAPITAL C			1	2.A FE	5,056,550	84.4370	4,221,859	5,000,000	5,038,356		(5,831)			2.300	2.165	JD	9,583	115,000	10/14/2021	06/01/2031
03040W-AZ-8	AMERICAN WATER CAPITAL C			1	2.A FE	14,956,950	66.6530	9,997,993	15,000,000	14,960,401		933			3.250	3.265	JD	40,625	487,500	05/10/2021	06/01/2051
03040W-BA-2	AMERICAN WATER CAPITAL C			1	2.A FE	4,161,765	95.3060	3,979,027	4,175,000	4,164,835		1,133			4.450	4.489	JD	15,482	185,788	05/02/2022	06/01/2032
03063#-AA-2	AMERICOLD REALTY TRUST A-SR-UNSEC				2.B FE	23,000,000	99.3170	22,842,910	23,000,000	23,000,000					4.680	4.680	JJ	517,270	1,076,400	12/04/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY TRUST B-SR-UNSEC				2.B FE	27,000,000	98.0030	26,460,810	27,000,000	27,000,000					4.860	4.861	JJ	630,585	1,312,200	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	30,000,000	93.8740	28,162,200	30,000,000	30,000,000					4.100	4.101	JJ	591,083	1,230,000	05/07/2019	01/08/2030
03063#-AE-4	AMERICOLD REALTY TRUST SR-UNSEC				2.B FE	54,122,200	84.6660	38,588,561	45,577,400	45,577,400				(2,996,400)	1.650	1.650	JJ	361,391	791,812	12/30/2020	01/07/2033
03073E-AM-7	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	43,134,787	99.6860	43,191,030	43,327,000	43,322,483		24,396			3.250	3.308	MS	469,376	1,408,128	12/06/2016	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	34,303,150	96.7740	33,870,984	35,000,000	34,749,158		78,189			3.450	3.707	JD	53,667	1,207,500	09/17/2018	12/15/2027
03073E-AT-2	CENCORA INC			1	2.A FE	1,492,498	86.7360	1,474,506	1,700,000	1,497,834		5,336			2.700	4.951	MS	13,515		10/23/2024	03/15/2031
03073E-AU-9	CENCORA INC			1	2.A FE	12,882,843	98.1540	12,661,822	12,900,000	12,884,231		1,388			5.125	5.142	FA	249,758	345,254	02/05/2024	02/15/2034
03073E-AV-7	CENCORA INC			1	2.B FE	1,996,300	99.9960	1,999,916	2,000,000	1,996,359		59			4.625	4.691	JD	5,653		12/02/2024	12/15/2027
03076C-AK-2	AMERIPRISE FINANCIAL INC			1	1.G FE	6,845,919	99.5750	6,845,764	6,875,000	6,873,444		6,140			3.000	3.092	AO	50,990	206,250	03/31/2020	04/02/2025
03076C-AL-0	AMERIPRISE FINANCIAL INC			1	1.G FE	12,197,072	96.1040	11,724,674	12,200,000	12,197,722		256			4.500	4.503	MN	73,200	549,000	05/10/2022	05/13/2032
030981-AJ-3	AMERIGAS PART/FIN CORP SR UNSEC			1	4.B FE	41,750,000	96.3650	40,232,470	41,750,000	41,750,000					5.875	5.875	FA	892,551	2,452,813	06/20/2016	08/20/2026
031100-H#-0	AMETEK INC SERIES Q				2.A	21,955,102	94.7360	19,626,457	20,717,000	20,717,000				(1,362,000)	1.530	1.530	AO	53,709	328,499	01/16/2019	10/31/2028
031100-J@-0	AMETEK-INC. SERIES S				2.A	8,679,264	83.4260	7,310,871	8,763,300	8,763,300				(159,250)	2.700	2.699	MN	23,661	238,490	01/16/2019	11/23/2031
031100-L#-5	AMETEK INC SERIES L				2.A	20,000,000	94.4210	18,884,200	20,000,000	20,000,000					3.980	3.980	MS	201,211	796,000	01/16/2019	09/30/2029
031100-L@-7	AMETEK INC SERIES K				2.A	10,000,000	97.9910	9,799,100	10,000,000	10,000,000					3.830	3.830	MS	96,814	383,000	01/16/2019	09/30/2026
031100-N#-3	AMETEK-INC. SR-UNSEC				2.A	13,000,000	97.8170	12,716,210	13,000,000	13,000,000					4.320	4.320	JD	28,080	561,600	12/13/2018	12/13/2027
031100-N@-5	AMETEK-INC. SR-UNSEC				2.A	5,000,000	96.5890	4,829,450	5,000,000	5,000,000					4.370	4.370	JD	10,925	218,500	12/13/2018	12/13/2028
031100-P*-5	AMETEK-INC. SR-UNSEC				2.A	20,000,000	99.3570	19,871,400	20,000,000	20,000,000					4.180	4.177	JD	41,800	836,000	12/13/2018	12/13/2025
031100-P@-3	AMETEK-INC. SR-UNSEC				2.A	12,000,000	97.8170	11,738,040	12,000,000	12,000,000					4.320	4.320	JD	25,920	518,400	01/14/2019	12/13/2027
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A			1	2.C FE	49,503,956	77.8540	38,406,974	49,332,000	49,450,202		(18,630)			2.805	2.760	MS	422,816	1,383,763	11/22/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A			1	2.C FE	29,051,600	60.3620	16,901,304	28,000,000	28,975,210		(23,970)			3.833	3.619	MS	327,934	1,073,240	09/08/2021	03/11/2051
031162-CJ-7	AMGEN INC SR UNSEC			1	2.A FE	20,836,860	96.7200	21,278,341	22,000,000	21,714,582		167,199			2.600	3.424	FA	209,733	572,000	04/26/2019	08/19/2026
031162-CR-9	AMGEN INC			1	2.A FE	46,617,233	74.5240	33,107,303	44,425,000	46,229,905		(100,051)			3.150	2.806	FA	505,334	1,399,388	12/16/2020	02/21/2040
031162-CS-7	AMGEN INC			1	2.A FE	14,419,519	68.3350	9,857,323	14,425,000	14,420,078		123			3.375	3.377	FA	175,805	486,844	02/18/2020	02/21/2050
031162-CW-8	AMGEN INC			1	2.A FE	2,040,825	85.1430	2,128,574	2,500,000	2,100,318		53,635			2.300	5.390	FA	20,125	57,500	11/17/2023	02/25/2031
031162-CY-4	AMGEN INC			1	2.A FE	19,249,747	58.0930	11,618,637	20,000,000	19,303,599		15,311			2.770	2.951	MS	184,667	554,000	05/13/2021	09/01/2053
031162-CZ-1	AMGEN INC			1	2.A FE	27,379,666	81.1960	22,815,943	28,100,000	27,506,597		70,496			2.000	2.308	JJ	259,144	562,000	11/17/2023	01/15/2032
031162-DA-5	AMGEN INC			1	2.A FE	33,481,800	69.6370	24,373,110	35,000,000	33,670,095		60,385			2.800	3.094	FA	370,222	980,000	10/20/2021	08/15/2041
031162-DE-7	AMGEN INC			1	2.A FE	14,115,474	89.0970	12,607,269	14,150,000	14,124,196		3,146			3.350	3.379	FA	169,859	474,025	02/17/2022	02/22/2032
031162-DS-6	AMGEN INC			1	2.A FE	12,763,831	97.2130	12,540,425	12,900,000	12,769,854		5,416			5.600	5.689	MS	238,793	476,000	10/23/2024	03/02/2043
031162-DT-4	AMGEN INC			1	2.A FE	70,234,321	96.2770	68,260,199	70,900,000	70,254,200		16,179			5.650	5.712	MS	1,324,156	2,248,700	12/17/2024	03/02/2053
032095-AH-4	AMPHENOL CORP SR UNSEC			2	1.G FE	524,496	97.9300	514,133	525,000	524,748		51			4.350	4.362	JD	1,903	22,838	01/07/2019	06/01/2029
032095-AL-5	AMPHENOL CORP			1	2.A FE	14,775,300	83.7960	12,569,471	15,000,000	14,842,565		21,469			2.200	2.370	MS	97,167	330,000	10/18/2021	09/15/2031
032654-AN-5	ANALOG DEVICES INC SR UNSEC			1	1.G FE	17,538,099	98.1610	17,325,374	17,650,000	17,625,267		12,201			3.500	3.576	JD	44,615	617,750	11/30/2016	12/05/2026
032654-AS-4	ANALOG DEVICES INC			1	1.G FE	7,014,468	99.5640	7,019,261	7,050,000	7,048,112		7,532			2.950	3.060	AO	51,994	207,975	04/06/2020	04/01/2025
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	37,490,367	83.7690	31,539,208	37,650,000	37,538,119		15,228			2.100	2.147	AO	197,663	790,650	10/25/2021	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
032654-AW-5	ANALOG DEVICES INC			1	1.G FE	44,767,569	70.7570	31,628,417	44,700,000	44,758,376		(3,036)			2.800	2.789	AO	312,900	1,251,600	10/25/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC			1	1.F FE	10,106,600	63.5010	6,350,066	10,000,000	10,098,908		(2,494)			2.950	2.896	AO	73,750	295,000	10/25/2021	10/01/2051
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	29,657,808	97.4560	30,406,145	31,200,000	30,158,856		390,278			3.450	4.911	JD	47,840	1,076,400	09/18/2023	06/15/2027
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.C FE	28,909,917	94.8520	28,455,539	30,000,000	29,183,430		53,918			4.700	5.023	FA	587,500	1,410,000	05/15/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	1.G FE	21,694,541	90.9370	20,733,563	22,800,000	21,821,411		24,971			4.900	5.239	FA	465,500	1,117,200	05/15/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	1.G FE	8,596,231	80.0920	6,948,007	8,675,000	8,618,742		2,222			3.750	3.801	JJ	150,005	325,313	07/11/2012	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	1.G FE	87,259,123	84.4270	74,128,309	87,802,000	87,333,106		10,901			4.439	4.476	AO	920,250	3,897,531	08/21/2017	10/06/2048
03523T-BY-3	ANHEUSER BUSCH INBEV WOR			1	1.G FE	2,120,727	98.8270	2,075,375	2,100,000	2,120,531		(196)			5.000	4.867	JD	4,667	52,500	10/23/2024	06/15/2034
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT				1.G FE	10,534,340	92.9310	9,293,075	10,000,000	10,423,706		(16,115)			4.950	4.589	JJ	228,250	495,000	12/19/2016	01/15/2042
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	1.G FE	21,380,008	93.7550	20,087,077	21,425,000	21,399,841		4,150			3.500	3.524	JD	62,490	749,875	04/01/2020	06/01/2030
03636#-AE-2	ANSELL USA INC				2.B	33,000,000	98.6880	32,567,040	33,000,000	33,000,000					5.600	5.599	JD	46,200	918,867	06/14/2024	07/21/2034
03674X-AS-5	ANTERO RESOURCES CORP SERIES 144A			1	2.C FE	9,147,030	96.6240	9,662,355	10,000,000	9,362,551		100,020			5.375	6.863	MS	179,167	537,500	10/11/2022	03/01/2030
036752-AN-3	ANTHEM INC			1	2.A FE	6,057,625	86.8740	5,646,779	6,500,000	6,127,517		58,528			2.250	3.379	MN	18,688	146,250	11/17/2023	05/15/2030
036752-AS-2	ANTHEM INC			1	2.A FE	10,586,325	69.5740	7,392,185	10,625,000	10,589,225		809			3.600	3.620	MS	112,625	382,500	03/08/2021	03/15/2051
036752-AT-0	ANTHEM INC			1	2.A FE	5,537,235	92.4640	5,131,760	5,550,000	5,540,226		1,115			4.100	4.128	MN	29,076	227,550	04/26/2022	05/15/2032
036752-AU-7	ANTHEM INC			1	2.A FE	6,266,106	80.5990	5,077,714	6,300,000	6,267,759		582			4.550	4.583	MN	36,628	286,650	04/26/2022	05/15/2052
036752-AZ-6	ELEVANCE HEALTH INC			1	2.A FE	10,900,522	99.1100	10,802,957	10,900,000	10,901,108		586			5.375	5.373	JD	26,039	317,349	10/23/2024	06/15/2034
036752-BA-0	ELEVANCE HEALTH INC			1	2.A FE	5,975,700	95.8210	5,749,276	6,000,000	5,976,093		393			5.650	5.678	JD	15,067	183,625	05/20/2024	06/15/2054
03690A-AD-8	ANTERO MIDSTREAM PART/FI CO.GUARNT			2	3.C FE	340,305	99.5340	348,368	350,000	343,408		2,779			5.750	6.701	MS	6,708	20,125	11/16/2023	03/01/2027
037389-BC-6	AON CORP CO.GUARNT			2	2.A FE	65,914,963	94.9520	62,644,429	65,975,000	65,946,223		6,012			3.750	3.761	MN	405,471	2,474,063	04/30/2019	05/02/2029
037389-BE-2	AON CORP			1	2.A FE	29,539,658	89.1040	26,330,340	29,550,000	29,544,090		1,007			2.800	2.804	MN	105,723	1,115,910	05/12/2020	05/15/2030
03740L-AA-0	AON CORP AON GLOBAL HOLD			1	2.A FE	14,294,750	82.6540	12,398,104	15,000,000	14,476,718		68,275			2.050	2.609	FA	109,333	307,500	04/07/2022	08/23/2031
03740L-AB-8	AON CORP AON GLOBAL HOLD			1	2.A FE	32,782,190	60.7130	22,463,933	37,000,000	32,999,953		81,127			2.900	3.505	FA	381,511	1,073,000	04/12/2022	08/23/2051
03740L-AE-2	AON CORP AON GLOBAL HOLD			1	2.A FE	9,060,712	73.3620	6,749,304	9,200,000	9,066,121		2,697			3.900	3.988	FA	122,590	358,800	02/23/2022	02/28/2052
03740L-AG-7	AON CORP AON GLOBAL HOLD			1	2.A FE	2,449,437	99.5570	2,439,135	2,450,000	2,449,437					5.350	5.357	FA	44,784	131,075	02/23/2023	02/28/2033
03740M-AB-6	AON NORTH AMERICA INC			1	2.A FE	608,286	100.2970	601,783	600,000	607,972		(314)			5.150	4.787	MS	10,300		10/23/2024	03/01/2029
03740M-AD-2	AON NORTH AMERICA INC			1	2.A FE	21,121,952	99.8260	20,763,749	20,800,000	21,121,032		(920)			5.450	5.231	MS	377,867		12/17/2024	03/01/2034
03740M-AF-7	AON NORTH AMERICA INC			1	2.A FE	35,463,200	97.5100	34,128,432	35,000,000	35,463,967		767			5.750	5.655	MS	670,833	431,250	12/05/2024	03/01/2054
037411-BC-8	APACHE CORP SR UNSEC			1	2.C FE	106,080	72.3450	77,409	107,000	106,309		23			4.250	4.300	JJ	2,097		11/28/2012	01/15/2044
037735-CE-5	APPALACHIAN POWER CO SR UNSEC			1	2.A FE	14,886,000	99.8520	14,977,815	15,000,000	14,936,031		4,181			5.800	5.854	AO	217,500	870,000	09/26/2005	10/01/2035
037735-CX-3	APPALACHIAN POWER CO SR UNSEC			2	2.A FE	1,489,740	80.0710	1,201,062	1,500,000	1,490,809		206			4.500	4.542	MS	22,500	67,500	03/04/2019	03/01/2049
037735-CY-1	APPALACHIAN POWER CO SERIES Z			1	2.A FE	19,111,380	69.4190	13,345,828	19,225,000	19,121,651		2,420			3.700	3.733	MN	118,554	711,325	05/12/2020	05/01/2050
037833-BG-4	APPLE INC SR UNSEC			1	1.B FE	24,913,000	99.5520	24,887,921	25,000,000	24,996,320		9,902			3.200	3.241	MN	106,667	800,000	05/06/2015	05/13/2025
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	20,679,405	98.7940	20,475,016	20,725,000	20,719,007		5,063			3.250	3.276	FA	239,489	673,563	02/16/2016	02/23/2026
037833-DQ-0	APPLE INC			1	1.B FE	14,378,080	66.6440	8,663,741	13,000,000	14,220,236		(36,791)			2.950	2.434	MS	117,181	383,500	08/12/2020	09/11/2049
037833-DW-7	APPLE INC			1	1.B FE	68,380,922	62.1260	42,028,158	67,650,000	68,297,067		(19,650)			2.650	2.596	MN	248,990	1,792,725	08/12/2020	05/11/2050
037833-DZ-0	APPLE INC			1	1.B FE	73,987,153	59.0520	43,742,515	74,075,000	74,006,348		1,876			2.400	2.405	FA	646,922	1,777,800	12/14/2020	08/20/2050
037833-EA-4	APPLE INC			1	1.B FE	67,892,771	58.4330	40,099,506	68,625,000	67,951,447		11,388			2.550	2.592	FA	636,783	1,749,938	08/13/2020	08/20/2060
037833-EW-6	APPLE INC			1	1.B FE	4,802,098	94.4460	4,627,837	4,900,000	4,802,515		417			4.850	4.982	MN	33,667	118,825	10/23/2024	05/10/2053
038222-AN-5	APPLIED MATERIALS INC			1	1.F FE	971,266	85.4750	833,379	975,000	972,897		367			1.750	1.792	JD	1,422	17,063	05/26/2020	06/01/2030
038222-AP-0	APPLIED MATERIALS INC			1	1.F FE	19,135,219	62.3590	11,988,477	19,225,000	19,144,655		2,154			2.750	2.773	JD	44,057	528,688	05/26/2020	06/01/2050
03836W-AB-9	AQUA AMERICA INC SR UNSEC			2	2.B FE	9,300,000	94.0870	8,750,105	9,300,000	9,300,000					3.566	3.566	MN	55,273	331,638	04/24/2019	05/01/2029
03836W-AC-7	AQUA AMERICA INC SR UNSEC			2	2.B FE	19,063,345	78.2190	14,900,698	19,050,000	19,062,005		(287)			4.276	4.272	MN	135,763	814,578	04/29/2019	05/01/2049
03836W-F@-7	AQUA AMERICA-INC.				2.B	20,000,000	71.8040	14,360,800	20,000,000	20,000,000					3.570	3.570	MN	113,050	714,000	11/03/2016	11/03/2041
03840@-AB-2	AQUA ILLINOIS-INC. SENIOR UNSECURED				1.E YE	25,000,000	90.7250	22,681,250	25,000,000	25,000,000					3.640	3.640	JJ	419,611	910,000	07/10/2017	07/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03840@-AC-0	AQUA ILLINOIS-INC.				1.E YE	6,000,000	85.3060	5,118,360	6,000,000	6,000,000					3.890	3.890	JJ	107,623	233,400	07/10/2017	07/15/2037
03840@-AD-8	AQUA ILLINOIS-INC.				1.E YE	15,000,000	84.7490	12,712,350	15,000,000	15,000,000					3.900	3.900	JJ	269,750	585,000	07/10/2017	01/15/2038
03840@-AE-6	AQUA ILLINOIS-INC.				1.E YE	10,000,000	79.2860	7,928,600	10,000,000	10,000,000					4.180	4.180	JJ	192,744	418,000	07/10/2017	07/15/2047
03840@-AF-3	AQUA ILLINOIS-INC.				1.E YE	22,000,000	78.7220	17,318,840	22,000,000	22,000,000					4.220	4.220	JJ	428,096	928,400	07/10/2017	07/15/2049
03840@-AG-1	AQUA ILLINOIS-INC.				1.E YE	22,000,000	78.5440	17,279,680	22,000,000	22,000,000					4.240	4.240	JJ	430,124	932,800	07/10/2017	07/15/2050
03842*-AE-6	AQUA PENNSYLVANIA-INC. A-SR-SEC				1.F	17,000,000	80.3380	13,657,460	17,000,000	17,000,000					3.790	3.790	JD	53,692	644,300	11/13/2012	12/01/2041
03842*-AF-3	AQUA PENNSYLVANIA-INC B-SR-SEC				1.F	6,000,000	79.1710	4,750,260	6,000,000	6,000,000					3.800	3.800	JD	18,367	228,000	11/13/2012	12/01/2042
03842*-AT-3	AQUA PENNSYLVANIA-INC SR-SEC			1	1.F	20,000,000	82.0800	16,416,000	20,000,000	20,000,000					4.160	4.160	JJ	383,644	832,000	10/29/2015	01/15/2046
03842*-AY-2	AQUA PENNSYLVANIA-INC.				1.F YE	10,000,000	78.4960	7,849,600	10,000,000	10,000,000					3.650	3.649	FA	152,083	365,000	01/31/2017	02/01/2042
03842*-AZ-9	AQUA PENNSYLVANIA-INC.				1.F YE	25,000,000	77.2680	19,317,000	25,000,000	25,000,000					3.690	3.690	FA	384,375	922,500	01/31/2017	02/01/2044
03842*-BJ-4	AQUA PENNSYLVANIA-INC. SR-SEC				1.F YE	65,000,000	85.1580	55,352,700	65,000,000	65,000,000					4.440	4.440	FA	1,090,267	2,886,000	11/15/2018	11/15/2047
03842*-BK-1	AQUA PENNSYLVANIA-INC. SR-SEC				1.F YE	20,000,000	83.2570	16,651,400	20,000,000	20,000,000					4.490	4.490	FA	339,244	898,000	11/15/2018	11/15/2052
03842*-BV-7	AQUA PENNSYLVANIA-INC SR-SEC				1.F	22,000,000	71.1000	15,642,000	22,000,000	22,000,000					3.490	3.490	JD	63,983	767,800	05/01/2020	05/01/2051
03842*-BW-5	AQUA PENNSYLVANIA-INC SR-SEC				1.F	11,000,000	70.6430	7,770,730	11,000,000	11,000,000					3.540	3.540	JD	32,450	389,400	05/01/2020	05/01/2055
03842*-BX-3	AQUA PENNSYLVANIA-INC SR-SEC				1.F	11,000,000	70.7580	7,783,380	11,000,000	11,000,000					3.550	3.550	JD	32,542	390,500	05/01/2020	05/01/2056
03843@-AC-7	AQUA OHIO-INC. SR-SEC			1	1.F	20,000,000	90.0200	18,004,000	20,000,000	20,000,000					3.750	3.749	MN	64,583	750,000	05/28/2013	05/28/2033
03843@-AD-5	AQUA OHIO-INC. SR-SEC			1	1.F YE	30,000,000	81.1300	24,339,000	30,000,000	30,000,000					4.180	4.179	MN	107,983	1,254,000	05/28/2013	05/28/2044
03843@-AG-8	AQUA OHIO-INC.				1.F YE	50,000,000	67.3170	33,658,500	50,000,000	50,000,000					3.350	3.350	MN	214,028	1,675,000	04/15/2021	05/15/2051
03881N-A@-6	ARBOR REALTY TRUST-INC.				1.F PL	37,000,000	102.5660	37,949,420	37,000,000	37,000,000					7.750	7.752	MS	724,840	2,867,500	03/09/2023	03/30/2026
038923-A#-5	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	75,000,000	98.3880	73,791,000	75,000,000	75,000,000					4.500	4.500	MS	993,750	3,375,000	03/04/2020	03/15/2027
038923-B@-6	ARBOR REALTY TRUST-INC. SR-UNSEC				1.F PL	7,000,000	99.5100	6,965,700	7,000,000	7,000,000					5.000	5.003	AO	59,306	350,000	05/06/2021	04/30/2026
039482-AB-0	ARCHER DANIELS MIDLAND C			1	1.F FE	9,922,300	92.3060	9,230,626	10,000,000	9,956,137		7,560			3.250	3.342	MS	84,861	325,000	03/25/2020	03/27/2030
039482-AC-8	ARCHER DANIELS MIDLAND C			1	1.F FE	9,852,000	59.9160	5,991,571	10,000,000	9,862,839		3,436			2.700	2.773	MS	79,500	270,000	10/19/2021	09/15/2051
039482-AD-6	ARCHER DANIELS MIDLAND C			1	1.F FE	19,958,600	86.3610	17,272,287	20,000,000	19,969,171		3,824			2.900	2.924	MS	193,333	580,000	02/23/2022	03/01/2032
039482-AE-4	ARCHER DANIELS MIDLAND C			1	1.F FE	9,942,698	95.1220	9,512,179	10,000,000	9,950,141		4,621			4.500	4.571	FA	170,000	450,000	03/29/2023	08/15/2033
039483-AN-2	ARCHER DANIELS SR UNSEC				1.F FE	4,768,360	105.2350	4,840,796	4,600,000	4,636,082		(10,767)			6.750	6.454	JD	13,800	310,500	07/31/2002	12/15/2027
039483-AT-9	ARCHER DANIELS SR UNSEC			1	1.F FE	34,694,930	105.3750	37,465,021	35,554,000	35,162,643		38,176			5.935	6.115	AO	527,532	2,110,130	04/20/2006	10/01/2032
039483-AU-6	ARCHER DANIELS SR UNSEC			1	1.F FE	28,935,800	100.7550	30,226,539	30,000,000	29,405,878		39,529			5.375	5.624	MS	474,792	1,612,500	01/11/2007	09/15/2035
039483-BH-4	ARCHER-DANIELS-MIDLAND C SR UNSEC			1	1.F FE	3,847,320	82.6360	3,260,800	3,946,000	3,870,645		2,665			4.016	4.165	AO	33,015	158,471	04/30/2014	04/16/2043
039524-AA-1	ARCHES BUYER INC SERIES 144A			1	4.B FE	3,569,395	91.8440	3,271,467	3,562,000	3,563,514		(1,593)			4.250	4.202	JD	12,615	151,385	01/12/2021	06/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A			1	4.B FE	7,735,000	89.4680	7,246,872	8,100,000	7,811,542		65,668			3.250	4.259	MN	33,638	263,250	10/26/2023	09/01/2028
03969Y-AC-2	ARDAGH METAL PACKAGING SERIES 144A			1	4.B FE	4,694,560	99.2180	4,663,252	4,700,000	4,696,099		1,414			6.000	6.037	JD	12,533	282,000	11/29/2023	06/15/2027
04010L-BE-2	ARES CAPITAL CORP				2.B FE	12,113,854	103.6500	12,645,330	12,200,000	12,146,181		23,644			7.000	7.237	JJ	393,789	811,300	07/27/2023	01/15/2027
04016*-AA-2	ARGLASSYAMAMURA SE LLC				2.B PL	20,000,000	101.6150	20,323,000	20,000,000	20,000,000					6.100	6.100	JD	3,389	1,945,222	05/26/2023	06/30/2035
040168@-AA-0	ARGLASS V-F2 LLC				2.C PL	42,700,000	106.8690	45,633,063	42,700,000	42,700,000					7.500	7.503	JD	8,896	1,592,354	01/23/2024	01/31/2036
040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	26,555,971	99.3230	26,618,481	26,800,000	26,681,900		10,485			5.625	5.691	MN	192,625	1,507,500	02/17/2005	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	21,318,705	99.2760	21,344,313	21,500,000	21,400,818		6,675			5.500	5.558	MS	394,167	1,182,500	08/17/2005	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	11,587,371	90.9870	10,614,574	11,666,000	11,608,818		2,142			5.050	5.094	MS	196,378	589,133	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	19,810,800	84.5980	16,919,512	20,000,000	19,864,794		5,076			4.500	4.557	AO	225,000	900,000	01/10/2012	04/01/2042
040555-CS-1	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	14,921,100	99.3370	14,900,521	15,000,000	14,996,612		8,982			3.150	3.212	MN	60,375	472,500	05/14/2015	05/15/2025
040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	2.A FE	20,305,800	81.1600	16,231,990	20,000,000	20,254,417		(7,731)			4.350	4.256	MN	111,167	870,000	03/16/2017	11/15/2045
040555-DA-9	ARIZONA PUBLIC SERVICE			1	2.A FE	20,229,000	68.2600	13,652,084	20,000,000	20,205,619		(5,468)			3.500	3.437	JD	58,333	700,000	06/03/2020	12/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE			1	2.A FE	60,320,745	67.5540	39,127,307	57,920,000	60,077,506		(60,098)			3.350	3.127	MN	247,930	1,940,320	08/12/2020	05/15/2050
040555-DC-5	ARIZONA PUBLIC SERVICE			1	2.A FE	29,950,400	57.9350	17,380,635	30,000,000	29,955,279		1,157			2.650	2.658	MS	234,083	795,000	09/18/2020	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	Armstrong Midco LLC LOAN FIRST LIEN SENIOR SECURED																				
04242E-AB-5					4.B Z	33,612,190	98.2300	33,624,315	34,230,190	33,646,340		34,151			17.000	18.246	MJSD	16,164	3,330,190	12/31/2024	06/30/2027
04250H-AB-7	Armstrong Transport Group LLC				4.B Z	16,069,697	98.2100	16,090,428	16,383,697	16,107,213		37,516			14.000	15.083	MJSD	6,371	1,367,393	12/31/2024	06/30/2027
04288B-AB-6	ARSENAL AIC PARENT LLC SERIES 144A			1	3.C FE	12,045,000	103.4800	12,464,129	12,045,000	12,045,000					8.000	8.000	AO	240,900	1,100,110	07/27/2023	10/01/2030
04316J-AA-7	ARTHUR J GALLAGHER & CO			1	2.B FE	39,827,200	83.7520	33,500,844	40,000,000	39,877,118		16,291			2.400	2.449	MN	138,667	960,000	11/02/2021	11/09/2031
04316J-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	9,896,600	62.3510	6,235,064	10,000,000	9,903,175		2,246			3.050	3.103	MS	94,889	305,000	11/02/2021	03/09/2052
04316J-AJ-8	ARTHUR J GALLAGHER & CO			1	2.B FE	26,481,059	98.2910	25,727,621	26,175,000	26,481,916		857			5.750	5.666	JJ	694,001	267,734	12/05/2024	07/15/2054
04316J-AN-9	ARTHUR J GALLAGHER & CO			1	2.B FE	22,819,410	97.4950	22,423,962	23,000,000	22,819,521		111			5.150	5.249	FA	39,483		12/17/2024	02/15/2035
04316J-AP-4	ARTHUR J GALLAGHER & CO			1	2.B FE	27,849,844	96.0130	27,027,709	28,150,000	27,849,844					5.550	5.623	FA	52,078		12/17/2024	02/15/2055
04317@-AG-3	ARTHUR J GALLAGHER & CO I-SR-UNSEC			1	2.A FE	15,000,000	99.3120	14,896,800	15,000,000	15,000,000					4.730	4.715	FA	242,413	709,500	02/27/2014	02/27/2026
04317@-AN-8	ARTHUR J GALLAGHER & CO O-SR-UNSEC			1	2.A FE	15,000,000	99.5000	14,925,000	15,000,000	15,000,000					4.310	4.310	JD	8,979	646,500	06/24/2014	06/24/2025
04317@-AP-3	ARTHUR J GALLAGHER & CO P-SR-UNSEC			1	2.A FE	65,000,000	98.6290	64,108,850	65,000,000	65,000,000					4.360	4.360	JD	39,361	2,834,000	06/24/2014	06/24/2026
04317@-AQ-1	ARTHUR J GALLAGHER & CO				2.A FE	25,000,000	98.7200	24,680,000	25,000,000	25,000,000					4.400	4.400	JD	88,611	1,100,000	06/02/2016	06/02/2026
04317@-BJ-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.A FE	30,000,000	99.2480	29,774,400	30,000,000	30,000,000					4.850	4.850	FA	557,750	1,455,000	02/13/2019	02/13/2026
04317@-BS-6	ARTHUR J GALLAGHER & CO SR-UNSEC				2.A FE	30,000,000	93.1940	27,958,200	30,000,000	30,000,000					3.990	3.990	JJ	502,075	1,197,000	01/30/2020	01/30/2030
043436-AU-8	ASBURY AUTOMOTIVE GROUP SERIES WI			1	3.B FE	136,920	95.8500	143,775	150,000	139,994		2,762			4.500	6.884	MS	2,250	6,750	11/16/2023	03/01/2028
043436-AW-4	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	14,451,506	93.0670	13,364,474	14,360,000	14,396,520		(18,414)			4.625	4.481	MN	84,864	664,150	11/08/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP SERIES 144A			1	3.B FE	15,702,231	91.2210	14,166,696	15,530,000	15,642,470		(20,106)			5.000	4.831	MN	99,219	776,500	11/15/2021	02/15/2032
04351L-AB-6	ASCENSION HEALTH SR UNSEC				1.C FE	23,849,952	79.7520	18,618,084	23,345,000	23,771,407		(12,304)			3.945	3.821	MN	117,678	920,960	10/02/2017	11/15/2046
044209-AM-6	ASHLAND LLC CO.GUARNT			1	3.A FE	41,094,259	104.0320	41,491,122	39,883,000	40,785,079		(29,165)			6.875	6.648	MN	350,361	2,741,956	09/28/2022	05/15/2043
045054-AF-0	ASHTEAD CAPITAL INC SECURED			1	2.C FE	27,857,500	98.2050	27,178,183	27,675,000	27,691,773		(26,101)			4.375	4.275	FA	457,406	1,210,781	11/20/2017	08/15/2027
045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	28,939,800	83.1490	24,944,555	30,000,000	29,237,352		102,268			2.450	2.872	FA	283,792	735,000	03/08/2022	08/12/2031
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC.				1.D YE	41,991,079	81.1440	34,073,241	41,991,079	41,991,079					3.580	3.596	FMAN	129,449	1,503,281	05/31/2017	05/31/2047
04621W-AD-2	ASSURED GUARANTY US HLDG			1	2.A FE	32,702,179	88.2890	27,457,838	31,100,000	32,155,897		(170,362)			3.150	2.545	JD	43,540	998,391	10/23/2024	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HLDG			1	2.A FE	55,149,650	68.4980	36,714,897	53,600,000	55,043,766		(33,978)			3.600	3.442	MS	568,160	1,929,600	09/24/2021	09/15/2051
04636N-AB-9	ASTRAZENECA FINANCE LLC				1.F FE	3,658,068	85.1710	3,449,437	4,050,000	3,707,675		44,184			2.250	3.695	MN	8,353	91,125	11/17/2023	05/28/2031
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	27,294,104	82.3730	22,482,973	27,294,104	27,294,104					3.590	3.590	MS	321,176	979,858	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC				2.B PL	19,266,419	82.1320	15,823,896	19,266,419	19,266,419					3.590	3.590	MS	226,712	691,664	11/01/2016	09/01/2042
048303-CC-3	ATLANTIC CITY ELECTRIC 1ST MORTG			1	1.F FE	10,640,615	101.5840	11,021,848	10,850,000	10,740,433		8,433			5.800	5.941	MN	80,411	629,300	08/10/2006	05/15/2034
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,048,353	84.9340	2,590,475	3,050,000	3,048,940		158			2.300	2.306	MS	20,655	70,150	03/03/2021	03/15/2031
048303-D#-5	ATLANTIC CITY ELEC CO SR-SEC			1	1.F	33,000,000	100.1220	33,040,260	33,000,000	33,000,000					5.800	5.800	MS	638,000	1,914,000	03/15/2006	03/01/2036
048303-G*-6	ATLANTIC CITY ELEC CO				1.F	45,000,000	60.4730	27,212,850	45,000,000	45,000,000					3.060	3.060	FA	520,200	1,377,000	11/04/2021	02/15/2052
049560-AG-0	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	26,666,151	102.6540	27,357,275	26,650,000	26,658,603		(646)			5.950	5.946	AO	334,754	1,585,675	03/23/2005	10/15/2034
049560-AK-1	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	12,958,140	99.0580	12,877,529	13,000,000	12,969,323		1,122			5.500	5.522	JD	31,778	715,000	06/07/2011	06/15/2041
049560-AL-9	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	50,192,481	82.9220	41,896,321	50,525,000	50,278,816		8,941			4.150	4.189	JJ	966,852	2,096,788	03/21/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	53,214,917	81.4330	43,037,449	52,850,000	53,146,526		(10,209)			4.125	4.082	AO	460,235	2,180,063	06/05/2017	10/15/2044
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	1,470,944	96.2850	1,420,207	1,475,000	1,473,893		428			3.000	3.032	JD	1,967	44,250	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP SR UNSEC			2	1.G FE	12,536,874	82.0330	10,336,217	12,600,000	12,544,241		1,326			4.300	4.330	AO	135,450	541,800	10/01/2018	10/01/2048
049560-AS-4	ATMOS ENERGY CORP			1	1.G FE	3,614,340	68.6710	2,060,124	3,000,000	3,544,927		(16,506)			3.375	2.383	MS	29,813	101,250	08/12/2020	09/15/2049
049560-AT-2	ATMOS ENERGY CORP			1	1.G FE	3,520,730	82.0200	3,383,321	4,125,000	3,602,036		71,586			1.500	3.784	JJ	28,531	61,875	11/17/2023	01/15/2031
049560-AX-3	ATMOS ENERGY CORP			1	1.G FE	4,508,783	102.4070	4,582,700	4,475,000	4,502,554		(2,923)			5.450	5.349	AO	51,487	243,888	09/28/2022	10/15/2032
049560-BB-0	ATMOS ENERGY CORP			1	1.G FE	13,259,298	90.0730	12,587,648	13,975,000	13,259,960		662			5.000	5.341	JD	174,688		12/17/2024	12/15/2054
05073*-AA-9	AUDAX GROUP, LP				1.F PL	12,500,000	84.8900	10,611,250	12,500,000	12,500,000					3.360	3.359	AO	73,500	420,000	10/26/2021	10/26/2031
05073*-AB-7	AUDAX GROUP, LP				1.F PL	12,500,000	81.4520	10,181,500	12,500,000	12,500,000					3.510	3.510	AO	76,781	438,750	10/26/2021	10/26/2033
05073*-AE-1	AUDAX GROUP, LP				1.F PL	60,000,000	79.3110	47,586,600	60,000,000	60,000,000					3.760	3.760	MN	307,067	2,256,000	11/15/2021	05/12/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05073*-AF-8	AUDAX GROUP, LP				1.F PL	23,000,000	93.9750	21,614,250	23,000,000	23,000,000					5.100	5.100	FA	417,067	1,173,000	05/24/2022	08/23/2032
05329R-AA-1	AUTONATION INC			1	2.C FE	27,586,130	89.6290	24,916,948	27,800,000	27,638,113		19,163			3.850	3.944	MS	356,767	1,070,300	03/10/2022	03/01/2032
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2.C FE	28,985,512	99.6110	28,115,322	28,225,000	28,275,278		(97,633)			4.500	4.137	AO	317,531	1,270,125	11/09/2016	10/01/2025
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	26,495,394	99.5240	26,722,302	26,850,000	26,838,040		41,150			3.250	3.409	AO	184,221	872,625	05/22/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	2,024,474	97.9810	1,984,122	2,025,000	2,024,922		58			3.125	3.128	AO	12,305	63,281	04/18/2016	04/21/2026
053332-BA-9	AUTOZONE INC			1	2.B FE	11,777,356	82.2390	10,156,558	12,350,000	11,962,548		59,107			1.650	2.206	JJ	93,963	203,775	10/18/2021	01/15/2031
053484-AB-7	AVALONBAY COMMUNITIES			1	1.G FE	19,177,152	82.7960	15,896,805	19,200,000	19,183,763		2,123			2.050	2.063	JJ	181,493	393,600	09/08/2021	01/15/2032
053484-AE-1	AVALONBAY COMMUNITIES			1	1.G FE	4,996,950	100.1310	5,006,553	5,000,000	4,997,205		239			5.300	5.308	JD	17,667	265,000	12/04/2023	12/07/2033
05348E-AV-1	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	9,982,200	99.4580	9,945,795	10,000,000	9,999,146		2,013			3.450	3.471	JD	28,750	345,000	05/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	29,798,874	98.9850	29,462,759	29,765,000	29,767,428		(4,176)			3.500	3.485	MN	133,116	1,041,775	01/27/2016	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES SR UNSEC			1	1.G FE	11,351,366	77.7520	9,077,591	11,675,000	11,404,232		7,469			3.900	4.060	AO	96,124	455,325	11/10/2016	10/15/2046
05348E-BG-3	AVALONBAY COMMUNITES SERIES MTN			1	1.G FE	16,474,545	87.9930	14,518,824	16,500,000	16,486,068		2,532			2.300	2.317	MS	124,392	379,500	05/07/2020	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	19,139,449	86.7730	16,682,170	19,225,000	19,173,549		7,802			2.450	2.498	JJ	217,189	471,013	05/08/2020	01/15/2031
05351W-AB-9	AVANGRID INC SR UNSEC			2	2.B FE	20,321,103	94.7670	19,285,058	20,350,000	20,336,097		2,841			3.800	3.817	JD	64,442	773,300	05/14/2019	06/01/2029
05352T-AA-7	AVANTOR FUNDING INC SERIES 144A			1	3.B FE	22,106,250	95.4500	20,999,088	22,000,000	22,012,566		(22,610)			4.625	4.516	JJ	469,181	1,017,500	07/08/2020	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC SERIES 144A			1	3.B FE	34,128,439	91.4200	31,215,483	34,145,000	34,131,086		2,380			3.875	3.884	MN	220,520	1,323,119	11/16/2023	11/01/2029
05368V-AA-4	AVIENT CORP SERIES 144A			1	3.C FE	8,703,254	102.1350	8,839,819	8,655,000	8,683,333		(9,038)			7.125	6.984	FA	256,945	609,544	07/10/2024	08/01/2030
05379B-AK-3	AVISTA CORP 1ST MORTG			1	1.G FE	10,930,260	106.3600	11,699,609	11,000,000	10,959,659		2,508			6.250	6.297	JD	57,292	687,500	11/14/2005	12/01/2035
05379B-AQ-0	AVISTA CORP 1ST MORTG			1	1.G FE	14,984,850	81.9400	12,291,074	15,000,000	14,986,895		317			4.350	4.356	JD	54,375	652,500	05/15/2018	06/01/2048
05379B-AR-8	AVISTA CORP			1	1.G FE	35,054,104	74.6770	26,435,496	35,400,000	35,071,841		6,398			4.000	4.056	AO	354,000	1,416,000	04/12/2022	04/01/2052
05379B-C*-6	AVISTA CORP SR-SEC			1	1.G	25,000,000	77.7140	19,428,500	25,000,000	25,000,000					4.110	4.110	JD	82,771	1,027,500	12/18/2014	12/01/2044
05379B-D*-5	AVISTA CORP SR-SEC				1.G	40,000,000	73.3970	29,358,800	40,000,000	40,000,000					3.910	3.910	JD	130,333	1,564,000	12/14/2017	12/01/2047
05379B-D@-3	AVISTA CORP SR-SEC				1.G	48,000,000	66.6690	32,001,120	48,000,000	48,000,000					3.430	3.430	JD	132,627	1,646,400	11/26/2019	06/01/2049
05379B-E*-4	AVISTA CORP SR-SEC				1.G	36,000,000	58.5140	21,065,040	36,000,000	36,000,000					2.900	2.900	AO	261,000	1,044,000	12/01/2021	10/01/2051
05379B-E@-2	AVISTA CORP SR-SEC				1.G	35,000,000	95.4760	33,416,600	35,000,000	35,000,000					5.660	5.660	AO	495,250	1,981,000	03/29/2023	04/01/2053
05453G-AC-9	AXALTA COATING SYSTEMS SERIES 144A			1	3.C FE	4,475,000	90.7780	4,062,322	4,475,000	4,475,000					3.375	3.375	FA	57,056	151,031	11/09/2020	02/15/2029
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.A FE	19,833,820	97.9760	19,105,356	19,500,000	19,612,237		(39,026)			4.350	4.126	AO	167,294	848,250	11/17/2023	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.A FE	35,130,207	89.0650	28,132,804	31,587,000	34,776,672		(85,088)			5.000	4.290	AO	311,483	1,579,350	08/12/2020	04/20/2048
054561-AN-5	EQUITABLE HOLDINGS INC SERIES 144A			1	2.A FE	22,106,920	97.4480	21,438,457	22,000,000	22,093,414		(13,506)			4.572	4.439	FA	379,984	502,920	06/10/2024	02/15/2029
05523U-AL-4	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.A FE	20,321,098	89.0610	17,451,591	19,595,000	20,181,836		(19,947)			4.750	4.510	AO	217,178	930,763	09/23/2016	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.A FE	38,673,833	99.0740	37,701,679	38,054,000	38,107,149		(79,704)			3.850	3.631	JD	65,115	1,465,079	11/22/2016	12/15/2025
05526D-BP-9	BAT CAPITAL CORP			1	2.A FE	15,000,000	99.5810	14,937,207	15,000,000	15,000,000					4.700	4.700	AO	174,292	705,000	03/30/2020	04/02/2027
05526D-BR-5	BAT CAPITAL CORP			1	2.A FE	21,314,900	91.8700	19,568,370	21,300,000	21,306,618		(2,029)			2.259	2.249	MS	128,311	481,167	09/25/2020	03/25/2028
05526D-BS-3	BAT CAPITAL CORP			1	2.A FE	40,133,350	86.2950	34,237,547	39,675,000	39,961,266		(43,960)			2.726	2.595	MS	288,411	1,081,541	12/15/2020	03/25/2031
05526D-BY-0	BAT CAPITAL CORP			1	2.A FE	16,563,850	102.2260	16,918,466	16,550,000	16,562,527		(1,323)			5.834	5.819	FA	351,345	482,764	02/28/2024	02/20/2031
05531G-AB-7	BB&T CORP SUBORD			2	2.A FE	51,449,015	95.4200	49,141,401	51,500,000	51,476,148		5,126			3.875	3.887	MS	565,427	1,995,625	03/11/2019	03/19/2029
05565E-BX-2	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	19,454,400	82.1790	16,435,767	20,000,000	19,619,923		52,707			1.950	2.261	FA	150,583	390,000	10/12/2021	08/12/2031
05565E-CB-9	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	27,798,814	90.6680	25,568,329	28,200,000	27,892,355		35,860			3.700	3.873	AO	260,850	1,043,400	04/21/2022	04/01/2032
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F				1.E PL	19,189,536	88.6160	17,004,999	19,189,536	19,189,536					4.260	4.297	MON	36,332	817,474	09/15/2017	03/15/2037
05606#-AA-1	BIF III HOLTWOOD LLC SR-UNSEC				2.C PL	32,000,000	89.4840	28,634,880	32,000,000	32,000,000					4.504	4.530	MJSD	16,014	1,080,960	02/15/2018	02/15/2033
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC			1	3.B YE	14,400,355	83.8850	12,555,221	14,967,182	14,643,746		27,331			4.425	4.885	MON	1,840	715,135	08/31/2015	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR			1	4.A YE	4,209,037	84.6650	3,563,581	4,209,037	4,209,037					4.600	4.645	MON	538	208,751	08/31/2015	01/31/2036
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC				1.E PL	36,965,491	78.3440	28,392,570	36,240,899	36,892,554		(18,689)			4.120	4.025	MON	66,361	1,492,682	01/14/2021	01/15/2056
05642*-AB-9	BWC TERMINALS Series B				2.B PL	12,500,000	102.5710	12,821,375	12,500,000	12,500,000					6.250	6.301	MJSD	2,170	397,135	06/27/2024	06/28/2034
05642*-AC-7	BWC Terminal Holdings LLC SERIES C				2.B PL	30,000,000	103.0490	30,914,700	30,000,000	30,000,000					6.400	6.452	MJSD	5,333	976,000	06/11/2024	06/28/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05682*-AD-6	BAIN CAPITAL, LP SR-UNSEC				1.D PL	120,000,000	75.6320	90,758,400	120,000,000	120,000,000					3.410	3.410	AO	863,867	4,092,000	02/09/2021	04/15/2041
05682*-AE-4	BAIN CAPITAL, LP				1.D PL	9,000,000	83.4120	7,507,080	9,000,000	9,000,000					3.180	3.180	AO	60,420	286,200	01/10/2022	04/15/2034
05682*-AF-1	BAIN CAPITAL, LP				1.D PL	21,000,000	80.0380	16,807,980	21,000,000	21,000,000					3.330	3.330	AO	147,630	699,300	01/10/2022	04/15/2037
05682*-AG-9	BAIN CAPITAL, LP				1.D PL	10,000,000	77.8820	7,788,200	10,000,000	10,000,000					3.720	3.720	AO	78,533	372,000	01/10/2022	04/15/2042
05707#-AA-9	BAIRD FINANCIAL CORP SR-UNSEC				1.G PL	50,000,000	98.8800	49,440,000	50,000,000	50,000,000					4.580	4.581	MS	585,222	2,315,000	03/29/2019	03/29/2029
057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC			1	1.G FE	27,605,783	94.9450	26,323,370	27,725,000	27,642,081		3,369			5.125	5.153	MS	418,378	1,420,906	08/19/2010	09/15/2040
058498-AW-6	BALL CORP			1	3.A FE	122,216	85.5760	128,363	150,000	126,061		3,460			2.875	6.290	FA	1,629	4,313	11/16/2023	08/15/2030
058498-AX-4	BALL CORP			1	3.A FE	141,628	84.8750	148,531	175,000	145,489		3,470			3.125	6.244	MS	1,610	5,469	11/16/2023	09/15/2031
058498-AY-2	BALL CORP			1	3.A FE	17,840,000	102.2780	18,246,476	17,840,000	17,840,000					6.875	6.875	JJ	613,250	1,226,500	11/09/2022	03/15/2028
059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	31,617,907	97.6440	32,222,559	33,000,000	32,343,348		58,378			5.200	5.494	JD	76,267	1,716,000	03/15/2005	06/15/2033
059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	26,575,528	72.2660	19,222,844	26,600,000	26,579,976		611			3.500	3.505	FA	351,711	931,000	08/15/2016	08/15/2046
059165-EL-0	BALTIMORE GAS & ELECTRIC			1	1.F FE	14,868,300	66.0610	9,909,164	15,000,000	14,883,405		3,045			3.200	3.246	MS	141,333	480,000	09/09/2019	09/15/2049
059165-EM-8	BALTIMORE GAS & ELECTRIC			1	1.F FE	19,038,133	62.4390	12,003,894	19,225,000	19,057,250		4,374			2.900	2.949	JD	24,779	557,525	06/02/2020	06/15/2050
059165-EN-6	BALTIMORE GAS AND ELECTRIC			1	1.F FE	1,933,152	84.6350	2,031,247	2,400,000	1,990,645		51,744			2.250	5.417	JD	2,400	54,000	11/17/2023	06/15/2031
06051G-FP-9	BANK OF AMERICA CORP SUBORD				2.A FE	10,743,214	99.7250	10,745,405	10,775,000	10,773,849		3,732			3.950	3.986	AO	82,758	425,613	04/16/2015	04/21/2025
06051G-FU-8	BANK OF AMERICA CORP SUBORD				2.A FE	4,131,465	99.5860	3,883,835	3,900,000	3,936,945		(30,493)			4.450	3.614	MS	56,886	173,550	11/16/2017	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	59,800,487	98.5070	58,020,360	58,900,000	59,037,329		(102,328)			3.500	3.315	AO	412,300	2,061,500	06/16/2017	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	15,000,000	96.3760	14,456,392	15,000,000	15,000,000					3.248	3.248	AO	94,733	244,282	10/18/2016	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP SUBORD			2	2.A FE	10,190,000	98.1590	9,815,923	10,000,000	10,052,905		(26,385)			4.183	3.891	MN	41,830	418,300	04/18/2019	11/25/2027
06051G-GM-5	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	88.9390	22,234,857	25,000,000	25,000,000					4.244	4.244	AO	197,464	1,061,000	04/19/2017	04/24/2038
06051G-GR-4	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	50,000,000	96.8250	48,412,616	50,000,000	50,000,000					3.593	3.593	JJ	798,444	1,796,500	07/18/2017	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	25,000,000	77.0850	19,271,188	25,000,000	25,000,000					3.946	3.946	JJ	432,964	986,500	01/18/2018	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	35,231,696	95.8770	34,668,995	36,160,000	35,742,247		95,979			3.419	3.735	JD	37,776	1,236,310	03/25/2019	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	33,535,200	97.4280	32,735,656	33,600,000	33,568,591		6,104			4.271	4.294	JJ	629,830	1,435,056	12/20/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	1,625,000	95.8330	1,557,287	1,625,000	1,625,000					3.974	3.974	FA	25,831	64,578	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	20,000,000	98.3940	19,678,818	20,000,000	20,000,000					3.559	3.559	AO	134,451	711,800	04/17/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP SR UNSEC			2	1.E FE	64,000,000	85.1250	54,479,872	64,000,000	64,000,000					4.078	4.078	AO	492,985	2,609,920	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	9,381,760	92.1200	8,866,571	9,625,000	9,413,560		31,603			3.194	3.615	JJ	134,924	307,423	11/17/2023	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	7,075,000	90.3690	6,393,640	7,075,000	7,075,000					2.884	2.884	AO	39,108	204,043	10/17/2019	10/22/2030
06051G-JA-8	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	2,873,115	78.2830	2,739,892	3,500,000	2,875,670		2,555			4.083	5.436	MS	40,093		10/23/2024	03/20/2051
06051G-JE-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	3,809,216	69.4230	3,679,419	5,300,000	3,820,137		10,921			2.676	5.226	JD	4,728	70,914	10/23/2024	06/19/2041
06051G-KM-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	1,156,044	99.6130	1,195,353	1,200,000	1,176,168		18,128			3.384	5.045	AO	10,039	40,608	11/17/2023	04/02/2026
06051G-LS-6	BANK OF AMERICA CORP			1	1.E FE	1,760,690	102.4690	1,741,976	1,700,000	1,758,011		(2,679)			5.819	4.800	MS	29,127		10/23/2024	09/15/2029
06406G-AA-9	BANK OF NY MELLON CORP SUBORD			1	1.F FE	12,086,690	93.5320	11,317,365	12,100,000	12,095,228		1,161			3.000	3.011	AO	61,508	363,000	10/24/2016	10/30/2028
06406R-AW-7	BANK OF NY MELLON CORP SERIES MTN			2	1.F FE	4,227,850	82.8560	4,142,792	5,000,000	4,425,859		75,588			1.800	3.790	JJ	38,250	90,000	04/14/2022	07/28/2031
06406R-BM-8	BANK OF NY MELLON CORP			2	1.F FE	740,264	103.5620	724,933	700,000	739,476		(788)			5.830	4.950	AO	7,482	20,419	10/23/2024	10/25/2033
06406Y-AB-8	BANK OF NY MELLON CORP			1	1.F FE	9,450,000	100.5990	9,506,591	9,450,000	9,450,000					5.606	4.928	JJ	233,980		07/15/2024	07/21/2039
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B			1	1.E FE	4,840,574	70.4420	3,291,750	4,673,000	4,827,022		(3,863)			3.540	3.345	FA	62,494	165,424	04/14/2021	08/15/2050
06850#-AD-6	BARRIERSAFE SOLUTIONS INTL-INC C-SR-UNSEC			1	2.B	12,000,000	99.1780	11,901,360	12,000,000	12,000,000					4.680	4.680	AO	137,280	561,600	04/03/2014	04/03/2026
06887#-AD-3	BARRY-WEHMILLER COS-INC. B-SR-UNSEC			1	2.C PL	20,000,000	95.7110	19,142,200	20,000,000	20,000,000					3.770	3.770	AO	146,611	754,000	04/07/2015	10/19/2027
06887#-AF-8	BARRY-WEHMILLER COS-INC. D-SR-UNSEC			1	2.C PL	20,000,000	90.7310	18,146,200	20,000,000	20,000,000					3.870	3.869	AO	150,500	774,000	04/07/2015	10/19/2030
06887#-AG-6	BARRY-WEHMILLER COS-INC.				2.C PL	4,582,548	82.0530	4,430,862	5,400,000	4,744,929		65,001			3.050	4.891	JJ	74,115	164,700	05/23/2022	01/20/2033
06887#-AJ-0	BARRY-WEHMILLER COMPANIES INC.				2.C PL	45,000,000	102.5430	46,144,350	45,000,000	45,000,000					6.060	6.059	AO	674,175	2,727,000	09/25/2023	10/02/2033
070101-E#-3	BASIN ELECTRIC POWER COOP B-SR-SEC			1	1.F	12,368,760	90.5060	10,860,720	12,000,000	12,296,633		(8,306)			5.100	4.907	AO	151,300	612,000	02/19/2014	10/01/2049
070101-E*-7	BASIN ELECTRIC POWER COOP SR-SEC			1	1.F	40,000,000	99.1060	39,642,400	40,000,000	40,000,000					5.590	5.590	AO	391,300	2,236,000	10/21/2009	04/28/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
070101-G@-3	BASIN ELECTRIC POWER COOP C-SR-SEC			1	1.G FE	75,000,000	90.3910	67,793,250	75,000,000	75,000,000					4.740	4.740	JD	158,000	3,555,000	07/07/2015	06/15/2044
07030U-B*-2	BASTION FUNDING I				1.F PL	692,738	102.6990	711,433	692,738	692,738					7.801	7.801	MON	2,402	58,750	11/13/2023	10/15/2038
07086*-AA-0	BATH COUNTY ENERGY-LLC SR-UNSEC				2.B PL	30,000,000	92.2570	27,677,100	30,000,000	30,000,000					4.590	4.617	MJSD	3,825	1,721,250	05/03/2018	05/03/2033
071813-CP-2	BAXTER INTERNATIONAL INC			1	2.B FE	33,650,000	90.1420	30,332,779	33,650,000	33,650,000					2.272	2.271	JD	63,711	764,528	06/10/2022	12/01/2028
071813-CS-6	BAXTER INTERNATIONAL INC			1	2.B FE	28,749,598	83.4130	23,981,208	28,750,000	28,750,336		(43)			2.539	2.539	FA	304,151	729,963	06/10/2022	02/01/2032
072732-AC-4	BAYER CORP CO.GUARNT				2.B FE	29,375,050	103.2250	30,967,561	30,000,000	29,856,562		39,957			6.650	6.823	FA	753,667	1,995,000	04/04/2003	02/15/2028
07274E-AL-7	BAYER US FINANCE LLC SERIES 144A			1	2.B FE	16,307,327	101.7410	16,634,638	16,350,000	16,310,841		3,166			6.500	6.536	MN	118,083	1,062,750	11/16/2023	11/21/2033
07274N-AN-3	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	23,510,636	83.3310	19,874,387	23,850,000	23,588,764		13,583			4.625	4.736	JD	18,384	1,103,063	06/28/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	10,613,364	77.9110	8,297,569	10,650,000	10,617,520		726			4.875	4.897	JD	8,653	519,188	06/18/2018	06/25/2048
07274N-AZ-6	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	15,946,000	86.0280	14,624,770	17,000,000	16,014,351		68,351			4.200	4.971	JJ	329,233	714,000	07/12/2018	07/15/2034
07274N-BC-6	BAYER US FINANCE II LLC CO.GUARNT				2.B FE	3,859,835	92.5510	3,239,273	3,500,000	3,778,375		(14,433)			5.875	5.046	AO	43,410	205,625	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	18,986,823	66.8020	15,295,016	22,896,000	19,258,651		127,650			3.600	4.968	JJ	380,074	824,256	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	33,956,539	75.8580	26,550,158	35,000,000	34,118,457		28,063			4.650	4.855	MN	207,958	1,627,500	07/12/2018	11/15/2043
07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT			2	2.B FE	45,815,569	68.9180	35,780,282	51,917,000	46,681,794		151,368			3.950	4.728	AO	432,930	2,050,722	07/30/2018	04/15/2045
07330M-AA-5	BRANCH BANKING & TRUST SUBORD			1	1.G FE	39,902,400	98.1160	39,246,251	40,000,000	39,981,253		9,740			3.800	3.827	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST SUBORD			1	1.G FE	46,402,628	99.2090	46,206,502	46,575,000	46,560,659		19,786			3.625	3.670	MS	492,434	1,688,344	09/16/2015	09/16/2025
073685-AK-5	BEACON ROOFING SUPPLY IN SERIES 144A			1	3.B FE	3,515,000	101.4550	3,566,138	3,515,000	3,515,000					6.500	6.500	FA	95,198	229,110	07/17/2023	08/01/2030
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR			1	3.A PL	36,137,557	98.1900	35,483,467	36,137,557	36,137,557					4.890	4.920	MJSD	4,909	2,216,460	09/04/2015	10/08/2025
073952-AB-9	BEACON FUNDING TRUST SERIES 144A			1	2.B FE	55,164,400	98.7560	54,316,009	55,000,000	55,163,827		(573)			6.266	6.244	FA	536,091		12/17/2024	08/15/2054
075887-BW-8	BECTON DICKINSON AND CO SR UNSEC			1	2.B FE	25,526,256	97.6340	25,461,907	26,079,000	25,903,976		67,033			3.700	3.992	JD	67,009	964,923	09/26/2018	06/06/2027
075887-CL-1	BECTON DICKINSON AND CO			1	2.B FE	26,785,737	83.3080	23,144,505	27,782,000	27,103,333		101,979			1.957	2.389	FA	211,436	543,694	10/20/2021	02/11/2031
075887-CQ-0	BECTON DICKINSON AND CO			1	2.B FE	3,007,290	99.5070	2,985,215	3,000,000	3,007,008		(282)			4.693	4.610	FA	53,970		10/23/2024	02/13/2028
081437-AS-4	BEMIS COMPANY INC				2.B FE	11,202,425	96.8080	11,229,772	11,600,000	11,486,019		63,883			3.100	3.702	MS	105,882	359,600	04/23/2020	09/15/2026
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	9,900,800	87.6500	8,655,409	9,875,000	9,889,648		(2,578)			2.630	2.600	JD	8,657	259,713	06/12/2020	06/19/2030
084423-AP-7	BERKLEY -WR CORP SR UNSEC			1	2.A FE	19,601,550	103.4560	20,691,141	20,000,000	19,743,316		13,307			6.250	6.402	FA	472,222	1,250,000	09/21/2007	02/15/2037
084423-AT-9	BERKLEY -WR CORP SR UNSEC			1	2.A FE	34,723,450	87.6090	30,663,295	35,000,000	34,779,184		6,665			4.750	4.800	FA	692,708	1,662,500	08/04/2014	08/01/2044
084423-AU-6	BERKLEY WR CORPORATION			1	2.A FE	29,715,090	75.7350	22,417,623	29,600,000	29,703,765		(2,686)			4.000	3.977	MN	161,156	1,184,000	06/03/2020	05/12/2050
084423-AV-4	BERKLEY WR CORPORATION			1	2.A FE	5,270,800	68.7460	3,437,295	5,000,000	5,252,876		(5,858)			3.550	3.265	MS	44,868	177,500	10/21/2021	03/30/2052
084423-AW-2	BERKLEY WR CORPORATION			1	2.A FE	27,866,367	58.7950	16,403,713	27,900,000	27,867,919		374			3.150	3.155	MS	222,154	878,850	09/17/2021	09/30/2061
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	15,395,698	94.0890	14,630,869	15,550,000	15,400,533		4,537			3.700	3.892	JJ	265,300	449,550	10/23/2024	07/15/2030
084659-AX-9	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	6,962,598	78.9420	5,525,967	7,000,000	6,965,491		723			4.250	4.282	AO	62,806	297,500	03/03/2021	10/15/2050
084664-BV-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			1	1.C FE	9,719,934	86.5290	8,479,813	9,800,000	9,739,663		2,112			4.300	4.349	MN	53,846	421,400	05/08/2013	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	16,167,613	82.7430	13,445,781	16,250,000	16,177,656		1,757			4.200	4.230	FA	257,833	682,500	08/07/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	12,002,543	83.5060	10,125,080	12,125,000	12,016,282		2,539			4.250	4.310	JJ	237,616	515,313	01/04/2019	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FIN			1	1.C FE	26,296,880	62.7520	16,252,645	25,900,000	26,262,564		(9,887)			2.850	2.772	AO	155,832	738,150	10/30/2020	10/15/2050
084664-DA-6	BERKSHIRE HATHAWAY FIN			1	1.C FE	29,989,500	87.6040	26,281,077	30,000,000	29,992,143		970			2.875	2.879	MS	253,958	862,500	03/07/2022	03/15/2032
084670-CW-6	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	92.3050	5,866,416	6,355,461	6,355,461				(736,738)	0.437	0.437	AO	5,863	28,799	04/08/2021	04/15/2031
084670-CZ-9	BERKSHIRE HATHAWAY INC				1.C FE	9,151,643	79.7250	5,066,907	6,355,461	6,355,461				(736,738)	0.969	0.969	AO	13,001	63,858	04/08/2021	04/15/2041
08576P-AA-9	BERRY GLOBAL INC SECURED			1	3.B FE	5,562,000	98.4600	5,476,349	5,562,000	5,562,000					4.500	4.500	FA	94,554	250,290	01/19/2018	02/15/2026
08658E-AA-5	BESTFOODS SR UNSEC				1.E FE	1,805,552	105.4340	1,686,951	1,600,000	1,648,193		(13,034)			6.625	5.608	AO	22,378	106,000	12/15/2005	04/15/2028
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L			1	1.G FE	47,395,000	60.9510	28,887,664	47,395,000	47,395,000					3.080	3.080	JJ	729,883	1,459,766	11/02/2021	07/01/2051
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	4.A	1,642,388	98.1230	1,611,560	1,642,388	1,642,388					5.697	5.764	MON	4,159	93,559	03/14/2007	12/15/2031
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			1	4.A	1,887,446	99.9640	1,876,794	1,877,470	1,880,398		(506)			6.210	6.228	MON	5,182	116,576	11/16/2007	09/15/2030
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			1	4.A	2,036,468	99.9060	2,034,554	2,036,468	2,036,468					6.320	6.403	MON	5,720	128,775	11/19/2008	10/15/2033
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC			1	4.A	2,552,334	101.5400	2,591,640	2,552,334	2,552,334					6.720	6.814	MON	7,623	171,601	06/05/2009	12/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			1	4.A	2,392,508	100.9000	2,414,041	2,392,508	2,392,508					6.570	6.660	MON	6,986	157,188	06/04/2009	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC			1	4.A	2,999,552	102.0740	3,061,763	2,999,552	2,999,552					6.850	6.948	MON	9,132	205,460	07/09/2009	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC			1	4.A	4,038,279	102.1000	4,123,082	4,038,279	4,038,279					6.850	6.948	MON	12,294	276,612	08/11/2009	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC			1	1.B	15,080,744	105.2250	15,868,712	15,080,744	15,080,744					6.489	6.576	MON	43,493	978,526	05/14/2010	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC			1	4.A	2,187,157	101.9660	2,230,156	2,187,157	2,187,157					6.820	6.917	MON	6,630	149,158	06/11/2010	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC			1	2.B	2,459,767	98.4440	2,421,493	2,459,767	2,459,767					6.043	6.119	MON	6,606	148,644	08/10/2011	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC			1	1.B	2,603,258	96.1180	2,502,199	2,603,258	2,603,258					3.983	4.016	MON	4,608	103,767	05/21/2012	06/15/2032
08888@-AA-6	BIF II SAFE HARBOR HLDGS LLC				2.C PL	60,000,000	97.7800	58,668,000	60,000,000	60,000,000					4.610	4.635	MJSD	7,683	2,766,000	12/16/2016	12/31/2026
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES				1.G PL	13,710,513	100.0000	13,710,513	13,710,513	13,710,513					5.000	4.607	MJSD	28,564	497,653	09/19/2024	06/30/2042
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES				2.B PL	5,025,231	100.0000	5,025,231	5,025,231	5,025,231					6.000	5.481	MJSD	12,563	110,741	09/19/2024	06/30/2042
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES				3.B PL	8,375,386	100.0000	8,375,386	8,375,386	8,375,386					7.000	6.360	MJSD	24,428	88,899	09/19/2024	06/30/2042
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A			1	2.A FE	11,518,405	72.2340	8,665,175	11,996,000	11,535,529		7,813			4.000	4.230	MN		479,840	11/07/2023	05/17/2051
09031W-AD-5	BIMBO BAKERIES USA INC SERIES 144A			1	2.A FE	22,146,276	104.2510	23,143,766	22,200,000	22,156,472		10,196			6.400	6.429	JJ	655,147	998,507	10/30/2023	01/15/2034
09031W-AE-3	BIMBO BAKERIES USA INC SERIES 144A			1	2.A FE	17,912,000	96.4570	17,362,175	18,000,000	17,918,030		6,030			5.375	5.430	JJ	462,250	483,750	03/11/2024	01/09/2036
09056#-AA-8	TERRA FDG-BIO MED-UW-LLC UNIVERSITY OF WASHINGTON				1.B PL	150,500,000	74.1000	111,520,500	150,500,000	150,500,000					3.875	3.906	MON	259,194	5,831,875	08/31/2016	09/15/2061
090572-AQ-1	BIO RAD LABS			1	2.B FE	41,394,338	89.5270	37,489,473	41,875,000	41,460,932		45,689			3.700	3.851	MS	456,205	1,549,375	11/17/2023	03/15/2032
090572-AR-9	BIO RAD LABS			1	2.B FE	9,405,396	96.7370	9,117,453	9,425,000	9,416,074		3,852			3.300	3.345	MS	91,580	311,025	02/23/2022	03/15/2027
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2.A FE	11,066,367	98.9650	10,985,111	11,100,000	11,095,866		3,827			3.950	3.987	JJ	202,174	438,450	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2.A FE	29,481,580	96.5110	28,319,224	29,343,000	29,367,296		(15,333)			3.150	3.094	JJ	426,207	924,305	10/12/2016	01/15/2027
092113-AR-0	BLACK HILLS CORP			1	2.A FE	34,493,208	91.4370	31,222,013	34,146,000	34,330,080		(38,489)			3.050	2.920	AO	219,862	1,041,453	06/12/2020	10/15/2029
092113-AT-6	BLACK HILLS CORP			1	2.A FE	16,320,135	87.2610	14,280,270	16,365,000	16,339,090		4,371			2.500	2.531	JD	18,183	409,125	06/12/2020	06/15/2030
092114-A*-8	BLACK HILLS POWER-INC. AG-SR-SEC			1	1.F	26,000,000	82.2340	21,380,840	26,000,000	26,000,000					4.430	4.430	AO	223,961	1,151,800	10/01/2014	10/20/2044
092114-AB-3	BLACK HILLS POWER INC 1ST MORTG			1	1.F FE	12,991,030	101.9710	13,256,188	13,000,000	12,993,752		253			6.125	6.130	MN	132,708	796,250	10/22/2009	11/01/2039
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	17,878,998	94.4690	17,028,101	18,025,000	17,955,885		14,627			3.250	3.346	AO	99,263	585,813	04/17/2019	04/30/2029
09247X-AR-2	BLACKROCK INC			1	1.D FE	43,967,915	84.2630	37,180,998	44,125,000	44,031,810		14,326			1.900	1.937	JJ	356,309	838,375	04/27/2020	01/28/2031
09247X-AT-8	BLACKROCK INC			1	1.D FE	4,950,200	97.9200	4,896,005	5,000,000	4,956,661		4,090			4.750	4.877	MN	23,750	237,500	05/17/2023	05/25/2033
093536-AA-8	BRIGHTLINE EAST LLC SERIES 144A			1	4.B FE	28,958,450	95.4380	27,677,020	29,000,000	28,959,002		552			11.000	11.044	JJ	1,595,000	444,889	12/06/2024	01/31/2030
09522*-AA-8	BLUE AND GOLD TENANT LLC SR-UNSEC				1.G PL	37,000,000	79.1120	29,271,440	37,000,000	37,000,000					3.650	3.650	MS	341,376	1,350,500	01/22/2020	03/31/2045
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE				1.F	3,721,250	98.9310	3,681,470	3,721,250	3,721,250					3.650	3.677	MON	6,037	133,693	09/28/2016	09/15/2025
09582*-AB-3	BLUE OWL GP STAKES III FING SP				1.B PL	30,000,000	102.0890	30,626,700	30,000,000	30,000,000					6.300	6.341	JAJO	425,250	572,250	05/22/2024	06/12/2027
09583*-AB-2	Blue Owl NLT Operating Partner				2.B PL	25,000,000	100.1940	25,048,500	25,000,000	25,000,000					6.320	6.319	FA	539,833		08/07/2024	08/29/2029
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC			4	2.C	31,031,983	82.8410	25,707,205	31,031,983	31,031,983					4.203	4.239	MON	57,968	1,459,433	06/25/2019	03/15/2043
097023-AG-0	BOEING CO SR UNSEC				2.C FE	25,081,681	114.5340	28,633,383	25,000,000	25,038,721		(3,997)			8.625	8.595	MN	275,521	2,156,250	12/19/1991	11/15/2031
097023-AM-7	BOEING CO SR UNSEC				2.C FE	8,947,075	100.8590	10,085,881	10,000,000	9,958,986		85,557			7.250	8.192	JD	32,222	725,000	10/26/1994	06/15/2025
097023-AS-4	BOEING CO SR UNSEC			1	2.C FE	16,234,780	103.8330	15,574,911	15,000,000	15,772,228		(37,674)			6.625	6.051	FA	375,417	993,750	01/03/2005	02/15/2038
097023-AU-9	BOEING CO SR UNSEC			1	2.C FE	10,830,440	103.3440	11,367,868	11,000,000	10,921,454		7,217			6.125	6.238	FA	254,528	673,750	02/25/2009	02/15/2033
097023-BK-0	BOEING CO SR UNSEC			1	2.C FE	9,632,411	78.4510	7,786,257	9,925,000	9,751,456		14,020			3.300	3.506	MS	109,175	327,525	02/18/2015	03/01/2035
097023-BL-8	BOEING CO SR UNSEC			1	2.C FE	13,621,260	66.8260	9,472,630	14,175,000	13,739,519		14,174			3.500	3.717	MS	165,375	496,125	06/22/2015	03/01/2045
097023-BZ-7	BOEING CO SR UNSEC			1	2.C FE	1,206,205	66.5470	865,112	1,300,000	1,218,960		2,086			3.625	4.042	MS	15,708	47,125	02/21/2018	03/01/2048
097023-CB-9	BOEING CO SR UNSEC			2	2.C FE	2,146,659	68.5570	1,576,800	2,300,000	2,164,626		3,239			3.850	4.245	MN	14,758	88,550	10/29/2018	11/01/2048
097023-CD-5	BOEING CO SR UNSEC			2	2.C FE	15,000,880	92.1460	14,006,220	15,200,000	15,108,013		20,303			3.200	3.357	MS	162,133	486,400	04/30/2019	03/01/2029
097023-CF-0	BOEING CO SR UNSEC			2	2.C FE	1,505,338	64.3780	1,013,946	1,575,000	1,510,020		872			3.825	4.049	MS	20,081	60,244	02/13/2019	03/01/2059
097023-CJ-2	BOEING CO SR UNSEC			2	2.C FE	15,152,880	83.6770	12,718,946	15,200,000	15,167,771		2,858			3.600	3.627	MN	91,200	547,200	04/30/2019	05/01/2034
097023-CP-8	BOEING CO SR UNSEC			2	2.C FE	25,035,632	79.6260	19,966,132	25,075,000	25,047,227		2,292			3.250	3.263	FA	339,557	814,938	07/29/2019	02/01/2035
097518-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC				1.G	14,652,354	81.2200	11,900,642	14,652,354	14,652,354					3.650	3.678	MON	22,284	534,811	06/30/2020	06/15/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09951L-AA-1	BOOZ ALLEN HAMILTON INC SERIES 144A			1	2.C FE	6,176,880	94.8120	6,221,559	6,562,000	6,305,282		60,321			3.875	5.035	MS	84,759	254,278	10/20/2022	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A			1	2.C FE	11,450,000	94.1180	11,152,942	11,850,000	11,535,733		45,348			4.000	4.522	JJ	237,000	474,000	08/29/2022	07/01/2029
099724-AL-0	BORGWARNER INC			1	2.A FE	772,822	95.1200	737,176	775,000	774,180		313			2.650	2.694	JJ	10,269	20,538	06/16/2020	07/01/2027
100743-AJ-2	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	20,000,000	82.3110	16,462,160	20,000,000	20,000,000					4.487	4.487	FA	339,018	897,400	02/14/2012	02/15/2042
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	8,417,081	95.2640	8,025,994	8,425,000	8,422,706		839			3.150	3.161	FA	110,578	265,388	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	2.A FE	5,600,000	90.7460	5,081,758	5,600,000	5,600,000					3.001	3.001	FA	70,023	168,056	07/24/2019	08/01/2029
10112R-AY-0	BOSTON PROPERTIES LP SR UNSEC			1	2.B FE	9,160,200	96.2480	9,624,782	10,000,000	9,785,614		116,376			2.750	4.034	AO	68,750	275,000	01/30/2019	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2.B FE	17,058,447	99.9200	17,086,241	17,100,000	17,099,757		6,329			3.200	3.238	JJ	252,320	547,200	11/17/2017	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LP SR UNSEC			2	2.B FE	13,874,285	91.7640	12,755,194	13,900,000	13,887,424		2,562			3.400	3.422	JD	13,128	472,600	06/12/2019	06/21/2029
10112R-BD-5	BOSTON PROPERTIES LP			1	2.B FE	24,712,875	87.9370	21,764,399	24,750,000	24,726,921		3,380			3.250	3.267	JJ	337,391	804,375	05/01/2020	01/30/2031
10112R-BE-3	BOSTON PROPERTIES INC			1	2.B FE	20,384,400	80.9580	16,191,528	20,000,000	20,268,708		(34,965)			2.550	2.341	AO	127,500	510,000	08/23/2021	04/01/2032
10112R-BF-0	BOSTON PROPERTIES LP			1	2.B FE	14,993,850	77.0560	11,558,470	15,000,000	14,995,355		471			2.450	2.454	AO	91,875	367,500	09/15/2021	10/01/2033
101137-AU-1	BOSTON SCIENTIFIC CORP			1	2.A FE	8,975,300	87.8080	8,780,778	10,000,000	8,984,666		9,366			4.700	5.462	MS	156,667	235,000	07/24/2024	03/01/2049
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.A FE	42,615,280	89.2890	37,501,421	42,000,000	42,348,767		(63,398)			2.650	2.476	JD	92,750	1,113,000	04/19/2021	06/01/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC				2.C PL	57,465,469	85.9300	49,380,078	57,465,469	57,465,469					3.920	3.920	JD	6,257	2,252,646	12/16/2019	09/30/2038
10334#-AA-0	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	20,000,000	98.3930	19,678,600	20,000,000	20,000,000					4.140	4.138	FA	328,900	828,000	04/10/2018	02/08/2026
10334#-AC-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	7,000,000	96.2040	6,734,280	7,000,000	7,000,000					4.300	4.300	FA	119,564	301,000	04/10/2018	02/08/2028
10334#-AG-7	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	98.1790	29,453,700	30,000,000	30,000,000					4.640	4.640	MS	421,467	1,392,000	03/13/2019	03/12/2027
10334#-AH-5	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	30,000,000	93.7880	28,136,400	30,000,000	30,000,000					3.530	3.529	FA	405,950	1,059,000	02/13/2020	02/13/2028
10334#-AL-6	BOYD WATTERSON GSA REIT SR-UNSEC				2.C PL	15,000,000	93.1590	13,973,850	15,000,000	15,000,000					3.160	3.160	JD	10,533	474,000	12/22/2020	12/23/2027
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.E FE	11,658,063	98.2070	12,079,400	12,300,000	12,169,628		93,119			3.119	3.940	MN	60,743	383,637	12/14/2018	05/04/2026
10373Q-BV-1	BP CAP MARKETS AMERICA			1	1.E FE	1,387,050	96.7340	1,354,272	1,400,000	1,387,310		260			4.893	5.023	MS	20,931		10/23/2024	09/11/2033
10373Q-CA-6	BP CAP MARKETS AMERICA			1	1.E FE	5,000,000	98.4880	4,924,419	5,000,000	5,000,000					5.227	5.227	MN	31,943	130,675	05/15/2024	11/17/2034
10567@-AA-0	BRAVES STADIUM CO-LLC			1	2.A PL	41,289,531	85.1970	35,177,441	41,289,531	41,289,531					3.770	3.771	MS	393,478	1,556,615	10/13/2016	09/30/2041
106230-AC-9	BRAZOS SECURITIZATN LLC SERIES 144A				1.A FE	45,000,000	97.6980	43,964,268	45,000,000	45,000,000					5.413	5.411	MS	811,950	2,435,850	12/08/2022	09/01/2050
10805@-AA-2	BRIDGE INVESTMENT GROUP LLC				1.G PL	21,000,000	99.4070	20,875,470	21,000,000	21,000,000					3.900	3.900	JJ	361,725	819,000	07/22/2020	07/22/2025
10805@-AB-0	BRIDGE INV GROUP LLC SR-UNSEC				1.G PL	35,000,000	97.8550	34,249,250	35,000,000	35,000,000					4.150	4.150	JJ	641,521	1,452,500	07/22/2020	07/22/2027
10806*-AC-9	BRIDGE INV GROUP LLC				1.G PL	71,000,000	102.8820	73,046,220	71,000,000	71,000,000					5.990	5.990	MS	1,086,852	4,252,900	01/20/2023	03/29/2030
10862@-AA-2	200 Crossing Properties LLC				1.D PL	61,001,147	71.9000	42,999,828	59,805,046	60,953,312		(17,830)			3.915	3.842	MON	97,557	2,340,865	03/24/2022	03/15/2057
110122-AU-2	BRISTOL-MYERS SQUIBB CO SR UNSEC			1	1.F FE	30,118,189	73.4150	23,606,698	32,155,000	30,694,491		58,490			3.250	3.600	FA	435,432	1,045,038	06/16/2017	08/01/2042
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	4,844,858	98.2260	4,769,832	4,856,000	4,853,087		1,928			3.200	3.243	JD	6,906	155,392	07/15/2020	06/15/2026
110122-CQ-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,977,236	86.3180	6,042,291	7,000,000	6,981,305		928			4.125	4.150	JD	12,833	288,750	07/15/2020	06/15/2039
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	2,172,293	97.9040	1,958,075	2,000,000	2,071,679		(23,700)			3.900	2.599	FA	28,383	78,000	07/15/2020	02/20/2028
110122-DR-6	BRISTOL MYERS SQUIBB CO			1	1.F FE	33,999,611	66.1510	23,119,818	34,950,000	34,110,617		39,005			2.350	2.524	MN	109,510	821,325	03/25/2022	11/13/2040
110122-DS-4	BRISTOL MYERS SQUIBB CO			1	1.F FE	28,936,904	57.8800	18,492,116	31,949,000	29,084,297		58,573			2.550	3.009	MN	108,627	814,700	05/02/2022	11/13/2050
110122-DU-9	BRISTOL MYERS SQUIBB CO			1	1.F FE	19,528,852	87.0780	17,067,243	19,600,000	19,546,975		6,518			2.950	2.992	MS	170,248	578,200	02/15/2022	03/15/2032
110122-DV-7	BRISTOL MYERS SQUIBB CO			1	1.F FE	8,421,101	77.3000	6,531,808	8,450,000	8,424,146		1,074			3.550	3.574	MS	88,326	299,975	02/15/2022	03/15/2042
11120V-AA-1	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	61,123,575	99.8680	61,428,847	61,510,000	61,502,479		86,598			3.850	3.997	FA	986,723	2,368,135	11/17/2023	02/01/2025
11120V-AC-7	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	20,353,762	98.9360	20,182,864	20,400,000	20,390,738		5,045			4.125	4.152	JD	37,400	841,500	06/22/2016	06/15/2026
11120V-AE-3	BRIXMOR OPERATING PART SR UNSEC			1	2.B FE	13,082,598	97.9520	13,541,917	13,825,000	13,611,647		90,209			3.900	4.646	MS	158,757	539,175	05/03/2018	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART			1	2.B FE	1,801,480	95.9630	1,919,269	2,000,000	1,836,582		31,623			4.125	6.293	MN	10,542	82,500	11/17/2023	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PART			1	2.B FE	14,467,984	94.5400	13,377,412	14,150,000	14,349,851		(35,333)			4.050	3.743	JJ	286,538	573,075	06/22/2021	07/01/2030
11120V-AK-9	BRIXMOR OPERATING PART			1	2.B FE	12,632,994	91.3770	11,540,910	12,630,000	12,631,808		(555)			2.250	2.245	AO	71,044	284,175	10/26/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PART				2.B FE	28,879,652	83.9080	25,508,013	30,400,000	29,260,907		144,996			2.500	3.109	FA	285,000	760,000	04/14/2022	08/16/2031
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC			1	1.A	3,625,406	106.6450	3,866,314	3,625,406	3,625,406					7.550	7.635	MON	22,810	268,135	12/31/2003	01/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11134#-AA-0	BROADSTONE NET LEASE-LLC				2.B FE	35,000,000	98.1000	34,335,000	35,000,000	35,000,000					4.840	4.840	AO	343,506	1,694,000	04/18/2017	04/18/2027
11134#-AB-8	BROADSTONE NET LEASE-LLC SR-UNSEC				2.B FE	70,000,000	98.2640	68,784,800	70,000,000	70,000,000					5.090	5.090	JJ	1,771,603	3,563,000	09/13/2018	07/02/2028
11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.B FE	1,493,948	98.4380	1,476,572	1,500,000	1,498,438		723			3.875	3.929	JJ	26,802	58,125	02/07/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.B FE	2,473,927	96.2820	2,382,972	2,475,000	2,474,756		75			3.500	3.503	JJ	39,944	86,625	02/07/2018	01/15/2028
11135F-AQ-4	BROADCOM INC SERIES WI			1	2.B FE	7,983,320	95.6870	7,647,271	7,992,000	7,988,939		452			4.150	4.157	MN	42,380	331,668	08/07/2020	11/15/2030
11135F-BP-5	BROADCOM INC SERIES 144A			1	2.B FE	1,354,512	81.6670	1,111,490	1,361,000	1,355,737		400			3.137	3.179	MN	5,455	42,695	09/24/2021	11/15/2035
11135F-BQ-3	BROADCOM INC SERIES 144A			1	2.B FE	431,007	80.5540	348,799	433,000	431,350		113			3.187	3.226	MN	1,763	13,800	09/24/2021	11/15/2036
11135F-BT-7	BROADCOM INC SERIES 144A			1	2.B FE	9,354,469	93.7730	8,791,212	9,375,000	9,359,245		1,818			4.150	4.177	AO	82,135	389,063	03/31/2022	04/15/2032
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC			1	2.C PL	19,813,812	88.8990	17,614,281	19,813,812	19,813,812					4.820	4.819	JD	2,653	955,026	10/30/2014	06/30/2039
11283#-AB-7	BROOKFIELD POWER NY FINANCE L. 2-SR-SEC			1	2.B PL	10,000,000	100.3590	10,035,900	10,000,000	10,000,000					5.910	5.910	JD	21,342	591,000	12/16/2005	12/16/2025
11283#-AE-1	BROOKFIELD POWER NY FINANCE L. SR-SEC				2.B PL	60,000,000	92.6360	55,581,600	60,000,000	60,000,000					4.290	4.290	JD	107,250	2,574,000	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL				2.B PL	43,750,000	89.6490	39,221,438	43,750,000	43,750,000					4.398	4.423	MJSD	5,345	1,924,125	07/10/2017	07/10/2032
114259-AN-4	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	20,000,000	98.0750	19,615,032	20,000,000	20,000,000					3.407	3.407	MS	210,098	681,400	03/07/2016	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	4,000,000	80.7550	3,230,217	4,000,000	4,000,000					4.504	4.504	MS	55,549	180,160	03/07/2016	03/10/2046
114259-AT-1	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	10,000,000	94.6800	9,468,020	10,000,000	10,000,000					3.865	3.865	MS	125,613	386,500	02/27/2019	03/04/2029
114259-AU-8	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	15,000,000	78.5250	11,778,776	15,000,000	15,000,000					4.487	4.487	MS	218,741	673,050	02/27/2019	03/04/2049
115637-AU-4	BROWN FORMAN CORP			1	1.G FE	6,848,324	97.5290	6,680,709	6,850,000	6,848,693		35			4.750	4.751	AO	68,690	325,375	03/28/2023	04/15/2033
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC			1	1.F	16,445,842	92.4560	15,205,167	16,445,842	16,445,842					4.253	4.277	MON	58,287	699,440	05/08/2014	07/10/2035
12008R-AR-8	BUILDERS FIRSTSOURCE INC SERIES 144A			1	3.C FE	32,328,123	99.4190	32,097,527	32,285,000	32,314,036		(5,049)			6.375	6.353	JD	91,474	2,058,169	11/16/2023	06/15/2032
12008R-AS-6	BUILDERS FIRSTSOURCE INC SERIES 144A			1	3.C FE	44,865,000	98.6940	44,278,883	44,865,000	44,865,000					6.375	6.375	MS	953,381	1,445,962	02/26/2024	03/01/2034
12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	19,932,600	102.6730	20,534,569	20,000,000	19,951,587		1,925			5.750	5.774	MN	191,667	1,150,000	05/12/2010	05/01/2040
12189L-AC-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	10,765,059	94.5690	10,653,209	11,265,000	10,903,574		13,822			5.050	5.349	MS	189,628	568,883	05/16/2011	03/01/2041
12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	25,918,880	98.2930	25,556,067	26,000,000	25,941,177		2,180			5.400	5.421	JD	117,000	1,404,000	05/16/2011	06/01/2041
12189L-AG-6	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	4,993,550	93.1310	4,656,543	5,000,000	4,995,479		171			4.950	4.958	MS	72,875	247,500	08/17/2011	09/15/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	14,937,750	86.7220	13,008,278	15,000,000	14,955,179		1,712			4.400	4.425	MS	194,333	660,000	02/28/2012	03/15/2042
12189L-AU-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	4,972,300	87.1510	4,357,571	5,000,000	4,978,109		676			4.550	4.584	MS	75,833	227,500	08/11/2014	09/01/2044
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSEC			2	1.F FE	7,245,396	80.1580	5,851,501	7,300,000	7,251,726		1,153			4.150	4.194	JD	13,464	302,950	07/25/2018	12/15/2048
12189L-BL-4	BURLINGTN NORTH SANTA FE			1	1.F FE	1,124,112	98.2330	1,080,561	1,100,000	1,124,112					5.500	5.350	MS	34,283		10/23/2024	03/15/2055
12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC				1.F FE	15,924,750	108.2670	16,240,022	15,000,000	15,562,266		(29,174)			6.530	6.098	JJ	451,658	979,500	04/25/2003	07/15/2037
12189T-AA-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	31,506,650	102.4010	35,840,443	35,000,000	34,723,530		269,162			7.000	7.877	JD	108,889	2,450,000	06/07/1996	12/15/2025
12189T-AG-9	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	11,635,920	105.3200	12,638,454	12,000,000	11,919,834		23,962			6.875	7.133	JD	68,750	825,000	03/15/2002	12/01/2027
12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC				1.F FE	23,950,194	108.1620	23,795,638	22,000,000	22,563,595		(110,747)			7.082	6.393	MN	207,739	1,558,040	01/03/2005	05/13/2029
12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	4,081,359	107.1890	4,019,571	3,750,000	3,844,467		(19,241)			6.750	6.062	MS	74,531	253,125	01/03/2005	03/15/2029
12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	19,902,510	107.6930	21,538,562	20,000,000	19,940,825		3,384			6.200	6.236	FA	468,444	1,240,000	08/14/2006	08/15/2036
12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.F FE	9,991,300	106.8540	10,685,357	10,000,000	9,994,849		273			6.150	6.156	MN	102,500	615,000	04/10/2007	05/01/2037
124857-AT-0	CBS CORP CO.GUARNT			1	2.C FE	19,685,819	94.1040	18,863,128	20,045,000	19,923,211		36,203			3.375	3.582	FA	255,574	676,519	10/18/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2.C FE	984,449	94.1450	941,445	1,000,000	993,731		1,686			3.700	3.898	JD	3,083	37,000	12/13/2018	06/01/2028
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SR UNSEC			1	3.C FE	141,750	98.2620	147,393	150,000	144,216		2,221			5.125	6.946	MN	1,281	7,688	11/16/2023	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC CAP CORP SERIES 144A			2	3.C FE	69,431	96.3890	72,292	75,000	70,760		1,195			5.000	7.073	FA	1,563	3,750	11/16/2023	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC CAP CORP SERIES 144A			2	3.C FE	45,455	95.5430	47,772	50,000	46,233		698			5.375	7.407	JD	224	2,688	11/16/2023	06/01/2029
1248EP-CD-3	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	150,931	91.3170	159,804	175,000	154,461		3,172			4.750	7.537	MS	2,771	8,313	11/16/2023	03/01/2030
1248EP-CK-7	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	121,940	87.1530	130,729	150,000	125,366		3,082			4.250	7.680	FA	2,656	6,375	11/16/2023	02/01/2031
1248EP-CL-5	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	177,127	84.1390	189,312	225,000	181,122		3,598			4.500	7.691	JD	844	10,125	11/16/2023	06/01/2033
1248EP-CQ-4	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	102,784	87.7680	109,710	125,000	105,070		2,055			4.750	7.714	FA	2,474	5,938	11/16/2023	02/01/2032
1248EP-CS-0	CCO HLDGS LLC CAP CORP SERIES 144A			1	3.C FE	60,192,048	99.1450	59,685,383	60,200,000	60,192,948		858			6.375	6.378	MS	1,279,250	3,834,563	07/10/2024	09/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248EP-CT-8	CCO HOLDINGS LLC CAP CORP SERIES 144A			1	3.C FE	73,895	101.9480	76,461	75,000	74,040		126			7.375	7.639	MS	1,844	5,531	11/16/2023	03/01/2031
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC			1	2.B	8,114,249	101.5910	8,166,755	8,038,857	8,077,728		(3,078)			6.650	6.639	MON	23,759	534,572	08/10/2010	01/15/2036
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC			1	1.E PL	41,973,814	93.2680	39,148,137	41,973,814	41,973,814					4.990	5.042	MON	93,089	2,094,493	12/27/2013	05/15/2044
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC			1	1.F PL	9,510,602	84.7990	8,064,895	9,510,602	9,510,602					4.640	4.685	MON	19,613	404,516	05/15/2014	01/15/2044
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC			1	1.E PL	20,973,545	87.0800	18,263,763	20,973,545	20,973,545					4.310	4.348	MON	40,176	903,958	06/19/2014	08/15/2043
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			1	6. *	17,725,054	69.9200	13,058,431	18,676,246	13,058,431	(498,515)	(382)	950,811		4.280	4.318	MON	35,526	538,516	06/28/2013	06/15/2042
12511V-AA-6	CDI ESCROW ISSUER INC SERIES 144A			1	4.A FE	38,140,000	98.1450	39,012,744	39,750,000	38,560,578		175,017			5.750	6.405	AO	571,406	2,285,625	10/03/2022	04/01/2030
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC			1	3.A PL	17,245,018	87.6520	15,115,604	17,245,018	17,245,018					4.780	4.780	JD	2,290	1,234,178	04/11/2013	06/30/2037
12524@-AA-8	CED WIND HLDGS-LLC				2.C	8,084,526	97.2520	7,862,363	8,084,526	8,084,526					4.410	4.413	JD	990	533,801	09/28/2018	12/31/2028
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC			1	4.A	5,835,367	101.1080	5,900,023	5,835,367	5,835,367					6.590	6.680	MON	32,046	709,681	08/05/2009	11/01/2032
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC			1	2.B	36,889,213	94.8020	34,971,711	36,889,213	36,889,213					4.300	4.338	MON	92,530	1,586,236	12/31/2012	01/31/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			1	1.E	18,168,985	96.5030	17,533,615	18,168,985	18,168,985					3.300	3.322	MON	34,975	608,904	01/11/2013	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC			1	1.E	88,347,390	96.9150	85,621,873	88,347,390	88,347,390					5.223	5.279	MON	269,172	4,259,411	12/20/2013	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC			1	2.C	30,223,750	90.0890	27,228,274	30,223,750	30,223,750					4.270	4.308	MON	86,037	1,294,035	08/15/2013	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC			4	1.F	6,573,004	95.2580	6,261,313	6,573,004	6,573,004					4.738	4.784	MON	18,167	311,429	12/31/2013	12/10/2033
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC			1	2.A	84,338,110	91.5640	77,223,347	84,338,110	84,338,110					4.700	4.746	MON	231,227	3,963,910	10/15/2013	07/10/2040
12550@-AZ-2	CIGNA HOLDING CO CO.GUARNT				2.A FE	20,009,456	106.2010	21,333,702	20,088,000	20,073,483		5,377			7.875	7.909	MN	202,136	1,581,930	05/16/1997	05/15/2027
12552@-AJ-9	CIGNA CORP CO.GUARNT			2	2.A FE	16,956,668	90.6550	15,411,338	17,000,000	16,965,464		1,758			4.800	4.821	FA	308,267	816,000	08/27/2019	08/15/2038
12552@-AK-6	CIGNA CORP CO.GUARNT			2	2.A FE	17,937,574	85.1370	15,324,637	18,000,000	17,944,604		1,191			4.900	4.922	JD	39,200	882,000	08/27/2019	12/15/2048
12552@-CB-4	CIGNA CORP NEW GLBL NT				2.A FE	34,090,578	97.2410	32,332,748	33,250,000	33,545,517		(130,666)			3.400	2.973	MS	376,833	1,130,500	07/14/2020	03/01/2027
12552@-CM-0	CIGNA CORP NEW GLBL NT			1	2.A FE	6,941,938	84.6780	5,885,130	6,950,000	6,944,815		768			2.375	2.388	MS	48,602	165,063	03/01/2021	03/15/2031
12552@-CQ-1	CIGNA CORP NEW GLBL NT			1	2.A FE	13,824,662	65.2260	9,066,395	13,900,000	13,830,695		1,615			3.400	3.429	MS	139,154	472,600	03/01/2021	03/15/2051
12552@-CW-8	CIGNA CORP NEW GLBL NT			1	2.A FE	12,301,623	93.6560	11,566,526	12,350,000	12,302,000		377			5.600	5.627	FA	261,271	321,331	10/23/2024	02/15/2054
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			1	1.C	6,843,116	101.3080	6,932,624	6,843,116	6,843,116					5.600	5.665	MON	17,032	383,214	07/16/2014	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			1	1.E	17,213,736	95.6680	16,468,037	17,213,736	17,213,736					5.060	5.113	MON	50,809	871,015	09/25/2014	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC			2	1.C	7,287,229	96.0390	6,998,582	7,287,229	7,287,229					4.270	4.308	MON	13,830	311,165	11/17/2014	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			1	1.C	23,133,432	94.5420	21,870,810	23,133,432	23,133,432					4.310	4.347	MON	44,313	997,051	01/04/2016	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC			4	1.C	29,333,575	97.1510	28,497,862	29,333,575	29,333,575					3.970	4.002	MON	51,757	1,151,090	12/14/2015	10/15/2029
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE			4	1.F	19,497,438	87.5550	17,070,982	19,497,438	19,497,438					4.226	4.263	MON	48,064	823,962	11/01/2016	10/10/2041
12592B-AR-5	CNH INDUSTRIAL CAP LLC			1	2.A FE	1,950,616	101.4120	1,926,829	1,900,000	1,948,666		(1,950)			5.500	4.781	JJ	49,057		10/23/2024	01/12/2029
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P				1.E	15,678,161	93.2470	14,619,414	15,678,161	15,678,161					3.577	3.603	MON	32,714	560,808	09/12/2017	08/10/2032
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE			4	1.F	55,428,738	81.3390	45,085,181	55,428,738	55,428,738					4.400	4.440	MON	176,140	2,438,864	04/28/2017	04/05/2050
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC				1.C PL	136,489,203	94.5110	128,355,533	135,810,152	136,266,811		(29,098)			4.350	4.328	MON	344,618	5,905,997	02/27/2018	08/10/2038
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER			4	2.A	35,298,380	90.8760	32,077,756	35,298,380	35,298,380					4.974	5.026	MON	102,418		08/14/2018	07/30/2040
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC			4	2.A	16,194,805	88.4240	14,320,094	16,194,805	16,194,805					4.900	4.950	MON	46,290	793,545	05/30/2019	11/30/2043
12609*-AA-8	BARNARD COLLEGE CREDIT LEASE- SR-SEC				1.G	51,933,776	69.1920	35,934,018	51,933,776	51,933,776					3.793	3.823	MON	114,908	1,969,848	06/28/2019	06/10/2058
12609@-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC				1.G	7,384,630	80.6890	5,958,584	7,384,630	7,384,630					4.611	4.656	MON	19,863	233,026	08/13/2019	06/10/2058
12610#-AA-1	CBRE U.S. CORE PARTNERS REIT O A-SR-UNSEC				2.B	55,000,000	92.3450	50,789,750	55,000,000	55,000,000					3.380	3.380	AO	314,997	1,859,000	10/30/2019	10/30/2029
12610#-AB-9	CBRE U.S. CORE PARTNERS REIT O B-SR-UNSEC				2.B	20,000,000	87.9320	17,586,400	20,000,000	20,000,000					3.480	3.480	AO	117,933	696,000	10/30/2019	10/30/2031
12610#-AM-5	CBRE Core Partners 2022				2.B	50,000,000	85.5970	42,798,500	50,000,000	50,000,000					3.610	3.610	JD	125,347	1,805,000	06/03/2022	06/06/2034
126117-AT-7	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	19,995,000	99.6910	19,938,132	20,000,000	19,999,327		553			4.500	4.503	MS	300,000	900,000	02/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	63,819,228	96.7100	61,483,468	63,575,000	63,668,752		(38,930)			3.450	3.382	FA	828,594	2,193,338	06/03/2020	08/15/2027
126117-AV-2	CNA FINANCIAL CORP SR UNSEC			2	2.B FE	34,591,756	95.7320	33,123,391	34,600,000	34,595,946		844			3.900	3.903	MN	224,900	1,593,336	05/02/2019	05/01/2029
126117-AW-0	CNA FINANCIAL CORP			1	2.B FE	32,016,621	85.8690	27,842,922	32,425,000	32,158,533		43,919			2.050	2.206	FA	251,114	664,713	09/28/2021	08/15/2030
126117-AX-8	CNA FINANCIAL CORP			1	2.A FE	9,934,700	100.8870	10,088,685	10,000,000	9,943,346		5,122			5.500	5.585	JD	24,444	550,000	05/17/2023	06/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626P-AM-5	CRH AMERICA INC CO.GUARNT			1	2.A FE	51,121,229	99.5010	51,073,878	51,330,000	51,320,433		24,677			3.875	3.925	MN	237,579	1,989,038	11/06/2015	05/18/2025
126307-AQ-0	CSC HOLDINGS LLC CO.GUARNT			1	5.A FE	4,850,000	89.5000	4,340,748	4,850,000	4,850,000					5.500	5.500	AO	56,314	266,750	09/09/2016	04/15/2027
126307-BM-8	CSC HOLDINGS LLC SERIES 144A			1	5.A FE	5,255,000	98.6910	5,186,227	5,255,000	5,255,000					11.250	11.250	MN	75,541	591,188	04/18/2023	05/15/2028
12636Y-AA-0	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	9,877,465	96.8160	9,633,217	9,950,000	9,930,614		7,780			3.400	3.487	MN	48,866	338,300	05/02/2017	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC CO.GUARNT			2	2.A FE	13,356,364	81.1920	10,473,788	12,900,000	13,288,004		(10,719)			4.400	4.188	MN	81,987	567,600	10/17/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	36,052,515	97.0320	35,416,808	36,500,000	36,329,517		47,974			3.950	4.105	AO	348,423	1,441,750	09/14/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	2,360,710	82.9870	2,074,663	2,500,000	2,376,720		2,818			4.500	4.856	AO	27,188	112,500	08/09/2018	04/04/2048
126408-GK-3	CSX CORP SR UNSEC			1	1.G FE	26,008,900	106.2970	28,700,138	27,000,000	26,366,832		32,874			6.150	6.428	MN	276,750	1,660,500	10/02/2007	05/01/2037
126408-GS-6	CSX CORP SR UNSEC			1	1.G FE	28,534,751	106.9680	32,090,391	30,000,000	28,918,607		40,132			6.220	6.598	AO	316,183	1,866,000	03/24/2010	04/30/2040
126408-GU-1	CSX CORP SR UNSEC			1	1.G FE	36,053,915	99.4160	36,038,469	36,250,000	36,108,125		5,259			5.500	5.537	AO	420,903	1,993,750	05/25/2011	04/15/2041
126408-GX-5	CSX CORP SR UNSEC			1	1.G FE	29,878,598	86.4820	25,944,596	30,000,000	29,910,238		3,146			4.400	4.424	MS	440,000	1,320,000	02/24/2012	03/01/2043
126408-GY-3	CSX CORP SR UNSEC			1	1.G FE	24,427,929	81.9000	20,118,632	24,565,000	24,454,493		3,439			4.100	4.133	MS	296,554	1,007,165	07/16/2014	03/15/2044
126408-HA-4	CSX CORP SR UNSEC			1	1.G FE	14,900,550	83.5870	12,538,014	15,000,000	14,912,575		1,385			4.500	4.536	FA	281,250	675,000	07/16/2014	08/01/2054
126408-HC-0	CSX CORP SR UNSEC			1	1.G FE	19,819,600	77.3940	15,478,847	20,000,000	19,847,919		3,424			3.950	3.998	MN	131,667	790,000	04/16/2015	05/01/2050
126408-HF-3	CSX CORP SR UNSEC			1	1.G FE	32,166,455	76.8850	24,964,481	32,470,000	32,218,669		7,222			3.800	3.853	MN	205,643	1,233,860	10/27/2016	11/01/2046
126408-HT-3	CSX CORP			1	1.G FE	28,863,958	57.8180	16,882,865	29,200,000	28,894,931		8,016			2.500	2.555	MN	93,278	730,000	12/16/2020	05/15/2051
126408-HU-0	CSX CORP			1	1.G FE	4,272,350	93.5920	4,001,067	4,275,000	4,272,708		242			4.100	4.108	MN	22,396	175,275	07/21/2022	11/15/2032
126408-HW-6	CSX CORP			1	1.G FE	1,180,404	100.1650	1,201,974	1,200,000	1,182,397		1,753			5.200	5.410	MN	7,973	74,187	11/17/2023	11/15/2033
126408-HY-2	CSX CORP			1	1.G FE	23,137,944	89.3140	21,725,551	24,325,000	23,138,759		815			4.900	5.220	MS	341,023		12/17/2024	03/15/2055
126410-LL-1	CSX TRANSPORTATION INC SR UNSEC				1.G FE	2,130,806	117.2880	1,970,444	1,680,000	2,013,333		(9,686)			7.875	6.068	MN	16,905	132,300	01/03/2005	05/15/2043
12641L-BU-6	CSX CORP SR UNSEC			1	1.G FE	3,578,913	105.9530	3,427,565	3,235,000	3,341,126		(23,498)			6.800	5.850	JD	18,332	219,980	06/15/2010	12/01/2028
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A			1	3.A FE	20,355,857	94.7870	20,047,520	21,150,000	20,541,362		148,625			3.875	4.752	JD	2,277	1,229,344	11/16/2023	06/30/2028
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC			1	1.D	2,566,912	93.9950	2,412,769	2,566,912	2,566,912					4.090	4.124	MON	4,666	104,983	08/01/2013	01/15/2034
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC			4	1.F	17,316,851	88.8590	15,387,580	17,316,851	17,316,851					3.808	3.838	MON	29,308	659,426	11/22/2017	08/15/2037
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC			1	1.F	17,497,795	99.3390	17,382,134	17,497,795	17,497,795					4.910	4.960	MON	35,798	859,141	12/13/2010	03/15/2027
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC			1	1.A	6,688,543	97.5820	6,462,193	6,622,320	6,650,093		(3,414)			4.320	4.245	MON	11,126	286,591	12/29/2011	10/15/2032
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC			1	2.B	860,146	98.8650	850,384	860,146	860,146					5.634	5.699	MON	2,827	50,587	12/06/2005	12/10/2027
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC			1	2.B FE	1,357,299	100.0000	1,356,687	1,356,688	1,356,648		(28)			5.789	5.853	MON	4,581	78,229	11/02/2005	01/10/2026
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1	2.B	1,256,447	98.6720	1,287,315	1,304,641	1,295,214		3,202			5.411	6.013	MON	4,118	70,557	11/23/2010	10/10/2027
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	26,901,620	99.3570	27,000,222	27,175,000	27,156,951		31,758			3.875	3.998	JJ	470,939	1,053,031	07/13/2015	07/20/2025
126650-CM-0	CVS HEALTH CORP SR UNSEC			1	2.B FE	17,282,918	90.8410	16,169,700	17,800,000	17,383,267		28,376			4.875	5.161	JJ	388,077	867,750	11/17/2023	07/20/2035
126650-CN-8	CVS HEALTH CORP			2	2.B FE	4,653,880	84.0160	4,620,897	5,500,000	4,677,756		18,934			5.125	6.448	JJ	126,061	281,875	09/28/2023	07/20/2045
126650-CZ-1	CVS HEALTH CORP SR UNSEC			2	2.B FE	10,317,500	82.4550	8,245,458	10,000,000	10,280,472		(6,690)			5.050	4.845	MS	134,667	505,000	07/30/2018	03/25/2048
126650-DR-8	CVS HEALTH CORP			1	2.B FE	19,873,800	80.0900	16,017,921	20,000,000	19,913,148		11,925			2.125	2.195	MS	125,139	425,000	08/09/2021	09/15/2031
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC			1	2.B	16,522,836	99.8520	16,498,382	16,522,836	16,522,836					6.323	6.406	MON	60,943	1,046,309	12/20/2006	01/10/2029
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			1	2.B	1,138,956	99.7520	1,136,132	1,138,956	1,138,956					6.212	6.292	MON	4,127	70,752	03/30/2007	03/10/2028
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC			1	2.B	4,354,808	107.5280	4,682,638	4,354,808	4,354,808					8.235	8.376	MON	15,939	358,619	09/05/2008	01/15/2034
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			1	2.B	37,331,392	101.8390	38,017,916	37,331,392	37,331,392					6.830	6.927	MON	148,734	2,956,557	09/21/2010	10/10/2032
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			1	2.B	44,127,108	96.6980	42,670,031	44,127,108	44,127,108					5.500	5.563	MON	141,574	2,426,877	11/22/2011	12/10/2033
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			1	1.E PL	45,018,879	83.1430	37,430,046	45,018,879	45,018,879					3.854	3.885	MON	77,112	1,735,028	02/20/2015	09/15/2043
12684#-AA-2	CSCC LLC SR			1	2.B PL	33,845,509	90.0710	30,484,988	33,845,509	33,845,509					3.790	3.807	MJSD	3,563	1,603,771	08/21/2015	06/30/2032
12684#-AB-0	CSCC LLC B-SR-SEC				2.B PL	10,005,481	88.2270	8,827,536	10,005,481	10,005,481					3.450	3.465	MJSD	959	431,571	04/06/2020	06/30/2032
12695@-AA-1	CTL PT TR SER 2016-UNM			4	1.D	28,884,743	81.9200	23,428,101	28,598,756	28,819,465		(8,196)			3.770	3.719	MON	32,944	1,078,172	12/20/2016	07/20/2047
12696#-AA-8	CTL PT TRUST-HSS				1.E PL	33,475,347	83.0810	27,540,702	33,149,218	33,396,825		(10,117)			4.210	4.175	MON	62,026	1,395,580	09/23/2016	09/15/2047
12696@-AA-0	CTL PASS THRU TR SER 2016 HUMC				2.A	46,942,825	86.9040	39,606,983	45,575,558	46,481,295		(51,551)			4.065	3.853	MON	82,340	1,852,618	09/29/2016	12/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL			4	2.C	13,665,425	90.2030	12,326,623	13,665,425	13,665,425					4.606	4.650	MON	1,748	681,883	08/11/2017	08/31/2037
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL			4	1.E	25,033,997	84.9790	21,273,640	25,033,997	25,033,997					4.050	4.084	MON	42,245	1,013,876	06/30/2017	07/15/2043
12700@-AA-4	CTL PT TR SER 2017-GHS			4	1.G	28,311,763	88.2290	24,731,867	28,031,449	28,257,749		(7,555)			4.960	4.924	MON	61,794	1,390,359	04/16/2018	05/15/2048
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017				2.B	29,817,976	87.2120	26,004,853	29,817,976	29,817,976					3.901	3.932	MON	67,853	1,163,199	09/27/2017	10/10/2039
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC			4	1.C	186,923,883	88.7030	165,807,091	186,923,883	186,923,883					4.280	4.318	MON	355,571	7,998,815	11/22/2017	07/15/2045
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC			4	1.F	23,342,381	83.1320	19,404,989	23,342,381	23,342,381					4.050	4.084	MON	42,016	933,694	06/04/2018	05/15/2045
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC			4	1.D	39,630,513	82.7430	32,791,475	39,630,513	39,630,513					4.450	4.491	MON	102,874	1,763,558	12/22/2017	07/10/2056
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC			4	1.C	15,580,897	91.0530	14,186,874	15,580,897	15,580,897					4.720	4.766	MON	32,685	738,492	10/08/2019	04/15/2049
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC			4	1.G	56,412,175	87.8790	49,009,508	55,769,305	56,320,205		(14,577)			5.090	5.061	MON	126,163	2,838,658	06/22/2018	07/15/2054
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC				2.B PL	33,754,205	98.1200	33,119,626	33,754,205	33,754,205					5.550	5.614	MON	83,260	1,873,359	12/17/2018	07/15/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC			4	1.F	93,190,931	98.4580	91,753,926	93,190,931	93,190,931					4.008	4.028	MJSD	259,381	3,735,093	12/28/2017	12/28/2026
127097-AG-8	COTERRA ENERGY INC SERIES WI			1	2.B FE	10,472,916	97.7520	10,312,826	10,550,000	10,481,781		6,745			3.900	4.188	MN	52,574	352,950	10/23/2024	05/15/2027
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC			4	2.C	30,638,551	83.9550	25,722,596	30,638,551	30,638,551					4.430	4.469	MON	60,324	1,341,965	05/31/2018	05/15/2043
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC			4	1.D	22,381,903	92.9950	20,814,051	22,381,903	22,381,903					4.484	4.526	MON	44,605	964,856	12/03/2018	11/15/2048
12714*-AA-0	CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC			4	1.F	18,376,669	95.1300	16,972,549	17,841,427	18,263,529		(16,740)			4.678	4.483	MON	48,686	834,622	04/01/2019	04/10/2049
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC			4	1.F	61,896,120	84.9210	52,562,804	61,896,120	61,896,120					4.050	4.084	MON	111,413	2,506,793	06/15/2020	04/30/2040
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC			4	1.F	140,253,339	87.4290	122,622,092	140,253,339	140,253,339					4.310	4.348	MON	268,663	6,045,775	09/15/2020	09/30/2040
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC			4	2.B	5,238,490	94.9830	4,975,675	5,238,490	5,238,490					4.000	4.033	MON	6,403	209,578	11/01/2019	11/20/2029
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS-			4	1.F	31,361,108	91.1040	28,571,224	31,361,108	31,361,108					3.570	3.596	MON	49,760	1,120,161	10/11/2019	05/15/2034
12717#-AA-3	CHRISTIANA CARE HEALTH CTL PAS				1.C	60,000,000	85.5040	51,302,400	60,000,000	60,000,000					3.500	3.526	MON	29,167	2,099,996	11/07/2019	02/25/2040
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC				2.B	25,522,828	85.4110	21,799,302	25,522,828	25,522,828					3.860	3.891	MON	57,469	985,181	10/17/2019	11/10/2041
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC			4	2.A	12,796,235	78.4780	10,042,229	12,796,235	12,796,235					3.420	3.444	MON	19,450	437,631	12/20/2019	08/21/2039
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC			4	1.E	18,529,530	76.4460	14,165,084	18,529,530	18,529,530					3.330	3.353	MON	27,424	617,033	12/20/2019	03/31/2044
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC			4	1.A	10,418,639	93.7310	9,765,495	10,418,639	10,418,639					3.550	3.576	MON	21,575	369,862	12/17/2019	06/10/2034
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC			4	1.C	113,336,404	72.3880	81,633,787	112,772,542	113,250,725		(16,320)			3.175	3.162	MON	208,844	3,580,190	02/10/2020	08/10/2052
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC			4	1.C	5,754,823	77.6220	4,467,009	5,754,823	5,754,823					0.000	0.000	MON		83,379	12/17/2019	08/10/2052
12722@-AA-8	DUKE ENERGY CAROLINAS CGA CAP SR-SEC				2.B	299,826,639	69.5870	208,640,363	299,826,639	299,826,639					3.664	3.692	MON	640,829	10,985,699	02/10/2020	12/31/2052
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC				2.A YE	14,540,792	83.2850	12,110,299	14,540,792	14,540,792					4.070	4.104	MON	26,303	591,811	02/16/2021	04/15/2046
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR				1.D	151,907,335	78.4340	119,146,999	151,907,335	151,907,335					3.330	3.353	MON	224,823	5,053,062	03/18/2020	03/15/2047
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC			4	2.C	57,531,645	71.5400	41,158,139	57,531,645	57,531,645					2.900	2.917	MON	27,807	1,661,901	07/01/2020	05/25/2042
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC			4	2.C	39,925,090	75.9830	30,336,281	39,925,090	39,925,090					2.850	2.867	MON	50,572	1,138,002	07/01/2020	09/15/2041
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC				2.A	118,049,237	73.2470	86,467,524	118,049,237	118,049,237					4.280	4.318	MON	224,556	5,050,752	04/21/2020	04/15/2065
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC				1.C	18,953,788	78.7940	14,934,448	18,953,788	18,953,788					3.500	3.525	MON	29,484	663,383	07/16/2020	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC				1.A	10,715,488	87.9790	9,427,379	10,715,488	10,715,488					3.750	3.777	MON	17,859	398,539	06/15/2021	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC				1.A	16,368,061	91.3870	14,958,280	16,368,061	16,368,061					3.850	3.881	MON	36,760	630,205	07/01/2020	06/10/2040
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C				1.A	2,390,458	93.2490	2,229,078	2,390,458	2,390,458					4.060	4.094	MON	5,661	183,895	12/10/2024	06/10/2039
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC				1.G	39,590,068	74.2590	29,399,189	39,590,068	39,590,068					4.184	4.221	MON	23,006	1,655,659	10/29/2020	04/25/2055
12732*-AA-8	CHRISTIANA CARE CTL PASS THRU SR-SEC				1.C	15,000,000	78.4020	11,760,300	15,000,000	15,000,000					3.380	3.404	MON	21,125	507,000	11/24/2020	02/15/2040
12737#-AB-7	CSFV CORE II, LLC				1.F PL	50,000,000	82.5720	41,286,000	50,000,000	50,000,000					2.920	2.920	AO	365,000	1,460,000	04/01/2021	04/01/2033
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS				1.C	39,886,657	87.4860	34,895,241	39,886,657	39,886,657					3.400	3.424	MON	60,273	1,429,175	06/01/2022	12/15/2042
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC				1.F	13,829,871	91.0110	12,586,704	13,829,871	13,829,871					3.357	3.381	MON	27,082	464,269	04/29/2021	10/31/2030
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.D	2,430,685	97.2230	2,339,941	2,406,777	2,419,231		(3,444)			3.200	2.921	MON	3,423	77,017	08/10/2021	07/15/2028
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS-				2.B	17,043,007	74.9330	12,770,837	17,043,007	17,043,007					3.115	3.135	MON	30,969	530,890	06/08/2021	04/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12743*-AB-3	CGA CAP CR LEASE-BKD PT TR SER				2.B	105,000,000	69.9580	73,455,900	105,000,000	105,000,000					3.606	3.606	MON	220,868	3,786,300	06/08/2021	04/10/2046
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC				1.D	4,805,396	81.6970	3,815,398	4,670,181	4,793,414		(3,608)			3.530	3.332	MON	5,037	164,603	08/10/2021	02/20/2053
12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE				1.F PL	24,908,342	71.0460	17,696,381	24,908,342	24,908,342					3.970	3.970	MON	43,949	988,888	12/08/2021	01/15/2055
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER				1.A	37,811,701	81.7410	30,907,663	37,811,701	37,811,701					3.349	3.372	MON	73,868	1,266,314	12/29/2021	04/10/2048
12754#-AA-7	CGA CAP CR-LEASE BKD PASS THRU				1.C	174,575,184	72.7210	126,952,820	174,575,184	174,575,184					3.450	3.475	MON	351,333	5,638,176	05/09/2022	05/10/2058
12754*-AA-1	Philadelphia Gas Works				1.G YE	71,664,758	66.9250	47,961,639	71,664,758	71,664,758					3.350	3.373	MON	100,032	2,400,769	03/30/2022	02/29/2048
12754@-AA-9	Renton Triton				1.D PL	46,395,501	76.8430	35,651,695	46,395,501	46,395,501					4.156	4.192	MON	80,342	1,665,196	02/18/2022	03/15/2058
12755#-AA-6	UNIVERSITY OF WASHINGTON RENTO				1.B	31,260,314	82.8460	25,897,919	31,260,314	31,260,314					3.380	3.404	MON	46,960	1,056,598	05/19/2022	07/15/2042
12755*-AA-0	Kemper Ground Lease				1.D PL	29,953,701	77.6810	23,268,334	29,953,701	29,953,701					4.016	4.050	MON	50,123	1,208,517	11/15/2024	05/15/2057
12762*-AA-1	Shell plc formerly Royal Dutch				2.A PL	37,695,636	98.7900	37,239,519	37,695,636	37,695,636					5.870	5.916	MJSD	6,146	2,750,921	09/20/2022	06/30/2040
12763#-AA-6	Healthcare Properties LLC				1.D YE	62,086,450	101.8300	63,222,632	62,086,450	62,086,450					5.920	5.993	MON	163,356	3,425,895	10/07/2022	10/31/2044
12765#-AA-4	CGA Capital Credit Lease-Backe				2.A PL	71,364,488	96.1970	68,650,497	71,364,488	71,364,488					6.033	6.109	MON	251,149	5,025,738	08/22/2022	04/10/2053
12767@-AA-4	CGA CAP CR LEASE-BKD PASS-THRU				2.B	150,000,000	99.8660	149,799,000	150,000,000	150,000,000					6.010	6.085	MON	400,667	9,015,000	12/21/2022	03/15/2055
12778#-AA-9	OCHSNER CLINIC FOUNDATION				1.G YE	17,556,035	100.0820	17,570,431	17,556,035	17,556,035					6.000	6.075	MON	46,816	1,053,362	03/02/2022	04/15/2043
12780#-AA-5	PASS THROUGH TRUST				1.D YE	20,025,232	80.9340	15,930,712	19,683,584	20,008,555		(10,369)			3.815	3.687	MON	33,375	750,929	01/27/2022	01/15/2050
12781*-AA-8	KIEWIT CORPROATION				1.E PL	93,627,683	102.6700	96,127,542	93,627,683	93,627,683					5.645	5.711	MON	14,681	5,726,266	05/18/2023	06/30/2043
12783@-AA-4	SENCO BRANDS-INC.			4	1.A	27,987,341	109.5020	30,646,698	27,987,341	27,987,341					5.750	5.820	MON	62,583	1,559,323	07/05/2023	03/17/2044
12785#-AA-0	UNIV WIS HOSPS & CLINICS AUTH				1.D	33,969,433	107.0540	36,005,581	33,633,102	33,952,489		(16,948)			6.210	6.196	MON	5,802	2,111,899	11/22/2023	12/31/2045
12785@-AA-2	CTL PASS-THRU TR SER 2023 CHRI				1.C	10,000,000	105.4470	10,544,700	10,000,000	10,000,000					6.030	6.106	MON	8,375	612,275	11/30/2023	02/25/2040
12792#-AA-1	Unite Here Health 2024				2.B Z	48,546,907	101.9680	49,502,310	48,546,907	48,546,907					6.820	6.915	MON	193,136	369,256	07/17/2024	03/10/2055
12792*-AA-5	Puget Sound Energy (Puyallup,				2.B Z	76,345,547	99.4460	75,922,593	76,345,547	76,345,547					6.161	6.241	MON	65,328	1,894,524	04/03/2024	10/25/2045
12794@-AA-1	DALLAS COUNTY SR-UNSEC			4	1.A Z	12,486,578	100.0660	12,494,819	12,486,578	12,486,578					3.967	4.000	MON	28,895	495,342	02/07/2019	02/10/2029
12794@-AB-9	DALLAS COUNTY				1.A Z	4,867,994	98.7000	4,804,710	4,867,994	4,867,994					5.132	5.186	MON	14,573	32,616	09/27/2024	03/10/2039
12797#-AA-6	Franklin County Ohio				1.B Z	15,545,268	100.0000	15,545,268	15,545,268	15,545,268					5.980	6.055	MON	2,582		11/20/2024	12/15/2038
12800@-AA-3	CTL PASS-THRU TR SER 2023 CHRI				1.C Z	7,497,425	99.9250	7,491,802	7,497,425	7,497,425					5.870	5.942	MON	6,112	42,802	10/18/2024	02/25/2040
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC			1	1.G FE	11,222,520	112.0630	12,326,891	11,000,000	11,064,185		(14,311)			8.480	8.294	MS	274,658	932,800	10/14/1999	09/15/2028
13008*-AA-3	Century City Ground Lease				1.E PL	32,781,042	75.8510	24,864,748	32,781,042	32,781,042					3.180	3.201	MON	46,331	1,033,540	12/22/2021	10/15/2041
13034V-AB-0	CALIFORNIA INSTITUTE OF UNSEC			1	1.D FE	67,132,500	86.8730	57,983,099	66,745,000	67,057,386		(9,437)			4.321	4.286	FA	1,201,688	2,884,051	09/01/2015	08/01/2045
130789-#B-6	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	22,000,000	64.0980	14,101,560	22,000,000	22,000,000					3.020	3.020	MN	92,278	664,400	05/11/2021	05/11/2061
130789-V@-6	CALIFORNIA WATER SERVICE CO SR				1.D YE	17,982,950	105.7310	21,146,200	20,000,000	19,056,049		112,415			6.020	6.914	FA	394,644	1,204,000	04/17/2009	08/31/2031
130789-W#-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	20,000,000	83.7540	16,750,800	20,000,000	20,000,000					4.310	4.310	AO	181,978	862,000	09/15/2015	10/16/2045
130789-Y@-3	CALIFORNIA WATER SERVICE CO SR-SEC				1.D	25,000,000	80.1160	20,029,000	25,000,000	25,000,000					4.070	4.070	JD	56,528	1,017,500	06/11/2019	06/11/2049
131347-CK-0	CALPINE CORP SR SEC			1	3.A FE	3,780,200	99.8790	3,767,425	3,772,000	3,772,000		(531)			5.250	5.215	JD	16,503	198,030	09/16/2016	06/01/2026
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	14,184,806	97.2520	13,809,763	14,200,000	14,193,609		1,532			4.100	4.113	AO	122,909	582,200	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	16,458,915	92.8840	15,325,801	16,500,000	16,480,052		4,061			3.150	3.179	JJ	259,875	519,750	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	9,735,866	89.7450	8,304,125	9,253,000	9,529,108		(50,485)			2.800	2.181	MN	33,105	259,084	04/23/2021	05/15/2030
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	16,185,620	87.7390	14,038,287	16,000,000	16,101,441		(18,877)			2.375	2.241	AO	70,722	380,000	04/09/2021	04/24/2030
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC				1.D PL	71,043,321	81.4540	57,867,626	71,043,321	71,043,321					4.087	4.122	MON	129,046	2,903,541	05/15/2020	01/15/2052
14040H-BG-9	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	19,858,800	99.9800	19,995,995	20,000,000	19,998,438		16,240			3.200	3.283	FA	259,556	640,000	02/06/2015	02/05/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2.B FE	48,334,591	98.1410	47,524,827	48,425,000	48,408,608		9,930			3.750	3.772	JJ	771,773	1,815,938	11/04/2016	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	20,036,490	97.6330	19,673,107	20,150,000	20,121,041		12,372			3.750	3.819	MS	235,083	755,625	08/09/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR UNSEC			2	2.A FE	21,956,440	96.5230	21,235,033	22,000,000	21,984,783		4,569			3.800	3.824	JJ	350,656	836,000	01/25/2018	01/31/2028
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	14,977,050	97.3490	14,602,403	15,000,000	14,991,607		3,350			3.650	3.675	MN	76,042	547,500	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CO			2	2.B FE	21,375,000	80.7170	17,253,284	21,375,000	21,375,000					2.359	2.280	JJ	212,900	504,236	07/27/2021	07/29/2032
14040H-CJ-2	CAPITAL ONE FINANCIAL CO			2	2.A FE	4,734,000	82.8170	4,140,834	5,000,000	4,797,261		22,451			2.618	3.207	MN	21,453	130,900	02/04/2022	11/02/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14040H-CT-0	CAPITAL ONE FINANCIAL CO			2	2.A FE	13,875,000	97.3770	13,511,127	13,875,000	13,875,000					5.268	5.266	MN	103,549	730,935	05/05/2022	05/10/2033
14040H-CY-9	CAPITAL ONE FINANCIAL CO			2	2.A FE	1,947,760	100.4320	2,008,650	2,000,000	1,951,372		3,164			5.817	5.986	FA	48,475	58,170	10/23/2024	02/01/2034
14149Y-BE-7	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	19,985,600	99.3510	19,870,225	20,000,000	19,998,760		1,718			3.750	3.759	MS	220,833	750,000	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	27,065,400	96.9190	26,168,220	27,000,000	27,016,979		(7,159)			3.410	3.381	JD	40,920	920,700	06/16/2017	06/15/2027
14149Y-BP-2	CARDINAL HEALTH INC			1	2.B FE	11,988,500	99.6220	11,954,612	12,000,000	11,989,164		664			5.450	5.463	FA	247,067	317,917	02/16/2024	02/15/2034
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A			1	3.B FE	9,675,413	99.1940	9,993,753	10,075,000	9,782,563		66,409			4.750	5.609	JJ	203,389	478,563	11/29/2023	02/01/2028
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021			1	1.D FE	34,120,000	63.9020	21,803,256	34,120,000	34,120,000					3.147	3.147	JJ	536,878	1,073,756	10/20/2021	07/01/2051
143499-AA-9	CARNEGIE INSTITUTION WSH UNSEC			1	1.C FE	30,000,000	80.4690	24,140,817	30,000,000	30,000,000					4.241	4.241	JJ	636,150	1,272,300	05/08/2014	07/01/2054
143499-AB-7	CARNEGIE INSTITUTION WSH SERIES 2020			1	1.C FE	10,850,000	70.4150	7,639,997	10,850,000	10,850,000					3.224	3.224	JJ	174,902	349,804	06/03/2020	07/01/2049
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	20,653,440	105.3220	22,117,586	21,000,000	20,829,548		14,391			6.125	6.247	MS	378,729	1,286,250	09/08/2003	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG			1	1.F FE	27,465,685	102.0260	28,669,194	28,100,000	27,715,745		24,678			5.700	5.873	AO	400,425	1,601,700	09/11/2009	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	12,999,998	106.3140	13,294,535	12,505,000	12,832,550		(15,882)			6.300	6.010	AO	196,954	787,815	02/27/2009	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	19,900,800	82.1150	16,423,018	20,000,000	19,928,578		2,769			4.100	4.129	MN	104,778	820,000	05/15/2012	05/15/2042
144218-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC			1	1.F	19,907,631	88.8980	17,697,486	19,907,631	19,907,631					3.835	3.865	MON	44,535	763,443	12/19/2012	08/10/2038
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	28,535,163	86.7710	24,295,976	28,000,000	28,354,317		(55,852)			2.700	2.466	FA	285,600	756,000	09/22/2021	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	25,166,833	89.4550	22,402,117	25,043,000	25,124,182		(16,807)			2.722	2.645	FA	257,520	681,670	10/08/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	41,191,819	77.2270	30,890,616	40,000,000	40,998,719		(55,593)			3.377	3.157	AO	322,691	1,350,800	09/30/2021	04/05/2040
14448C-BC-7	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	24,096,707	103.5440	24,384,503	23,550,000	24,094,570		(2,138)			5.900	5.565	MS	409,116	632,898	12/17/2024	03/15/2034
14448C-BD-5	CARRIER GLOBAL CORP SERIES WI			1	2.B FE	17,299,278	105.7210	18,210,509	17,225,000	17,299,429		151			6.200	6.168	MS	314,452	845,460	02/20/2024	03/15/2054
147339-G*-0	CASCADE NATURAL GAS CORP SR				2.B YE	25,140,000	99.3410	24,835,250	25,000,000	25,004,247		(14,891)			4.110	4.048	FA	365,333	1,027,500	10/30/2013	08/23/2025
147339-G@-8	CASCADE NATURAL GAS CORP SR				2.B YE	25,520,000	97.2300	24,307,500	25,000,000	25,159,116		(39,629)			4.360	4.170	FA	387,556	1,090,000	10/30/2013	08/23/2028
147339-J@-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.B	6,000,000	85.7040	5,142,240	6,000,000	6,000,000					3.820	3.820	JD	11,460	229,200	06/13/2019	06/13/2034
147339-K*-5	CASCADE NATURAL GAS CORP SR-UNSEC				2.B YE	20,000,000	66.4300	13,286,000	20,000,000	20,000,000					3.580	3.580	JD	29,833	716,000	06/15/2020	06/15/2050
147339-L#-0	CASCADE NATURAL GAS CORP				2.B	25,000,000	105.5760	26,394,000	25,000,000	25,000,000					6.390	6.390	MN	137,563	1,606,375	11/15/2023	11/30/2033
147528-G*-8	CASEY'S GENERAL STORES-INC.				2.B PL	20,000,000	99.3080	19,861,600	20,000,000	20,000,000					3.510	3.510	JD	35,100	702,000	06/13/2017	06/13/2025
147528-G@-6	CASEY'S GENERAL STORES-INC.				2.B PL	80,000,000	95.8530	76,682,400	80,000,000	80,000,000					3.770	3.770	FA	1,080,733	3,016,000	08/22/2017	08/22/2028
147528-H#-3	CASEY'S GENERAL STORES-INC.				2.B PL	25,000,000	98.9360	24,734,000	25,000,000	25,000,000					5.430	5.430	MN	214,938		10/29/2024	11/02/2034
147528-H@-5	CASEY'S GENERAL STORES-INC.				2.B PL	10,000,000	99.2280	9,922,800	10,000,000	10,000,000					5.230	5.228	MN	82,808		10/29/2024	11/02/2031
14841#-AA-8	CASTLE & COOKE NCRC PROPERTIES SR-SEC			1	1.A	10,343,396	101.8600	10,535,783	10,343,396	10,343,396					5.790	5.859	MON	34,935	590,892	10/10/2008	10/10/2028
14841@-AA-0	CASTLE & COOKE- NCRC PROPERTIE SR-SEC			1	1.A	10,936,483	101.5090	11,101,515	10,936,483	10,936,483					5.675	5.743	MON	36,204	620,646	08/07/2008	07/10/2028
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC				2.C PL	92,279,345	94.5740	87,272,268	92,279,345	92,279,345					4.000	4.020	MJSD	10,253	4,613,967	10/30/2020	11/30/2029
149123-BK-6	CATERPILLAR INC SR UNSEC			1	1.F FE	14,961,300	113.5920	17,038,747	15,000,000	14,971,553		828			6.950	6.969	MN	173,750	1,042,500	04/18/2002	05/01/2042
149123-BL-4	CATERPILLAR INC SR UNSEC			1	1.F FE	29,299,028	102.0540	39,119,157	38,332,000	32,847,949		328,591			5.300	7.239	MS	598,192	2,031,596	09/14/2005	09/15/2035
149123-BN-0	CATERPILLAR INC SR UNSEC			1	1.F FE	19,466,445	107.5860	20,979,300	19,500,000	19,480,084		1,150			6.050	6.062	FA	445,683	1,179,750	08/09/2006	08/15/2036
149123-BS-9	CATERPILLAR INC SR UNSEC			1	1.F FE	45,403,995	97.7750	44,487,432	45,500,000	45,430,408		2,634			5.200	5.214	MN	223,456	2,366,000	05/24/2011	05/27/2041
149123-CB-5	CATERPILLAR INC SR UNSEC			1	1.F FE	49,443,244	81.2400	44,771,434	55,110,000	50,710,042		161,156			3.803	4.461	FA	791,759	2,095,833	02/04/2016	08/15/2042
149123-CD-1	CATERPILLAR INC SR UNSEC			1	1.F FE	21,920,034	86.2820	19,046,688	22,075,000	21,954,360		3,911			4.300	4.342	MN	121,290	949,225	05/05/2014	05/15/2044
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020			1	1.G FE	119,999,069	67.1910	81,179,166	120,819,000	120,063,616		18,241			3.368	3.405	JJ	2,034,592	4,069,184	05/24/2021	07/01/2050
15089Q-AN-4	CELANESE US HOLDINGS LLC			1	2.C FE	29,042,822	102.0400	30,127,189	29,525,000	29,172,232		64,590			6.330	6.639	JJ	861,786	1,868,933	12/20/2022	07/15/2029
15089Q-AP-9	CELANESE US HOLDINGS LLC			1	2.C FE	14,507,400	101.5770	15,236,537	15,000,000	14,590,426		40,180			6.379	6.848	JJ	441,214	956,850	12/07/2022	07/15/2032
15089Q-AY-0	CELANESE US HOLDINGS LLC			1	2.C FE	552,921	103.7780	570,777	550,000	552,682		(216)			6.700	6.625	MN	4,709	36,850	11/16/2023	11/15/2033
15135B-AT-8	CENTENE CORP SERIES WI			1	2.C FE	11,450,000	94.5760	10,828,953	11,450,000	11,450,000					4.625	4.625	JD	23,536	529,563	05/06/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1	2.C FE	57,614,005	86.2900	53,715,329	62,250,000	58,758,988		499,435			3.000	4.063	AO	394,250	1,867,500	10/07/2022	10/15/2030
15135B-AY-7	CENTENE CORP			1	2.C FE	13,130,000	89.9910	11,815,792	13,130,000	13,130,000					2.450	2.450	JJ	148,333	321,685	06/24/2021	07/15/2028
15135B-AZ-4	CENTENE CORP			1	2.C FE	10,140,000	82.3480	10,705,182	13,000,000	10,733,615		274,997			2.625	5.854	FA	142,188	341,250	10/05/2022	08/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189W-AL-4	CENTERPOINT ENERGY RES SR UNSEC			1	2.A FE	2,498,550	97.0890	2,427,225	2,500,000	2,499,468		151			4.000	4.007	AO	25,000	100,000	03/26/2018	04/01/2028
15189W-AR-1	CENTERPOINT ENERGY RES				2.B FE	1,997,459	97.3870	1,947,730	2,000,000	1,997,473		14			6.100	6.116	JD	10,167	122,000	08/22/2023	12/01/2035
15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	12,311,554	110.3520	13,242,208	12,000,000	12,146,363		(13,554)			6.950	6.750	MS	245,567	834,000	01/03/2005	03/15/2033
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	51,281,661	77.3300	39,825,039	51,500,000	51,342,203		6,272			3.550	3.573	FA	761,771	1,828,250	04/19/2016	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	24,731,250	86.1670	21,541,712	25,000,000	24,790,223		6,699			4.500	4.566	AO	281,250	1,125,000	03/12/2014	04/01/2044
15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD			1	1.F FE	27,550,381	62.6270	17,175,338	27,425,000	27,537,550		(3,061)			2.900	2.877	JJ	397,663	795,325	06/04/2020	07/01/2050
15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF			1	1.F FE	26,388,567	68.5240	17,285,278	25,225,000	26,302,084		(28,302)			3.350	3.103	AO	211,259	845,038	11/01/2021	04/01/2051
15189X-AX-6	CENTERPOINT ENER HOUSTON SERIES AG			1	1.F FE	5,424,767	86.8350	4,732,494	5,450,000	5,431,175		2,322			3.000	3.054	MS	54,500	163,500	02/23/2022	03/01/2032
15189X-AY-4	CENTERPOINT ENER HOUSTON SERIES AH			1	1.F FE	9,869,700	71.4210	7,142,118	10,000,000	9,876,877		2,613			3.600	3.672	MS	120,000	360,000	02/23/2022	03/01/2052
15189Y-AF-3	CENTERPOINT ENERGY RES			1	1.G FE	1,149,368	83.8300	964,041	1,150,000	1,149,675		53			1.750	1.755	AO	5,031	20,125	09/23/2020	10/01/2030
153609-G#-3	CENTRAL HUDSON Q-SR-UNSEC				2.A	12,000,000	60.4970	7,259,640	12,000,000	12,000,000					3.420	3.420	MN	53,580	410,400	05/14/2020	05/14/2050
153609-G*-7	CENTRAL HUDSON FORTIS Senior				2.A YE	27,000,000	66.7090	18,011,430	27,000,000	27,000,000					3.890	3.890	AO	183,803	1,050,300	10/28/2019	10/28/2049
153609-J*-4	CENTRAL HUDSON U-SR-UNSEC				2.A	13,000,000	64.7100	8,412,300	13,000,000	13,000,000					3.290	3.290	MS	124,746	427,700	03/16/2021	03/16/2051
154051-F*-2	CENTRAL MAINE POWER CO E-SR-SEC			1	1.F	68,000,000	85.5960	58,205,280	68,000,000	68,000,000					4.450	4.450	JJ	1,378,511	3,026,000	01/15/2013	01/15/2043
154051-H@-8	CENTRAL MAINE POWER CO SR-SEC				1.F	50,000,000	91.6690	45,834,500	50,000,000	50,000,000					4.200	4.199	JJ	968,333	2,100,000	06/03/2019	06/03/2034
15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC				1.G FE	25,000,000	99.7990	24,949,857	25,000,000	25,000,000					5.780	5.781	MS	481,667	1,445,000	04/06/2005	04/11/2035
156ESC-AJ-4	CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORP	@			6. *		0.0000		13,000,000						0.000	0.000	N/A			02/14/2007	10/31/2049
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC			1	2.B	1,367,596	84.2270	1,151,885	1,367,596	1,367,596					4.468	4.509	MON	3,564	61,104	10/10/2014	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			1	2.B	24,835,557	89.3980	22,202,491	24,835,557	24,835,557					4.835	4.882	MON	70,047	1,200,799	03/31/2014	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			2	1.G	112,318,707	88.2700	99,143,723	112,318,707	112,318,707					4.470	4.511	MON	292,871	5,020,643	03/26/2015	03/10/2045
15987T-AT-8	CHARLES STARK DRAPER LAB UNSEC			1	1.D FE	36,455,000	84.7110	30,881,394	36,455,000	36,455,000					4.388	4.388	MS	533,215	1,599,645	03/22/2018	09/01/2048
161150-AF-7	CHART INDUSTRIES INC SERIES 144A			1	3.C FE	45,209,595	103.9680	47,055,802	45,260,000	45,205,548		(3,286)			7.500	7.499	JJ	1,697,250	3,379,500	07/10/2024	01/01/2030
16411Q-AR-2	CHENIERE ENERGY PARTNERS LP SERIES 144A			1	2.C FE	26,537,100	100.6640	26,424,274	26,250,000	26,539,777		2,677			5.750	5.591	FA	918,203		12/17/2024	08/15/2034
16411R-AN-9	CHENIERE ENERGY INC			1	2.C FE	2,345,382	100.5740	2,363,498	2,350,000	2,345,521		139			5.650	5.677	AO	28,030	75,977	10/07/2024	04/15/2034
166756-AH-9	CHEVRON USA INC			1	1.D FE	2,100,000	56.2070	1,180,349	2,100,000	2,100,000					2.343	2.343	FA	18,998	49,203	08/10/2020	08/12/2050
166764-BD-1	CHEVRON CORP SR UNSEC			1	1.C FE	18,650,000	99.0810	18,478,613	18,650,000	18,650,000					3.326	3.326	MN	75,814	620,299	11/09/2015	11/17/2025
166764-CA-6	CHEVRON CORP			1	1.D FE	1,500,000	66.1360	992,044	1,500,000	1,500,000					3.078	3.078	MN	6,413	46,170	05/07/2020	05/11/2050
16687*-AD-8	CHEYENNE LIGHT-FUEL AND POWER 2014-SR-SEC			1	1.G	22,000,000	82.1980	18,083,560	22,000,000	22,000,000					4.530	4.530	AO	193,783	996,600	10/01/2014	10/20/2044
16876A-AA-2	CHILDREN'S HOSPITAL MEDI SECURED			1	1.C FE	47,403,184	86.2350	40,085,361	46,484,000	47,214,372		(25,575)			4.268	4.146	MN	253,503	1,983,937	09/13/2016	05/15/2044
16876B-AA-0	CHILDREN'S HOSPITAL CORP CO.GUARNT			2	1.C FE	40,821,556	82.4490	33,614,445	40,770,000	40,813,294		(1,287)			4.115	4.107	JJ	838,843	1,677,686	10/05/2017	01/01/2047
17027N-AB-8	CHOBANI LLC FINANCE CORP SERIES 144A			1	4.A FE	20,862,500	96.2630	19,878,303	20,650,000	20,689,920		(44,169)			4.625	4.396	MN	122,036	955,063	10/26/2020	11/15/2028
171232-AQ-4	CHUBB CORP CO.GUARNT			1	1.F FE	34,624,995	106.0770	36,804,432	34,696,000	34,651,496		2,371			6.000	6.015	MN	289,133	2,081,760	07/28/2009	05/11/2037
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION I				1.G YE	13,000,000	89.8800	11,684,400	13,000,000	13,000,000					3.430	3.430	MS	131,293	445,900	03/17/2017	03/15/2037
171265-B*-1	CHUGACH ELECTRIC ASSOCIATION I B-SR-SEC			1	1.G	12,328,000	86.3860	10,649,666	12,328,000	12,328,000					4.410	4.411	MS	158,569	543,665	01/11/2012	03/15/2042
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION I C-SR-SEC			1	1.G YE	8,100,000	93.3060	7,557,786	8,100,000	8,100,000					4.780	4.779	MS	112,928	387,180	01/11/2012	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I				1.G	33,904,762	68.0600	23,075,581	33,904,762	33,904,762					2.910	2.911	AO	167,179	986,629	10/26/2020	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSOCIATION I A-SR-SEC				1.G YE	55,810,200	87.7380	48,966,753	55,810,200	55,810,200					3.860	3.860	MN	275,268		05/15/2019	05/15/2049
171265-D*-9	CHUGACH ELECTRIC ASSOCIATION I				1.F Z	50,000,000	97.8870	48,943,500	50,000,000	50,000,000					5.480	5.482	JJ	1,156,889		06/17/2024	07/29/2044
17136M-AA-0	CHURCH & DWIGHT CO INC			1	2.A FE	20,040,300	83.6950	16,738,932	20,000,000	20,028,480		(3,948)			2.300	2.277	JD	20,444	460,000	12/02/2021	12/15/2031
17136M-AB-8	CHURCH & DWIGHT CO INC			1	2.A FE	20,215,090	90.4320	18,289,942	20,225,000	20,215,940		152			5.000	5.003	JD	44,944	1,011,250	05/18/2022	06/15/2052
171484-AE-8	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	3,643,900	96.4630	3,954,998	4,100,000	3,813,933		81,245			4.750	7.355	JJ	89,801	194,750	11/29/2023	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	927,500	98.8720	988,717	1,000,000	960,806		15,517			5.500	7.428	AO	13,750	55,000	09/30/2022	04/01/2027
171484-AJ-7	CHURCHILL DOWNS INC SERIES 144A			1	4.A FE	6,565,000	101.0820	6,636,007	6,565,000	6,565,000					6.750	6.750	MN	73,856	443,138	04/11/2023	05/01/2031
171779-AL-5	CIENA CORP				3.B FE	15,729,058	91.9050	16,473,892	17,925,000	16,328,286		259,625			4.000	6.056	JJ	300,742	717,000	10/20/2022	01/31/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172062-AE-1	CINCINNATI FINL CORP SR UNSEC			1	1.G FE	26,653,830	103.8680	36,353,812	35,000,000	29,762,593		332,723			6.125	8.391	MN	357,292	2,143,750	09/30/2008	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	11,550,654	99.7970	12,105,324	12,130,000	11,850,288		24,767			5.400	5.746	JD	29,112	655,020	03/31/2005	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	37,772,385	99.4730	38,701,790	38,907,000	38,375,766		47,751			5.375	5.579	JD	92,945	2,091,251	03/07/2005	06/15/2033
172088-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC			1	1.A	5,495,460	94.5010	5,193,265	5,495,460	5,495,460					3.750	3.779	MON	9,159	206,080	11/20/2013	10/15/2033
17252M-AQ-3	CINTAS CORPORATION NO 2			1	1.G FE	39,802,300	93.5780	37,267,284	39,825,000	39,807,434		2,026			4.000	4.007	MN	265,500	1,593,000	04/26/2022	05/01/2032
17275R-AW-2	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	19,547,668	99.5750	19,516,768	19,600,000	19,597,210		6,007			3.500	3.532	JD	30,489	686,000	06/10/2015	06/15/2025
17275R-BU-5	CISCO SYSTEMS INC			1	1.E FE	2,005,220	97.2010	1,944,029	2,000,000	2,005,220					5.300	5.282	FA	36,806		10/23/2024	02/26/2054
172967-AR-2	CITIGROUP INC SR UNSEC				1.G FE	18,845,094	105.1910	19,986,240	19,000,000	18,967,292		9,414			6.625	6.689	JJ	580,424	1,258,750	12/24/1998	01/15/2028
172967-CC-3	CITIGROUP INC SUBORD				2.B FE	32,874,490	102.9070	33,959,201	33,000,000	32,938,538		5,048			6.000	6.027	AO	335,500	1,980,000	02/20/2004	10/31/2033
172967-DR-9	CITIGROUP INC SUBORD				2.B FE	28,851,717	102.0160	28,750,275	28,182,000	28,581,353		(23,420)			6.125	5.954	FA	604,152	1,726,148	01/10/2007	08/25/2036
172967-DS-7	CITIGROUP INC SUBORD				2.B FE	2,513,975	90.0030	2,250,069	2,500,000	2,508,239		(858)			5.404	(0.019)	FMAN	13,885	153,922	05/23/2007	08/25/2036
172967-EC-1	CITIGROUP INC SR UNSEC				1.G FE	9,868,100	100.0500	10,005,020	10,000,000	9,917,553		4,384			5.875	5.970	MN	52,222	587,500	05/18/2007	05/29/2037
172967-HA-2	CITIGROUP INC SUBORD				2.B FE	4,500,000	109.7440	4,938,486	4,500,000	4,500,000					6.675	6.675	MS	90,113	300,375	09/10/2013	09/13/2043
172967-HE-4	CITIGROUP INC SR UNSEC				1.G FE	7,977,680	89.2010	7,136,067	8,000,000	7,982,522		551			4.950	4.968	MN	59,400	396,000	10/31/2013	11/07/2043
172967-JT-9	CITIGROUP INC SUBORD				2.B FE	28,831,884	99.6990	28,862,845	28,950,000	28,943,652		14,016			4.400	4.451	JD	74,305	1,273,800	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC SUBORD				2.B FE	19,908,000	98.6450	19,729,044	20,000,000	19,974,485		8,580			4.450	4.500	MS	227,444	890,000	09/23/2015	09/29/2027
172967-KN-0	CITIGROUP INC SR UNSEC				1.G FE	1,995,960	98.2760	1,965,516	2,000,000	1,999,380		448			3.400	3.424	MN	11,333	68,000	04/26/2016	05/01/2026
172967-KU-4	CITIGROUP INC SUBORD				2.B FE	39,891,070	97.2240	38,597,967	39,700,000	39,774,742		(19,318)			4.125	4.067	JJ	709,638	1,637,625	11/28/2017	07/25/2028
172967-LD-1	CITIGROUP INC SR UNSEC			1	1.G FE	15,000,000	98.0240	14,703,615	15,000,000	15,000,000					3.887	3.887	JJ	276,949	583,050	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC SR UNSEC			1	1.G FE	20,000,000	96.8660	19,373,259	20,000,000	20,000,000					3.668	3.668	JJ	319,931	733,600	07/17/2017	07/24/2028
172967-LS-8	CITIGROUP INC SR UNSEC			1	1.G FE	25,000,000	96.2430	24,060,678	25,000,000	25,000,000					3.520	3.520	AO	156,444	880,000	10/23/2017	10/27/2028
172967-ML-2	CITIGROUP INC			1	1.G FE	1,752,660	88.4750	1,857,978	2,100,000	1,805,745		47,610			2.666	5.964	JJ	23,639	55,986	11/17/2023	01/29/2031
172967-MY-4	CITIGROUP INC			1	1.G FE	10,048,800	84.6400	8,464,031	10,000,000	10,033,767		(4,868)			2.561	2.503	MN	42,683	256,100	10/26/2021	05/01/2032
172967-NE-7	CITIGROUP INC			1	1.G FE	6,500,000	83.3840	5,419,974	6,500,000	6,500,000					2.520	2.519	MN	26,390	163,800	10/27/2021	11/03/2032
172967-NF-4	CITIGROUP INC			1	1.G FE	35,000,000	70.0320	24,511,240	35,000,000	35,000,000					2.904	2.903	MN	163,753	1,016,400	10/27/2021	11/03/2042
172967-NU-1	CITIGROUP INC			1	1.G FE	11,750,000	96.6490	11,356,311	11,750,000	11,750,000					4.910	4.908	MN	59,295	576,925	05/17/2022	05/24/2033
172967-PF-2	CITIGROUP INC			1	1.G FE	3,434,340	99.9240	3,397,413	3,400,000	3,429,283		(5,057)			5.174	4.308	FA	67,434		10/23/2024	02/13/2030
17308C-C5-3	CITIGROUP INC			1	1.G FE	2,500,000	90.1890	2,254,733	2,500,000	2,500,000					2.976	2.976	MN	11,573	74,400	10/28/2019	11/05/2030
17325F-BG-2	CITIBANK NA SERIES BKNT			1	1.E FE	6,000,000	101.1700	6,070,197	6,000,000	6,000,000					5.570	5.570	AO	56,628	167,100	04/23/2024	04/30/2034
17327C-AR-4	CITIGROUP INC			2	2.B FE	2,749,546	101.8730	2,750,583	2,700,000	2,749,850		143			5.830	3.545	FMAN	10,628	114,219	10/23/2024	05/25/2034
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2.A FE	10,646,060	98.7340	10,515,194	10,650,000	10,649,301		595			3.750	3.756	FA	147,547	399,375	02/11/2019	02/18/2026
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	10,111,100	87.4830	8,748,330	10,000,000	10,069,919		(13,200)			2.500	2.349	FA	100,694	250,000	10/08/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP			1	2.A FE	82,186,018	90.3880	71,130,733	78,695,000	80,821,045		(389,849)			3.250	2.674	AO	433,369	2,557,588	09/30/2021	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP SERIES WI			2	2.B FE	15,020,884	80.3620	12,054,374	15,000,000	15,015,185		(1,836)			2.638	2.623	MS	100,024	395,700	10/08/2021	09/30/2032
174610-BE-4	CITIZENS FINANCIAL GROUP			2	2.B FE	15,000,000	96.8220	14,523,363	15,000,000	15,000,000					5.641	5.638	MN	94,017	846,150	05/18/2022	05/21/2037
174610-BF-1	CITIZENS FINANCIAL GROUP			1	2.A FE	14,400,000	101.4730	14,612,140	14,400,000	14,400,000					5.841	5.836	JJ	369,151	420,552	01/19/2024	01/23/2030
17857@-AA-4	Coney Island Associates 1 HRA				1.C	24,631,011	85.5150	20,896,041	24,435,527	24,610,128		(8,257)			3.511	3.465	MON	38,130	857,931	05/13/2022	12/15/2041
17858P-A@-0	City of Hope				1.F FE	60,000,000	102.8990	61,739,400	60,000,000	60,000,000					5.810	5.812	MN	445,433	3,486,000	11/10/2022	11/15/2027
17858P-AB-7	CITY OF HOPE/THE SERIES 2018			1	1.F FE	4,461,210	80.2680	3,949,171	4,920,000	4,482,686		9,498			4.378	5.025	FA	81,372	215,398	09/01/2022	08/15/2048
178693-A*-8	CITY TOWER PROPERTIES LLC				1.C PL	25,475,174	74.5230	18,612,612	24,975,661	25,451,930		(7,092)			4.385	4.313	MON	45,633	1,097,044	07/20/2021	07/15/2056
17888H-AA-1	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	76,183	103.8570	77,893	75,000	75,861		(300)			8.375	7.861	JJ	3,141	6,316	11/16/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	206,046	104.2530	208,507	200,000	204,803		(1,148)			8.750	7.950	JJ	8,750	17,597	11/16/2023	07/01/2031
17888H-AC-7	CIVITAS RESOURCES INC SERIES 144A			1	3.C FE	205,560	104.7250	209,449	200,000	204,515		(946)			8.625	7.930	MN	2,875	17,921	11/16/2023	11/01/2030
18055#-BH-4	CLARION LION PROP FUND-LP SR-UNSEC				2.A	21,000,000	92.8650	19,501,650	21,000,000	21,000,000					3.750	3.750	JJ	363,125	787,500	07/15/2019	07/15/2029
18055#-BJ-0	CLARION LION PROP FUND-LP SR-UNSEC				2.A	7,000,000	88.5430	6,198,010	7,000,000	7,000,000					3.850	3.850	JJ	124,269	269,500	07/15/2019	07/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18055#-BZ-4	CLARION LION PROP FUND-LP				2.A	20,000,000	100.3280	20,065,600	20,000,000	20,000,000					5.770	5.770	JD	96,167	1,154,000	03/01/2023	06/01/2027
18055#-CB-6	CLARION LION PROP FUND-LP				2.A	17,000,000	99.7570	16,958,690	17,000,000	17,000,000					5.710	5.710	JD	78,195	970,700	03/01/2023	06/01/2029
184496-AN-7	CLEAN HARBORS INC SR UNSEC				3.A FE	5,228,480	97.9660	5,182,394	5,290,000	5,254,967		12,341			4.875	5.154	JJ	118,915	257,888	10/07/2022	07/15/2027
18539U-AC-9	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	138,953	95.6330	143,450	150,000	141,530		2,315			4.750	6.741	MS	2,098	7,125	11/16/2023	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	32,903,150	87.0790	31,435,529	36,100,000	33,660,571		316,403			3.750	5.005	FA	511,417	1,353,750	07/28/2022	02/15/2031
18539U-AE-5	CLEARWAY ENERGY OP LLC SERIES 144A			1	3.B FE	5,105,000	85.3590	4,357,585	5,105,000	5,105,000					3.750	3.750	JJ	88,274	191,438	09/24/2021	01/15/2032
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	5,708,054	95.2190	5,451,295	5,725,000	5,719,070		1,697			3.500	3.534	AO	50,094	200,375	10/02/2017	04/01/2028
189054-AX-7	CLOROX COMPANY			1	2.A FE	9,689,000	85.0520	8,505,195	10,000,000	9,797,972		35,096			1.800	2.201	MN	23,000	180,000	10/25/2021	05/15/2030
189054-AY-5	CLOROX COMPANY			1	2.A FE	19,905,400	98.4350	19,686,984	20,000,000	19,937,692		12,779			4.400	4.480	MN	146,667	636,064	05/05/2022	05/01/2029
189054-AZ-2	CLOROX COMPANY			1	2.A FE	15,319,920	97.7720	15,056,879	15,400,000	15,337,527		7,007			4.600	4.666	MN	118,067	708,400	05/05/2022	05/01/2032
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC				6. *	214,751	92.1470	676,464	734,111	641,354	(570)	206,770			12.000	61.586	MN	14,682	88,093	03/31/2021	05/01/2025
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.A PL	50,000,000	95.2290	47,614,500	50,000,000	50,000,000					3.810	3.810	MS	603,250	1,905,000	03/07/2018	03/07/2028
19108#-AB-3	COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC				2.A PL	20,000,000	87.0290	17,405,800	20,000,000	20,000,000					4.060	4.060	MS	252,622	812,000	03/07/2018	03/07/2033
191216-CP-3	COCA COLA CO THE				1.E FE	6,987,680	86.8540	6,079,795	7,000,000	6,989,776		475			4.125	4.138	MS	77,000	288,750	03/20/2020	03/25/2040
191216-CQ-1	COCA COLA CO THE			2	1.E FE	18,927,699	82.6140	15,737,909	19,050,000	18,938,457		2,440			4.200	4.238	MS	213,360	800,100	03/20/2020	03/25/2050
191216-CW-8	COCA COLA CO THE			1	1.E FE	34,386,318	70.0280	23,984,731	34,250,000	34,360,217		(6,105)			2.500	2.474	JD	71,354	856,250	06/03/2020	06/01/2040
191216-CX-6	COCA COLA CO THE			1	1.E FE	67,629,974	60.2700	40,471,276	67,150,000	67,577,767		(13,000)			2.600	2.564	JD	145,492	1,745,900	08/13/2020	06/01/2050
191216-DC-1	COCA COLA CO THE			1	1.E FE	46,672,005	58.6220	27,156,545	46,325,000	46,638,295		(8,944)			2.500	2.464	MS	341,003	1,158,125	12/16/2020	03/15/2051
191216-DQ-0	COCA COLA CO THE				1.E FE	21,107,775	72.6540	15,860,293	21,830,000	21,170,374		26,652			2.875	3.095	MN	97,629	627,613	04/21/2022	05/05/2041
191216-DT-4	COCA COLA CO THE			1	1.E FE	49,878,800	96.2300	48,114,784	50,000,000	49,879,602		802			5.400	5.415	MN	360,000	675,000	12/17/2024	05/13/2064
191216-DZ-0	COCA COLA CO THE			1	1.E FE	1,591,312	94.9550	1,519,281	1,600,000	1,591,379		67			5.200	5.236	JJ	31,662		10/23/2024	01/14/2055
191219-AX-2	COCA-COLA REFRESH USA CO.GUARNT				1.E FE	1,200	110.6290	1,106	1,000	1,112		(7)			6.700	5.403	AO	14	67	01/03/2005	10/15/2036
19273P-AA-2	COLBY COLLEGE UNSEC			1	1.C FE	40,683,756	82.3940	33,608,537	40,790,000	40,695,492		1,463			4.250	4.264	JJ	866,788	1,733,575	05/05/2017	07/01/2055
19273P-AE-4	COLBY COLLEGE SERIES 2022				1.C FE	9,520,000	65.0900	6,196,574	9,520,000	9,520,000					3.072	3.072	JJ	146,227	292,454	01/11/2022	07/01/2052
194162-AP-8	COLGATE-PALMOLIVE CO			1	1.E FE	2,131,102	89.8390	1,931,532	2,150,000	2,135,073		1,692			3.250	3.354	FA	26,397	69,875	08/01/2022	08/15/2032
195869-AD-4	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	19,742,600	113.4380	22,687,501	20,000,000	19,892,378		13,779			8.375	8.494	MN	279,167	1,675,000	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	16,338,700	112.6620	19,152,600	17,000,000	16,659,059		33,618			7.630	8.000	MN	111,695	1,297,100	11/14/2008	04/15/2032
195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC			1	1.G FE	3,319,260	106.3030	3,189,085	3,000,000	3,139,697		(14,124)			6.580	5.818	FA	67,445	197,400	03/14/2003	08/28/2032
196500-AA-0	COLORADO INT GAS CO/ISS CO.GUARNT			1	2.B FE	16,060,877	98.6980	15,890,424	16,100,000	16,092,503		4,379			4.150	4.180	FA	252,412	668,150	08/11/2016	08/15/2026
196801-B*-4	COLORCON INC.				2.C	20,000,000	90.1230	18,024,600	20,000,000	20,000,000					4.070	4.070	JD	4,522	814,000	04/06/2022	06/29/2032
199575-AT-8	OHIO POWER COMPANY SR UNSEC			1	2.A FE	7,962,937	105.9060	8,472,501	8,000,000	7,982,393		1,584			6.600	6.635	MS	176,000	528,000	10/07/2003	03/01/2033
20030N-AC-5	COMCAST CORP CO.GUARNT			1	1.G FE	24,763,860	111.3060	26,713,496	24,000,000	24,359,899		(33,373)			7.050	6.803	MS	498,200	1,692,000	12/13/2004	03/15/2033
20030N-AF-8	COMCAST CORP CO.GUARNT			1	1.G FE	19,953,800	102.0780	20,415,551	20,000,000	19,975,010		1,712			5.650	5.666	JD	50,222	1,130,000	06/06/2005	06/15/2035
20030N-BM-2	COMCAST CORP CO.GUARNT			1	1.G FE	41,150,076	91.5100	37,999,696	41,525,000	41,229,643		23,349			4.200	4.289	FA	658,863	1,744,050	11/17/2023	08/15/2034
20030N-BN-0	COMCAST CORP CO.GUARNT			1	1.G FE	29,962,500	99.1430	29,742,900	30,000,000	29,997,259		4,292			3.375	3.390	FA	382,500	1,012,500	05/19/2015	08/15/2025
20030N-BP-5	COMCAST CORP CO.GUARNT			1	1.G FE	9,993,900	92.1310	9,213,072	10,000,000	9,995,772		306			4.400	4.405	FA	166,222	440,000	05/19/2015	08/15/2035
20030N-BQ-3	COMCAST CORP CO.GUARNT			1	1.G FE	9,992,500	85.8370	8,583,729	10,000,000	9,993,371		190			4.600	4.605	FA	173,778	460,000	05/19/2015	08/15/2045
20030N-BU-4	COMCAST CORP CO.GUARNT			1	1.G FE	39,729,215	70.2190	28,263,149	40,250,000	39,824,144		12,938			3.400	3.470	JJ	631,031	1,368,500	10/04/2016	07/15/2046
20030N-CC-3	COMCAST CORP CO.GUARNT			1	1.G FE	1,566,670	75.7780	1,200,329	1,584,000	1,569,198		390			3.969	4.032	MN	10,478	62,869	12/15/2017	11/01/2047
20030N-CE-9	COMCAST CORP CO.GUARNT			1	1.G FE	1,881,187	75.6220	1,438,325	1,902,000	1,883,902		417			3.999	4.060	MN	12,677	76,061	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CO.GUARNT			1	1.G FE	26,216,023	75.1510	19,996,877	26,608,999	26,258,777		6,626			4.049	4.129	MN	179,566	1,077,398	01/11/2018	11/01/2052
20030N-CK-5	COMCAST CORP CO.GUARNT			1	1.G FE	14,728,950	75.9420	11,391,244	15,000,000	14,765,996		5,972			4.000	4.105	MS	200,000	600,000	02/01/2018	03/01/2048
20030N-DL-2	COMCAST CORP			1	1.G FE	8,386,456	59.4350	5,022,243	8,450,000	8,392,719		1,470			2.800	2.837	JJ	109,099	236,600	05/20/2020	01/15/2051
20030N-DP-3	COMCAST CORP				1.G FE	34,723,500	54.3140	19,009,755	35,000,000	34,753,904		6,137			2.450	2.485	FA	323,944	857,500	08/11/2020	08/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DS-7	COMCAST CORP SERIES WI			1	1.G FE	9,103,147	60.1450	6,075,824	10,102,000	9,107,393		3,491			2.887	3.387	MN	48,607	252,670	10/23/2024	11/01/2051
20030N-EK-3	COMCAST CORP			1	1.G FE	1,117,347	96.6670	1,063,341	1,100,000	1,117,335		(12)			5.650	5.540	JD	5,179	32,629	10/23/2024	06/01/2054
200340-AT-4	COMERICA INC SR UNSEC			2	2.B FE	18,602,026	94.8170	16,427,045	17,325,000	17,898,706		(138,762)			4.000	3.079	FA	288,750	693,000	07/18/2019	02/01/2029
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	13,894,900	91.9110	13,786,631	15,000,000	14,204,111		131,563			4.125	5.324	JJ	285,313	618,750	08/16/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	18,045,925	89.5560	16,182,836	18,070,000	18,051,814		2,085			4.375	4.391	MS	232,777	790,563	02/04/2022	03/15/2032
20270#-AA-5	CommonSpirit Gilbert				2.A YE	37,886,986	73.9030	27,999,619	37,886,986	37,886,986					4.190	4.226	MON	132,289	1,566,920	04/05/2022	06/01/2053
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE				2.A YE	15,707,763	79.1360	12,430,495	15,707,763	15,707,763					3.500	3.525	MON	24,434	549,772	07/02/2021	10/15/2042
20271*-AA-8	CommonSpirit Elkhorn				1.G	11,124,708	83.7610	9,318,167	11,124,708	11,124,708					4.206	4.243	MON	20,796	467,905	03/11/2022	06/15/2043
202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	26,660,471	102.9080	27,177,992	26,410,000	26,523,974		(10,793)			5.875	5.807	FA	646,495	1,551,588	12/11/2006	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	37,823,818	104.2550	38,887,206	37,300,000	37,620,892		(20,075)			5.900	5.794	MS	647,984	2,200,700	01/04/2010	03/15/2036
202795-JF-8	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	16,550,000	76.2980	12,627,361	16,550,000	16,550,000					3.700	3.700	MS	204,117	612,350	02/23/2015	03/01/2045
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG			1	1.F FE	24,837,750	74.6790	18,669,660	25,000,000	24,867,313		4,003			3.650	3.686	JD	40,556	912,500	06/20/2016	06/15/2046
202795-JS-0	COMMONWEALTH EDISON CO			1	1.F FE	5,194,550	64.4760	3,223,783	5,000,000	5,173,608		(4,838)			3.000	2.804	MS	50,000	150,000	05/28/2020	03/01/2050
202795-JU-5	COMMONWEALTH EDISON CO SERIES 131			1	1.F FE	9,665,480	58.8910	5,889,132	10,000,000	9,689,525		7,623			2.750	2.918	MS	91,667	275,000	10/13/2021	09/01/2051
202795-JV-3	COMMONWEALTH EDISON CO SERIES 133			1	1.F FE	9,787,300	74.0710	7,407,131	10,000,000	9,798,241		4,070			3.850	3.972	MS	113,361	385,000	04/12/2022	03/15/2052
20369E-AB-8	COMMUNITY HOSPITALS OF I SECURED			1	1.F FE	41,459,347	92.5380	37,986,671	41,050,000	41,388,580		(9,325)			5.433	5.365	MN	371,708	2,230,247	02/10/2016	05/01/2045
20369E-AC-6	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	56,662,390	82.1620	46,877,610	57,055,000	56,661,016		3,901			4.790	4.830	MN	455,489	2,732,935	11/20/2023	05/01/2053
20369E-AD-4	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	5,816,580	82.9810	4,978,888	6,000,000	5,827,220		1,941			4.940	5.121	MN	49,400	296,400	01/30/2019	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A			1	1.F FE	16,653,170	63.5140	10,787,189	16,984,000	16,680,245		7,267			3.099	3.200	MN	87,722	526,334	07/14/2021	05/01/2050
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	25,746,950	95.9850	25,702,843	26,778,000	26,079,485		135,930			5.250	5.941	AO	296,790	1,400,595	07/10/2024	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERSIFIE SERIES 144A			1	4.A FE	18,955,795	91.4890	19,521,944	21,338,000	19,437,014		199,167			5.000	6.571	JJ	491,959	1,066,900	09/07/2022	01/15/2032
205887-CB-6	CONAGRA BRANDS INC SR UNSEC			2	2.C FE	12,818,048	99.9530	12,794,013	12,800,000	12,802,467		(2,853)			4.600	4.576	MN	98,133	588,800	10/16/2018	11/01/2025
20600D-AA-1	CONCENTRA ESCROW ISSUER SERIES 144A			1	4.B FE	2,254,700	102.0960	2,286,951	2,240,000	2,253,516		(1,184)			6.875	6.718	JJ	72,722		06/26/2024	07/15/2032
207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	20,090,360	101.5160	20,303,118	20,000,000	20,046,345		(3,592)			5.750	5.718	MS	338,611	1,150,000	08/03/2005	09/15/2034
207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,994,800	106.2970	10,629,719	10,000,000	9,996,772		188			6.350	6.354	JD	52,917	635,000	06/01/2006	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,815,518	100.5960	15,340,854	15,250,000	14,971,955		14,825			5.750	5.960	MS	292,292	876,875	05/27/2009	03/01/2037
207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	9,976,500	106.2960	10,629,554	10,000,000	9,984,527		776			6.375	6.393	MS	212,500	637,500	09/10/2007	09/01/2037
207597-EG-6	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	25,625,416	83.5830	21,225,905	25,395,000	25,572,958		(6,134)			4.300	4.245	AO	230,530	1,091,985	07/31/2014	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG			1	1.E FE	23,923,440	81.5330	19,676,372	24,133,000	23,963,936		4,980			4.150	4.201	JD	83,460	1,001,520	11/13/2015	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & PWR 1ST REF MORT			1	1.E FE	14,966,976	97.0190	14,552,845	15,000,000	14,991,818		3,536			3.200	3.226	MS	141,333	480,000	03/02/2017	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & PWR 1ST REF MORT			2	1.E FE	4,824,644	78.4170	3,685,620	4,700,000	4,809,071		(2,961)			4.000	3.846	AO	47,000	188,000	03/25/2019	04/01/2048
20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC			1	1.G FE	20,000,000	97.8270	19,565,431	20,000,000	20,000,000					5.630	5.630	MS	331,544	1,126,000	09/15/2005	09/15/2035
20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC				1.G FE	9,985,900	99.4750	9,947,538	10,000,000	9,991,954		571			5.840	5.851	MS	171,956	584,000	10/25/2005	10/28/2035
20825C-AF-1	CONOCOPHILLIPS CO.GUARNT			1	1.F FE	2,707,149	105.7320	2,888,594	2,732,000	2,721,022		1,081			5.900	5.965	AO	34,029	161,188	03/10/2003	10/15/2032
208464-9Y-5	CONSECO INC SR				6. *		0.0100	200	2,000,000						8.750	0.000	FA			09/16/2003	08/09/2049
209111-ED-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	16,025,870	97.2220	15,555,542	16,000,000	16,011,530		(1,071)			5.100	5.089	JD	36,267	816,000	06/17/2003	06/15/2033
209111-EF-6	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	24,932,750	102.0770	25,519,175	25,000,000	24,966,693		2,730			5.700	5.719	FA	593,750	1,425,000	02/09/2004	02/01/2034
209111-EH-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	20,196,053	99.4670	20,738,790	20,850,000	20,500,396		24,883			5.300	5.517	MS	368,350	1,105,050	11/14/2005	03/01/2035
209111-EJ-8	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	14,912,250	97.9500	14,692,532	15,000,000	14,953,335		3,251			5.250	5.289	JJ	393,750	787,500	06/20/2005	07/01/2035
209111-EL-3	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	20,013,900	103.5000	20,699,950	20,000,000	20,008,188		(507)			5.850	5.845	MS	344,500	1,170,000	03/06/2006	03/15/2036
209111-EM-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	9,981,100	105.8860	10,588,617	10,000,000	9,988,671		662			6.200	6.214	JD	27,556	620,000	06/12/2006	06/15/2036
209111-EY-5	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	21,902,800	98.8440	21,745,678	22,000,000	21,932,603		2,849			5.500	5.530	JD	100,833	1,210,000	05/28/2010	12/01/2039
209111-FB-4	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	32,123,280	83.3720	26,678,923	32,000,000	32,087,715		(3,535)			4.200	4.177	MS	395,733	1,344,000	04/25/2012	03/15/2042
209111-FC-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	38,710,099	79.8930	31,773,576	39,770,000	38,973,966		28,574			3.950	4.106	MS	523,638	1,570,915	08/05/2014	03/01/2043
209111-FD-0	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	19,983,200	85.4080	17,081,677	20,000,000	19,987,124		418			4.450	4.455	MS	262,056	890,000	03/03/2014	03/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FG-3	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	29,045,925	84.7500	24,640,947	29,075,000	29,051,602		663			4.500	4.506	JD	109,031	1,308,375	11/12/2015	12/01/2045
209111-FH-1	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	19,971,800	76.3090	15,261,716	20,000,000	19,976,839		684			3.850	3.858	JD	34,222	770,000	06/14/2016	06/15/2046
209111-FL-2	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	30,387,150	76.1570	23,227,830	30,500,000	30,404,856		2,614			3.875	3.896	JD	52,528	1,181,875	06/05/2017	06/15/2047
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	1.G FE	999,740	95.8750	958,747	1,000,000	999,917		27			3.125	3.128	MN	3,993	31,250	11/13/2017	11/15/2027
209111-FN-8	CON EDISON CO OF NY INC SR UNSEC			1	1.G FE	1,992,080	73.5300	1,470,609	2,000,000	1,992,742		105			4.000	4.020	MN	10,222	80,000	11/13/2017	11/15/2057
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A			1	1.G FE	9,910,322	93.0580	9,398,847	10,100,000	9,922,758		6,981			3.350	3.715	AO	84,588	237,850	10/23/2024	04/01/2030
209111-GG-2	CON EDISON CO OF NY INC			1	1.G FE	19,420,660	101.3010	19,855,041	19,600,000	19,422,864		2,031			5.900	5.966	MN	147,762	1,133,914	11/20/2023	11/15/2053
209111-GK-3	CON EDISON CO OF NY INC			1	1.G FE	22,003,636	99.4710	21,684,687	21,800,000	22,004,377		741			5.700	5.633	MN	158,777	347,510	12/17/2024	05/15/2054
209111-GN-7	CON EDISON CO OF NY INC			1	1.G FE	9,909,800	96.1090	9,610,863	10,000,000	9,909,800					5.500	5.562	MS	65,694		11/19/2024	03/15/2055
21036P-AP-3	CONSTELLATION BRANDS INC CO.GUARNT			1	2.B FE	7,500,000	100.0020	7,500,121	7,500,000	7,500,000					4.750	4.750	JD	29,688	356,250	11/19/2015	12/01/2025
21036P-AY-4	CONSTELLATION BRANDS INC CO.GUARNT			2	2.B FE	19,889,370	96.0700	20,655,121	21,500,000	20,876,789		181,641			3.600	4.608	FA	292,400	774,000	01/14/2019	02/15/2028
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	2,045,921	89.3540	1,831,748	2,050,000	2,047,685		396			2.875	2.898	MN	9,823	58,938	04/23/2020	05/01/2030
21036P-BH-0	CONSTELLATION BRANDS INC			1	2.C FE	52,852,631	83.2140	44,353,134	53,300,000	52,989,907		42,930			2.250	2.346	FA	499,688	1,199,250	10/26/2021	08/01/2031
21036P-BL-1	CONSTELLATION BRANDS INC			1	2.C FE	24,909,500	96.1860	24,046,593	25,000,000	24,929,456		7,839			4.750	4.796	MN	171,528	1,187,500	05/02/2022	05/09/2032
210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	17,987,000	102.1090	18,379,531	18,000,000	17,993,652		418			5.800	5.804	MS	307,400	1,044,000	08/09/2005	09/15/2035
210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	39,987,122	81.8890	32,796,468	40,050,000	40,003,259		1,705			3.950	3.959	MN	202,141	1,581,975	05/13/2013	05/15/2043
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTG			1	1.E FE	17,183,120	72.1520	12,067,490	16,725,000	17,127,971		(15,169)			3.250	3.084	FA	205,346	543,563	08/12/2020	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	15,460,106	78.2220	12,143,891	15,525,000	15,469,890		1,490			3.950	3.974	JJ	282,771	613,238	02/15/2017	07/15/2047
210518-DD-5	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	1,992,360	83.0780	1,661,556	2,000,000	1,993,157		156			4.350	4.373	AO	18,367	87,000	10/29/2018	04/15/2049
210518-DF-0	CONSUMERS ENERGY CO			1	1.E FE	10,399,800	67.5140	6,751,389	10,000,000	10,369,575		(9,895)			3.100	2.892	FA	117,111	310,000	10/25/2021	08/15/2050
210518-DH-6	CONSUMERS ENERGY CO			1	1.F FE	2,988,180	72.7830	2,183,490	3,000,000	2,989,169		243			3.500	3.521	FA	43,750	105,000	03/17/2020	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO			1	1.E FE	14,456,350	55.0730	8,260,983	15,000,000	14,492,956		8,535			2.500	2.647	MN	62,500	375,000	09/11/2020	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO			1	1.F FE	13,968,850	60.2810	9,042,189	15,000,000	14,034,455		22,042			2.650	2.993	FA	150,167	397,500	02/08/2022	08/15/2052
210518-DW-3	CONSUMERS ENERGY CO			1	1.E FE	3,938,960	99.0730	3,962,906	4,000,000	3,947,928		8,968			4.600	4.932	MN	15,844	164,067	02/16/2024	05/30/2029
210518-DX-1	CONSUMERS ENERGY CO			1	1.E FE	1,406,146	99.3040	1,390,252	1,400,000	1,405,989		(157)			4.700	4.602	JJ	26,686		10/23/2024	01/15/2030
210518-G*-1	CONSUMERS ENERGY CO SR-SEC				1.E	10,000,000	84.4720	8,447,200	10,000,000	10,000,000					4.010	4.010	AO	100,250	401,000	10/01/2018	10/01/2038
210518-G@-9	CONSUMERS ENERGY CO SR-SEC				1.E	50,000,000	77.7550	38,877,500	50,000,000	50,000,000					4.280	4.280	AO	535,000	2,140,000	10/01/2018	10/01/2057
21281@-AA-2	CONWAY SUSTAINABLE ENERGY PART				2.A YE	59,877,860	102.5540	61,407,141	59,877,860	59,877,860					6.450	6.537	MON	64,369	3,862,122	06/02/2023	06/25/2048
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC			1	2.C YE	35,142,866	94.6460	33,261,317	35,142,866	35,142,866					4.480	4.481	MS	511,680	1,626,880	06/10/2014	03/02/2032
21687@-AA-2	COOPER UNION PT TRUST SR-SEC			1	1.E PL	58,760,000	95.5250	56,130,490	58,760,000	58,760,000					4.600	4.599	JJ	1,231,348	2,702,960	08/27/2014	07/15/2034
21720@-AC-7	HOMETOWN SERVICES 2ND AMENDMENT DDTL				5.B Z	28,565,358	99.8000	28,562,423	28,619,662	28,582,439		8,602			12.500	12.884	MON	149,061	1,626,267	10/01/2024	01/16/2028
21871X-AM-1	COREBRIDGE FINANCIAL INC			1	2.A FE	33,453,950	80.3340	32,133,739	40,000,000	33,465,416		11,466			4.400	5.572	AO	420,444		12/17/2024	04/05/2052
21871X-AS-8	COREBRIDGE FINANCIAL INC			1	2.A FE	20,688,000	101.8630	20,372,540	20,000,000	20,686,148		(1,852)			5.750	5.255	JJ	530,278		12/17/2024	01/15/2034
219350-AX-3	CORNING INC SR UNSEC			2	2.A FE	4,775,500	92.0240	4,601,182	5,000,000	4,829,488		9,900			4.700	5.078	MS	69,194	235,000	10/30/2018	03/15/2037
219350-BK-0	CORNING INC SR UNSEC			2	2.A FE	19,973,000	93.5260	18,705,194	20,000,000	19,975,996		488			5.350	5.359	MN	136,722	1,070,000	10/30/2018	11/15/2048
219350-BM-6	CORNING INC SR UNSEC				2.A FE	40,364,217	94.6140	25,856,530	27,328,482	27,328,482				(3,167,973)	1.153	1.153	FA	119,912	333,461	08/06/2019	08/14/2031
219350-BP-9	CORNING INC			1	2.A FE	30,897,250	74.9370	22,481,142	30,000,000	30,803,363		(22,706)			3.900	3.723	MN	149,500	1,170,000	08/12/2020	11/15/2049
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP				1.D PL	20,287,357	72.2490	14,370,012	19,889,566	20,255,114		(10,385)			3.821	3.723	MON	33,772	759,884	11/15/2021	11/15/2056
220062-AA-1	GONZAGA UNIVERSITY SECURED			1	1.F FE	46,235,664	75.9250	35,183,455	46,340,000	46,249,432		2,624			4.158	4.172	AO	481,704	1,926,817	11/29/2018	04/01/2046
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR			1	4.B YE	24,820,445	86.1280	26,624,180	30,912,340	24,820,445					5.300	7.047	JJ	819,177	1,642,308	05/14/2015	07/01/2050
22112#-AA-3	COSERV GAS-LTD A-SR-SEC			1	3.B YE	20,000,000	88.3800	17,676,000	20,000,000	20,000,000					3.720	3.720	MN	124,000	744,000	10/23/2014	11/01/2034
222070-AE-4	COTY INC SERIES 144A			1	2.C FE	4,544,399	99.7920	4,794,004	4,804,000	4,703,318		72,572			5.000	6.730	AO	50,709	240,200	10/03/2022	04/15/2026
222070-AG-9	HFC PRESTIGE INT US SERIES 144A			1	2.C FE	11,172,183	95.2950	12,240,704	12,845,000	11,709,568		233,788			4.750	7.318	JJ	281,341	610,138	10/31/2022	01/15/2029
22207A-AA-0	COTY HFC PRESTIGE INT US SERIES 144A			1	2.C FE	4,094,948	101.3630	4,150,798	4,095,000	4,094,972		9			6.625	6.625	JJ	125,097	263,004	11/16/2023	07/15/2030
22279#-AA-2	COUSINS PROP-INC.				2.B	28,000,000	99.3260	27,811,280	28,000,000	28,000,000					3.910	3.909	JJ	526,112	1,094,800	07/06/2017	07/06/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22279#-AB-0	COUSINS PROP-INC.				2.B	9,000,000	96.7280	8,705,520	9,000,000	9,000,000					4.090	4.090	JJ	178,938	368,100	04/19/2017	07/06/2027
22279#-AD-6	COUSINS PROP-INC. SR-UNSEC				2.B	85,000,000	95.0460	80,789,100	85,000,000	85,000,000					3.860	3.860	JJ	1,594,931	3,281,000	06/19/2019	07/06/2028
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC			1	2.B	39,482,314	95.3150	37,632,567	39,482,314	39,482,314					5.409	5.470	MON	177,967	2,136,802	10/02/2013	01/01/2040
223611-A#-1	COWBOYS STADIUM-L.P.				2.A PL	31,307,984	92.8250	29,061,636	31,307,984	31,307,984					3.950	3.949	MS	312,602	1,236,665	03/09/2017	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC			1	2.A PL	15,712,695	89.7940	14,109,058	15,712,695	15,712,695					3.460	3.460	MS	137,425	564,107	06/30/2015	03/31/2034
224044-CC-9	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	27,965,000	79.9930	22,398,081	28,000,000	27,975,686		828			4.500	4.507	JD	3,500	1,890,000	04/24/2013	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	13,252,565	97.5930	12,955,512	13,275,000	13,270,643		2,453			3.350	3.370	MS	130,943	444,713	09/08/2016	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	7,922,269	82.4120	7,511,817	9,115,000	8,268,437		129,881			1.800	3.597	AO	41,018	164,070	03/30/2022	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	10,069,900	84.2570	8,425,658	10,000,000	10,047,700		(7,181)			2.600	2.515	JD	11,556	260,000	10/18/2021	06/15/2031
224060-AA-0	City of New York 2134 Coyle St				1.C Z	62,323,975	100.5580	62,324,002	61,978,164	62,323,417		(558)			6.202	6.232	MON	149,484	2,575	06/26/2024	04/15/2057
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC			1	2.B	66,268,580	90.1180	59,719,919	66,268,580	66,268,580					3.967	3.999	MON	219,073	2,628,874	12/27/2012	12/10/2035
22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT			1	1.E FE	30,799,100	110.7700	33,231,113	30,000,000	30,365,250		(36,181)			7.125	6.914	JJ	985,625	2,137,500	09/12/2002	07/15/2032
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC			1	1.F	13,923,453	97.0340	13,510,483	13,923,453	13,923,453					4.960	5.011	MON	40,285	690,603	11/01/2013	10/10/2033
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC			4	1.G	18,483,787	84.9570	15,703,271	18,483,787	18,483,787					4.178	4.214	MON	45,048	772,253	08/02/2019	10/31/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC				1.B SYE	39,369,520	93.1530	36,673,889	39,369,520	39,369,520					2.981	2.999	MON	68,460	1,173,605	12/30/2019	12/10/2029
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G	48,535,759	86.5530	42,009,156	48,535,759	48,535,759					2.950	2.968	MON	63,636	1,431,805	03/26/2021	03/15/2036
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G YE	46,379,444	86.5460	40,139,553	46,379,444	46,379,444					2.950	2.968	MON	60,809	1,368,194	03/26/2021	03/15/2036
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS				1.G YE	5,286,495	86.4000	4,567,532	5,286,495	5,286,495					2.950	2.968	MON	6,931	156,012	03/26/2021	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G YE	56,609,344	86.6280	49,039,543	56,609,344	56,609,344					2.950	2.968	MON	74,221	1,670,624	03/26/2021	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G YE	9,918,742	86.4070	8,570,487	9,918,742	9,918,742					2.950	2.968	MON	13,005	292,603	03/26/2021	03/15/2036
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C				1.G	42,012,794	106.6680	44,814,207	42,012,794	42,012,794					6.390	6.476	MON	37,286	2,684,615	09/15/2023	09/25/2038
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC				1.G YE	447,096	86.3430	386,036	447,096	447,096					2.950	2.968	MON	586	13,189	03/26/2021	03/15/2036
228187-AB-6	CROWN AMER/CAP CORP VI CO.GUARNT				3.B FE	10,344,997	98.9070	10,187,428	10,300,000	10,290,181		8,612			4.750	4.841	FA	203,854	489,250	01/22/2019	02/01/2026
22819K-AB-6	CROWN AMER/CAP CORP V CO.GUARNT			2	3.B FE	18,131,250	97.5380	17,678,699	18,125,000	18,126,148		(883)			4.250	4.243	MS	194,718	770,313	08/14/2017	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	9,967,100	99.6250	9,962,460	10,000,000	9,995,563		3,775			4.450	4.491	FA	168,111	445,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	19,526,559	98.3670	19,522,874	19,847,000	19,789,566		37,672			3.700	3.907	JD	32,637	734,339	02/01/2017	06/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	11,874,677	98.2590	11,717,363	11,925,000	11,912,542		5,417			4.000	4.051	MS	159,000	477,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SR UNSEC			1	2.B FE	16,827,543	96.9750	16,315,990	16,825,000	16,826,044		(368)			3.650	3.648	MS	204,704	614,113	09/26/2017	09/01/2027
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC			2	2.B FE	2,486,525	96.7590	2,418,980	2,500,000	2,493,747		1,357			4.300	4.367	FA	40,611	107,500	01/29/2019	02/15/2029
22822V-AR-2	CROWN CASTLE INTL CORP			1	2.B FE	4,711,003	90.8590	4,315,814	4,750,000	4,727,307		3,693			3.300	3.396	JJ	78,375	156,750	03/31/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP			1	2.B FE	28,127,103	84.0350	23,676,793	28,175,000	28,146,489		4,358			2.250	2.268	JJ	292,316	633,938	06/04/2020	01/15/2031
22944#-AA-7	THE BK OF NY SR-SEC			1	1.G	4,882,220	99.0480	4,835,741	4,882,220	4,882,220					6.063	6.141	MON	9,045	271,342	10/27/2005	06/20/2035
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC			1	1.D	6,731,161	96.5400	6,498,263	6,731,161	6,731,161					4.250	4.287	MON	11,125	287,444	06/12/2012	06/15/2031
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC			1	1.B	23,111,947	88.4440	20,441,131	23,111,947	23,111,947					4.110	4.145	MON	42,218	949,893	12/27/2012	06/15/2043
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			1	1.A	14,682,231	98.1180	14,405,911	14,682,231	14,682,231					4.500	4.542	MON	20,188	660,635	06/28/2013	04/20/2033
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC				2.A FE	28,009,524	95.9060	26,862,814	28,009,524	28,009,524					5.371	5.408	MJSD	4,179	1,880,489	11/21/2013	09/30/2038
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC			1	1.F	4,017,417	96.4960	3,876,647	4,017,417	4,017,417					4.780	4.827	MON	8,535	192,033	11/04/2013	01/15/2034
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC			1	1.B	6,965,354	96.9550	6,753,090	6,965,180	6,965,110		(31)			4.615	4.659	MON	14,286	321,443	12/15/2014	11/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC			1	1.E	7,754,320	87.9960	6,823,479	7,754,306	7,754,199		(108)			4.380	4.420	MON	15,095	339,772	06/20/2014	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC			1	1.B	2,883,112	96.0180	2,768,307	2,883,112	2,883,112					4.470	4.511	MON	5,012	129,336	03/16/2015	11/15/2034
22966#-AA-0	CTL PT TR-CIRI SR-SEC			1	1.C YE	33,140,012	85.4990	27,509,456	32,175,179	32,872,083		(29,093)			4.637	4.425	MON	66,309	1,491,963	12/19/2014	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC			1	1.E	1,404,051	89.4220	1,255,529	1,404,050	1,404,027		(3)			4.410	4.450	MON	2,408	61,957	12/17/2014	10/15/2045
22966R-AD-8	CUBESMART LP CO.GUARNT			2	2.B FE	21,808,542	97.2110	22,241,844	22,880,000	22,610,859		154,166			3.125	3.863	MS	238,333	715,000	04/30/2019	09/01/2026
22966R-AF-3	CUBESMART LP			1	2.B FE	26,934,494	89.9820	24,160,122	26,850,000	26,904,164		(10,658)			3.000	2.954	FA	304,300	805,500	03/22/2021	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	20,528,698	82.9830	17,322,614	20,875,000	20,654,274		33,119			2.000	2.185	FA	157,722	417,500	04/28/2021	02/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22966R-AH-9	CUBESMART LP			1	2.B FE	27,659,034	89.9500	25,307,473	28,135,000	27,851,003		67,056			2.250	2.519	JD	28,135	633,038	02/08/2022	12/15/2028
22966R-AJ-5	CUBESMART LP			1	2.B FE	9,227,367	83.5450	7,769,682	9,300,000	9,247,671		6,611			2.500	2.587	FA	87,833	232,500	11/18/2021	02/15/2032
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC			4	1.B	34,711,611	91.9200	31,906,913	34,711,611	34,711,611					3.850	3.880	MON	59,395	1,336,397	04/07/2016	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC			4	2.A YE	16,980,202	90.0770	14,862,680	16,499,972	16,807,946		(23,323)			4.310	4.047	MON	41,484	711,148	12/11/2017	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE			4	1.C	21,260,356	90.7260	19,288,670	21,260,356	21,260,356					3.900	3.931	MON	36,851	863,169	12/15/2017	02/15/2038
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT			4	2.A	6,141,861	92.7470	5,626,638	6,066,652	6,103,916		(5,042)			3.650	3.499	MON	6,766	221,432	01/04/2017	09/20/2031
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS				4.B	20,307,117	86.8190	17,630,436	20,307,117	20,307,117					4.694	4.739	MON	42,365	953,216	03/20/2017	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC			4	1.C	26,726,137	92.3440	23,961,149	25,947,705	26,365,075		(37,328)			3.991	3.737	MON	46,025	1,035,997	06/15/2015	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC				2.B	17,062,752	96.5300	16,470,674	17,062,752	17,062,752					5.355	5.415	MON	38,071	908,579	05/21/2015	12/15/2036
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR			4	1.B	49,595,315	91.2490	44,832,050	49,131,552	49,417,581		(20,229)			3.920	3.853	MON	85,598	1,925,305	07/25/2016	07/15/2036
23157#-AK-5	CURTISS WRIGHT CORP J-SR-UNSEC				2.A PL	13,000,000	90.2470	11,732,110	13,000,000	13,000,000					3.100	3.100	FA	145,528	403,000	08/13/2020	08/13/2030
23157#-AL-3	CURTISS WRIGHT CORP K-SR-UNSEC				2.A PL	29,000,000	86.8570	25,188,530	29,000,000	29,000,000					3.200	3.200	FA	355,733	928,000	08/13/2020	08/13/2032
23157#-AM-1	CURTISS WRIGHT CORP				2.A PL	13,000,000	95.3970	12,401,610	13,000,000	13,000,000					4.490	4.490	AO	102,148	583,700	10/24/2022	10/27/2032
23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A			1	3.C FE	9,919,532	100.0910	10,109,175	10,100,000	9,979,779		28,407			6.750	7.133	MN	87,113	681,750	11/29/2023	05/15/2028
23280@-AA-6	CYPRESS SEMICONDUCTOR CORP				2.A FE	11,000,000	88.9400	9,783,400	11,000,000	11,000,000					3.100	3.100	JD	14,208	341,000	06/16/2021	06/16/2031
23280@-B*-9	CYPRESS SEMICONDUCTOR CORP				2.A FE	16,000,000	86.0230	13,763,680	16,000,000	16,000,000					3.270	3.270	JD	21,800	523,200	06/16/2021	06/16/2033
23307*-AE-2	DC ARENA L.P. SR-UNSEC				2.A PL	35,837,920	86.3960	30,962,530	35,837,920	35,837,920					4.260	4.260	MN	131,465	1,526,695	05/24/2018	05/30/2043
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC			1	2.A	16,742,625	88.6840	14,848,029	16,742,625	16,742,625					3.590	3.616	MON	18,366	601,060	03/20/2013	07/20/2034
23311R-AA-4	DCP MIDSTREAM OPERATING CO.GUARNT			1	2.C FE	24,879,000	107.4340	26,858,531	25,000,000	24,919,937		3,881			6.750	6.788	MS	496,875	1,687,500	09/12/2007	09/15/2037
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC				1.A	8,496,307	94.9810	8,069,878	8,496,307	8,496,307					3.550	3.576	MON	21,784	301,619	08/06/2018	09/05/2033
23325@-AA-9	DG-CS MASTER BORROWER LLC SR-SEC				2.C PL	88,516,294	85.0510	75,283,994	88,516,294	88,516,294					3.510	3.510	MS	785,361	3,146,000	11/02/2020	09/30/2040
23331-BL-0	DTE ENERGY CO			1	2.B FE	1,567,200	102.6560	1,539,846	1,500,000	1,566,276		(924)			5.850	5.237	JD	7,313	50,700	10/23/2024	06/01/2034
23338V-A@-5	DTE ELECTRIC CO B-SR-SEC			1	1.E	50,000,000	85.2020	42,601,000	50,000,000	50,000,000					4.600	4.600	JD	185,278	2,300,000	06/04/2014	06/01/2044
23338V-AA-4	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	34,842,150	81.0370	28,363,012	35,000,000	34,883,192		4,274			4.000	4.026	AO	350,000	1,400,000	03/19/2013	04/01/2043
23338V-AE-6	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	41,627,364	76.7450	32,021,805	41,725,000	41,648,534		2,509			3.700	3.713	MS	454,571	1,543,825	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	23,902,679	75.8800	18,154,223	23,925,000	23,907,110		540			3.700	3.705	JD	73,769	885,225	05/20/2016	06/01/2046
23338V-AH-9	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	10,377,465	80.0270	8,402,835	10,500,000	10,393,462		2,674			4.050	4.118	MN	54,338	425,250	05/04/2018	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO GENL REF MORT			2	1.E FE	1,487,970	77.9520	1,169,283	1,500,000	1,489,376		258			3.950	3.996	MS	19,750	59,250	02/11/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO			1	1.F FE	36,282,299	64.9580	26,239,108	40,394,000	36,657,829		82,390			2.950	3.482	MS	397,208	1,191,623	12/14/2020	03/01/2050
23338V-AP-1	DTE ELECTRIC CO SERIES B			1	1.E FE	6,396,552	68.0890	4,902,400	7,200,000	6,439,800		16,436			3.250	3.896	AO	58,500	234,000	04/12/2022	04/01/2051
23338V-AR-7	DTE ELECTRIC CO SERIES B			1	1.E FE	12,820,665	73.1650	9,438,320	12,900,000	12,825,125		1,586			3.650	3.684	MS	156,950	470,850	02/16/2022	03/01/2052
23345M-AA-5	DT MIDSTREAM INC SERIES 144A			1	3.A FE	14,593,750	93.3880	15,875,928	17,000,000	15,276,865		321,439			4.125	6.802	JD	31,167	701,250	10/17/2022	06/15/2029
23345M-AB-3	DT MIDSTREAM INC SERIES 144A			1	3.A FE	23,588,020	91.2420	25,730,279	28,200,000	24,517,655		439,529			4.375	6.918	JD	54,833	1,233,750	11/16/2023	06/15/2031
23357*-AC-5	DTE GAS CO E-SR-SEC			1	1.F	33,000,000	94.5530	31,202,490	33,000,000	33,000,000					3.940	3.940	JD	54,175	1,300,200	12/12/2013	12/15/2028
23357*-AD-3	DTE GAS CO F-SR-SEC			1	1.F	70,000,000	83.9210	58,744,700	70,000,000	70,000,000					4.350	4.350	JD	126,875	3,045,000	12/16/2014	12/15/2044
23357*-AG-6	DTE GAS CO				1.F	38,000,000	78.8270	29,954,260	38,000,000	38,000,000					4.070	4.070	JD	68,738	1,546,600	12/15/2016	12/15/2046
23357*-AN-1	DTE GAS CO SR-SEC				1.F	51,000,000	72.9810	37,220,310	51,000,000	51,000,000					3.720	3.720	AO	474,300	1,897,200	10/03/2019	10/01/2049
23357*-AS-0	DTE GAS COMPANY				1.F	16,000,000	59.6920	9,550,720	16,000,000	16,000,000					2.850	2.850	JD	38,000	456,000	11/16/2021	12/01/2051
233851-BW-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.F FE	24,949,250	99.5150	24,878,726	25,000,000	24,997,749		5,787			3.300	3.324	MN	96,250	825,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC CO.GUARNT			1	1.F FE	24,885,250	99.2180	24,804,445	25,000,000	24,992,063		13,103			3.500	3.555	FA	359,722	875,000	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC CO.GUARNT				1.F FE	15,562,188	97.4690	15,229,550	15,625,000	15,610,544		6,813			3.450	3.498	JJ	262,044	539,063	01/03/2017	01/06/2027
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A				1.F FE	24,991,250	85.2320	21,307,899	25,000,000	24,994,356		840			2.450	2.454	MS	202,465	612,500	02/25/2021	03/02/2031
233853-AG-5	DAIMLER TRUCKS FINAN NA SERIES 144A				1.G FE	38,725,862	90.7900	35,846,793	39,483,000	39,028,820		107,009			2.375	2.683	JD	44,281	937,721	02/08/2022	12/14/2028
233853-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A				1.G FE	23,823,360	84.0980	20,183,551	24,000,000	23,872,510		16,546			2.500	2.584	JD	28,333	600,000	12/02/2021	12/14/2031
233853-AY-6	DAIMLER TRUCKS FINAN NA SERIES 144A			1	1.G FE	2,992,050	100.5850	3,017,536	3,000,000	2,993,032		982			5.125	5.217	MS	41,000	38,438	06/20/2024	09/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23422*-AC-6	DAKOTA GASIFICATION CO SR				1.F	67,228,472	84.6810	56,929,742	67,228,472	67,228,472					4.010	4.010	MN	396,891	2,813,116	05/08/2015	05/08/2045
23521#-AA-6	DALLAS SUSTAINABLE ENERGY PART				1.G	29,618,751	98.1250	29,063,399	29,618,751	29,618,751					5.430	5.430	MON	26,805	1,608,298	04/25/2023	04/25/2038
235825-AF-3	DANA INC			1	3.C FE	1,243,016	98.5620	1,232,025	1,250,000	1,244,786		1,591			5.375	5.532	MN	8,585	67,188	11/16/2023	11/15/2027
235825-AG-1	DANA INC			1	3.C FE	4,371,553	98.6440	4,660,921	4,725,000	4,494,440		56,270			5.625	7.238	JD	11,813	265,781	11/16/2023	06/15/2028
235825-AH-9	DANA INC			1	3.C FE	13,238,537	93.0670	15,116,911	16,243,000	13,922,459		315,983			4.250	7.357	MS	230,109	690,328	11/16/2023	09/01/2030
235825-AJ-5	DANA INC			1	3.C FE	22,616,567	91.7180	20,842,916	22,725,000	22,641,861		9,435			4.500	4.560	FA	386,325	1,022,625	11/16/2023	02/15/2032
235851-AQ-5	DANAHER CORP			2	1.G FE	2,027,235	99.2530	2,084,315	2,100,000	2,071,169		39,558			3.350	5.374	MS	20,714	70,350	11/17/2023	09/15/2025
235851-AV-4	DANAHER CORP			1	1.G FE	38,805,750	59.5270	23,215,450	39,000,000	38,824,782		4,564			2.600	2.624	AO	253,500	1,014,000	12/15/2020	10/01/2050
23702T-AA-7	INFIRMARY HEALTH SYS DAPHNE A SR-SEC				1.G	29,199,158	82.5910	24,115,876	29,199,158	29,199,158					4.136	4.171	MON	46,965	1,208,396	12/18/2019	04/15/2046
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A			1	3.A FE	25,277,331	98.6480	24,948,069	25,290,000	25,192,479		(33,502)			6.000	5.886	JD	67,440	1,511,400	07/10/2024	06/15/2030
23745Q-AA-2	DARTMOUTH-HITCH HEALTH SECURED			1	1.F FE	43,296,159	75.0070	32,423,822	43,228,000	43,286,617		(1,499)			4.178	4.169	FA	752,527	1,806,066	04/04/2018	08/01/2048
23918K-AS-7	DAVITA INC SERIES 144A			1	3.C FE	26,128,078	91.9330	23,603,672	25,675,000	25,894,143		(62,147)			4.625	4.342	JD	98,956	1,184,578	07/10/2024	06/01/2030
23918K-AT-5	DAVITA INC SERIES 144A			1	3.C FE	14,781,250	86.5260	12,978,901	15,000,000	14,851,343		21,090			3.750	3.934	FA	212,500	562,500	09/17/2021	02/15/2031
23918K-AW-8	DAVITA INC SERIES 144A			1	3.C FE	150,000	100.7660	151,150	150,000	150,000					6.875	6.875	MS	3,953		08/08/2024	09/01/2032
240019-BV-0	DAYTON POWER & LIGHT CO SERIES WI			1	2.A FE	14,904,859	73.5870	11,038,122	15,000,000	14,914,464		2,037			3.950	3.987	JD	26,333	592,500	04/13/2020	06/15/2049
244199-AZ-8	DEERE & COMPANY SR UNSEC				1.F FE	9,991,500	115.0880	11,508,807	10,000,000	9,996,998		431			8.100	8.107	MN	103,500	810,000	04/26/2000	05/15/2030
244199-BD-6	DEERE & COMPANY SR UNSEC				1.F FE	30,189,128	103.1660	31,156,250	30,200,000	30,196,262		666			5.375	5.378	AO	338,177	1,623,250	10/14/2009	10/16/2029
244199-BF-1	DEERE & COMPANY SR UNSEC			1	1.F FE	48,583,547	83.5220	41,620,667	49,832,000	48,821,067		38,720			3.900	4.063	JD	118,766	1,943,448	05/02/2022	06/09/2042
244199-BK-0	DEERE & COMPANY			1	1.E FE	9,999,800	76.8200	7,682,010	10,000,000	9,999,959		1			3.750	3.750	AO	79,167	375,000	03/25/2020	04/15/2050
24422E-VS-5	JOHN DEERE CAPITAL CORP SERIES MTN				1.E FE	19,781,000	83.8550	16,771,080	20,000,000	19,848,613		21,650			2.000	2.126	JD	15,556	400,000	10/21/2021	06/17/2031
24422E-WA-3	JOHN DEERE CAPITAL CORP SERIES MTN				1.E FE	3,880,199	94.5700	3,877,363	4,100,000	3,898,045		17,846			1.700	4.262	JJ	32,914		10/23/2024	01/11/2027
24422E-XU-8	JOHN DEERE CAPITAL CORP SERIES MTN1				1.E FE	812,048	99.5610	796,490	800,000	811,909		(139)			5.050	4.852	JD	2,132	20,312	10/23/2024	06/12/2034
24618#-AR-1	DELAWARE NORTH COS-INC SR-UNSEC				2.C	25,000,000	100.1950	25,048,750	25,000,000	25,000,000					6.000	6.000	JD	4,167	1,500,000	06/30/2020	06/30/2025
24618#-AT-7	DELAWARE NORTH COS-INC SENIOR UNSECURED				2.C	30,000,000	96.1650	28,849,500	30,000,000	30,000,000					3.400	3.400	JD	42,500	1,020,000	12/15/2016	12/15/2026
24618#-AV-2	DELAWARE NORTH COS-INC SR-UNSEC				2.C	25,000,000	95.8060	23,951,500	25,000,000	25,000,000					4.040	4.040	JD	30,861	1,010,000	12/20/2017	12/20/2027
24618#-AX-8	DELAWARE NORTH COS-INC SR-UNSEC				2.C	21,000,000	96.0940	20,179,740	21,000,000	21,000,000					4.640	4.640	MS	278,787	974,400	03/18/2019	03/18/2029
24618#-BB-5	DELAWARE NORTH COS-INC				2.C	25,000,000	98.7030	24,675,750	25,000,000	25,000,000					5.700	5.703	JJ	597,708	1,425,000	03/27/2023	07/31/2033
247109-BR-1	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	23,094,361	78.3180	17,934,716	22,900,000	23,035,973		(5,704)			4.000	3.951	JD	76,333	916,000	06/27/2012	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	12,219,645	80.0670	9,808,234	12,250,000	12,225,549		745			4.150	4.165	MN	64,959	508,375	12/07/2015	05/15/2045
247109-E@-6	DELMARVA POWER AND LIGHT CO SR-SEC				1.F	20,000,000	78.9970	15,799,400	20,000,000	20,000,000					4.270	4.270	JD	35,583	854,000	06/21/2018	06/15/2048
247109-F#-3	DELMARVA POWER AND LIGHT CO				1.F	25,000,000	61.6030	15,400,750	25,000,000	25,000,000					3.060	3.060	FA	289,000	765,000	11/04/2021	02/15/2052
247109-G#-2	DELMARVA POWER AND LIGHT CO				1.F	45,000,000	100.4770	45,214,650	45,000,000	45,000,000					5.450	5.450	MN	361,063	2,452,500	11/03/2023	11/08/2033
24715@-AT-1	DELOITTE LLP SR-UNSEC				1.F Z	16,000,000	96.3710	15,419,360	16,000,000	16,000,000					3.460	3.460	MN	83,040	553,600	05/07/2020	05/07/2027
24715@-AU-8	DELOITTE LLP SR-UNSEC				1.F Z	69,000,000	92.8910	64,094,790	69,000,000	69,000,000					3.560	3.560	MN	368,460	2,456,400	05/07/2020	05/07/2030
24715@-AW-4	DELOITTE LLP				1.F YE	8,789,748	85.2760	8,698,152	10,200,000	8,961,232		87,987			3.760	5.300	MN	57,528	383,520	12/09/2022	05/07/2035
24715@-AX-2	DELOITTE LLP				1.F Z	50,000,000	98.3990	49,199,500	50,000,000	50,000,000					5.070	5.070	MN	218,292	2,535,000	05/11/2023	05/30/2033
24715@-BD-5	DELOITTE LLP				1.F Z	56,000,000	99.0400	55,462,400	56,000,000	56,000,000					5.590	5.591	JJ	95,651		10/30/2024	01/30/2035
247361-ZN-1	DELTA AIR LINES INC SR UNSEC			1	2.C FE	21,911,232	97.5170	21,375,650	21,920,000	21,916,682		918			4.375	4.380	AO	191,800	959,000	04/16/2018	04/19/2028
247361-ZT-8	DELTA AIR LINES INC			1	2.C FE	2,850,900	93.2990	3,310,248	3,548,000	3,037,685		85,498			3.750	7.348	AO	23,284	133,050	10/03/2022	10/28/2029
24765*-AA-3	DELTA EPSILON DEL INC Petershi				1.F FE	31,000,000	101.0300	31,319,300	31,000,000	31,000,000					5.510	5.510	FA	593,090	1,708,100	08/15/2022	08/24/2029
24765*-AB-1	DELTA EPSILON DEL INC Petershi				1.F FE	24,000,000	101.0400	24,249,600	24,000,000	24,000,000					5.540	5.540	FA	461,667	1,329,600	08/05/2022	08/24/2032
24879@-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC				1.E FE	63,565,457	88.0700	55,982,098	63,565,457	63,565,457					3.750	3.750	AO	589,305	2,452,909	09/13/2012	10/01/2040
24879@-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.E	57,600,001	83.4800	48,084,480	57,600,001	57,600,001					4.570	4.570	MN	299,792	6,198,000	09/16/2015	11/20/2045
24879@-AC-0	DENTON COUNTY ELECTRIC COOP-IN SR-SEC				1.E FE	89,500,000	84.3670	75,508,465	89,500,000	89,500,000					4.150	4.150	JD	299,203		11/06/2018	12/01/2048
250847-DU-1	DTE ELECTRIC CO SR SEC			1	1.F FE	16,885,420	104.7940	17,815,034	17,000,000	16,947,508		5,069			6.350	6.401	AO	227,894	1,079,500	10/16/2002	10/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250847-DZ-0	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	43,288,232	100.6980	43,803,641	43,500,000	43,388,494		8,048			5.450	5.483	FA	895,617	2,370,750	08/30/2005	02/15/2035
250847-EA-4	DTE ELECTRIC CO SR SEC			1	1.F FE	9,940,400	101.7220	10,172,221	10,000,000	9,963,314		1,912			5.700	5.741	AO	142,500	570,000	09/29/2005	10/01/2037
250847-EB-2	DTE ELECTRIC CO SR SEC			1	1.F FE	9,994,600	108.1090	10,810,887	10,000,000	9,996,829		181			6.625	6.629	JD	55,208	662,500	05/17/2006	06/01/2036
250847-EK-2	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	22,868,034	79.7670	18,166,897	22,775,000	22,840,393		(2,718)			3.950	3.926	JD	39,983	899,613	06/26/2012	06/15/2042
25179M-BH-5	DEVON ENERGY CORPORATION			1	2.B FE	837,396	90.7200	816,477	900,000	837,597		201			5.750	6.267	MS	17,681		10/23/2024	09/15/2054
25245B-AA-5	DIAGEO INVESTMENT CORP CO.GUARNT			1	1.G FE	11,052,994	85.5150	9,406,626	11,000,000	11,038,066		(1,488)			4.250	4.221	MN	64,931	467,500	05/17/2012	05/11/2042
25259K-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A			1	4.C FE	206,750	106.1020	212,203	200,000	204,905		(1,714)			9.750	8.611	AO	4,875	19,500	11/29/2023	11/15/2028
25278X-AZ-2	DIAMONDBACK ENERGY INC			1	2.B FE	24,068,759	98.3240	23,720,615	24,125,000	24,071,354		2,596			5.400	5.430	AO	264,169	381,375	12/17/2024	04/18/2034
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	51,199,230	97.2080	50,142,930	51,583,000	51,459,633		43,799			3.700	3.797	FA	721,016	1,908,571	05/09/2019	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	33,594,338	98.1510	33,152,565	33,777,000	33,702,145		19,078			4.450	4.518	JJ	693,085	1,503,077	10/29/2018	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP CO.GUARNT			2	2.B FE	14,973,450	94.5640	14,184,586	15,000,000	14,987,042		2,606			3.600	3.621	JJ	270,000	540,000	06/10/2019	07/01/2029
25389J-AV-8	DIGITAL REALTY TRUST LP			1	2.B FE	1,741,633	101.6140	1,727,436	1,700,000	1,739,428		(2,205)			5.550	4.701	JJ	43,506		10/23/2024	01/15/2028
25461L-AA-0	DIRECTV HOLDINGS FING SERIES 144A			1	3.B FE	15,474,741	97.4300	14,711,910	15,100,000	15,239,019		(81,899)			5.875	5.263	FA	335,136	887,125	11/29/2023	08/15/2027
25466A-AE-1	DISCOVER BANK SR UNSEC				2.B FE	25,287,900	99.1730	24,793,266	25,000,000	25,047,136		(37,933)			4.250	4.087	MS	318,750	1,062,500	07/12/2017	03/13/2026
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	62,509,638	97.7550	61,912,037	63,334,000	63,152,841		108,891			3.450	3.638	JJ	934,704	2,185,023	03/26/2019	07/27/2026
25466A-AP-6	DISCOVER BANK SR UNSEC			2	2.B FE	25,042,758	97.9340	24,581,469	25,100,000	25,038,151		13,796			4.650	4.719	MS	350,145	1,167,150	11/17/2023	09/13/2028
25468T-DD-5	WALT DISNEY COMPANY THE SERIES WI			1	1.G FE	10,053,998	99.4080	9,741,985	9,800,000	9,826,405		(47,593)			3.700	3.195	AO	76,549	362,600	11/22/2019	10/15/2025
25468T-DH-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	8,639,149	104.7640	7,333,503	7,000,000	7,455,723		(248,982)			7.430	3.552	AO	130,025	520,100	11/22/2019	10/01/2026
25468T-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	1.G FE	5,726,256	97.8670	5,553,962	5,675,000	5,687,751		(8,055)			3.375	3.222	MN	24,473	191,531	11/22/2019	11/15/2026
25468T-DM-5	WALT DISNEY COMPANY THE SERIES WI				1.G FE	18,746,685	106.8630	16,012,421	14,984,000	16,586,757		(454,994)			7.125	3.622	AO	246,143	1,067,610	11/22/2019	04/08/2028
25468T-DV-5	WALT DISNEY COMPANY THE SERIES WI				1.F FE	27,053,783	109.8380	23,064,950	20,999,000	25,077,349		(417,796)			6.550	3.774	MS	404,989	1,375,435	11/22/2019	03/15/2033
25468T-DZ-6	WALT DISNEY COMPANY THE SERIES WI				1.F FE	92,638,982	108.7930	80,342,451	73,849,000	87,474,677		(1,100,298)			6.200	3.940	JD	203,495	4,578,638	11/17/2023	12/15/2034
25468T-EB-8	WALT DISNEY COMPANY THE SERIES WI				1.F FE	10,202,173	109.8060	8,784,473	8,000,000	9,648,553		(117,521)			6.400	4.052	JD	22,756	512,000	11/22/2019	12/15/2035
25468T-EF-9	WALT DISNEY COMPANY THE SERIES WI				1.G FE	25,424,800	106.4630	21,292,569	20,000,000	24,183,213		(263,616)			6.150	3.966	MS	410,000	1,230,000	11/22/2019	03/01/2037
25468T-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1.F FE	615,731	88.9230	555,770	625,000	620,424		925			2.000	2.166	MS	4,167	12,500	09/03/2019	09/01/2029
25468T-FQ-4	WALT DISNEY COMPANY THE				1.F FE	1,620,450	95.7130	1,555,332	1,625,000	1,622,409		441			3.800	3.834	MS	16,981	61,750	03/19/2020	03/22/2030
25468T-FR-2	WALT DISNEY COMPANY THE			1	1.F FE	9,976,700	92.3580	9,235,818	10,000,000	9,980,498		867			4.625	4.643	MS	125,903	462,500	03/19/2020	03/23/2040
25468T-FV-3	WALT DISNEY COMPANY THE				1.F FE	3,783,546	97.3320	3,795,949	3,900,000	3,801,084		17,538			1.750	4.287	JJ	31,850		10/23/2024	01/13/2026
25468P-BW-5	TWDC ENTERPRISES 18 CORP CO.GUARNT				1.G FE	7,933,600	111.6400	8,931,215	8,000,000	7,970,294		3,099			7.000	7.067	MS	186,667	560,000	02/21/2002	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	10,792,199	86.3210	9,408,963	10,900,000	10,823,655		3,052			4.375	4.435	FA	178,828	476,875	08/17/2011	08/16/2041
25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC			1	1.G FE	49,414,500	83.7360	41,867,928	50,000,000	49,585,199		16,576			4.125	4.194	JD	171,875	2,062,500	11/29/2011	12/01/2041
25468P-CX-2	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	14,793,018	78.3990	11,681,401	14,900,000	14,822,667		2,987			3.700	3.740	JD	45,942	551,300	11/27/2012	12/01/2042
25468P-DK-9	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	19,852,300	98.4320	19,686,434	20,000,000	19,979,863		17,465			3.000	3.092	FA	230,000	600,000	11/30/2016	02/13/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP CO.GUARNT			1	1.G FE	24,921,158	67.0750	17,630,701	26,285,000	25,182,190		34,693			3.000	3.273	JJ	330,753	788,550	07/18/2016	07/30/2046
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.B FE	1,558,730	98.1940	1,669,301	1,700,000	1,604,166		40,977			4.100	7.028	FA	27,493	69,700	11/17/2023	02/09/2027
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2.B FE	15,475,200	99.5800	15,434,854	15,500,000	15,495,657		3,846			4.500	4.527	JJ	292,563	697,500	01/28/2019	01/30/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2.C FE	19,687,016	94.6780	18,935,572	20,000,000	19,886,156		32,408			3.950	4.141	MS	221,639	790,000	02/07/2018	03/20/2028
25470D-BJ-7	DISCOVERY COMMUNICATIONS			1	2.C FE	19,700,000	88.9600	17,525,100	19,700,000	19,700,000					3.625	3.625	MN	91,249	714,125	05/07/2020	05/15/2030
25657*-AA-1	City of New York 2736 Creston				3.B Z	15,072,182	105.5610	15,910,346	15,072,182	15,072,182					5.950	6.024	MON	39,858	264,136	08/09/2024	08/15/2064
25731V-AA-2	DOMINION ENERGY SOUTH SERIES A			1	1.F FE	8,869,498	83.7440	7,432,319	8,875,000	8,871,069		519			2.300	2.307	JD	17,010	204,125	11/18/2021	12/01/2031
257469-AJ-5	DOMINION ENERGY INC SR UNSEC			1	2.B FE	10,371,790	98.6940	10,264,218	10,400,000	10,387,431		1,128			5.250	5.268	FA	227,500	546,000	11/19/2004	08/01/2033
25746U-AN-9	DOMINION ENERGY INC SR UNSEC			1	2.B FE	25,047,067	105.3210	26,330,294	25,000,000	25,022,378		(2,044)			6.300	6.286	MS	463,750	1,575,000	01/03/2005	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SR UNSEC			1	2.B FE	10,259,700	102.8280	10,282,757	10,000,000	10,142,281		(9,700)			5.950	5.767	JD	26,444	595,000	07/11/2005	06/15/2035
260003-AF-5	DOVER CORP SR UNSEC			1	2.A FE	14,760,600	100.2370	15,035,506	15,000,000	14,868,213		8,771			5.375	5.484	AO	170,208	806,250	10/05/2005	10/15/2035
260003-AK-4	DOVER CORP SR UNSEC			1	2.A FE	24,658,500	96.9100	24,227,581	25,000,000	24,752,606		9,355			5.375	5.468	MS	447,917	1,343,750	02/16/2011	03/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260003-AM-0	DOVER CORP SR UNSEC			1	2.A FE	24,493,519	98.5850	24,325,962	24,675,000	24,656,881		20,240			3.150	3.236	MN	99,317	777,263	11/03/2015	11/15/2025
260003-AP-3	DOVER CORP			1	2.A FE	6,995,425	91.1540	6,403,549	7,025,000	7,009,590		2,920			2.950	2.999	MN	32,813	207,238	10/28/2019	11/04/2029
260543-CG-6	DOW CHEMICAL CO/THE SR UNSEC			1	2.B FE	6,681,850	82.0310	6,152,337	7,500,000	6,867,124		21,298			4.375	5.100	MN	41,927	328,125	01/07/2014	11/15/2042
260543-CK-7	DOW CHEMICAL CO/THE SR UNSEC			1	2.B FE	12,204,500	90.8320	11,354,060	12,500,000	12,324,435		14,149			4.250	4.429	AO	132,813	531,250	09/09/2014	10/01/2034
260543-DC-4	DOW CHEMICAL CO THE			1	2.A FE	24,794,000	84.9210	21,230,375	25,000,000	24,876,650		19,501			2.100	2.190	MN	67,083	525,000	08/17/2020	11/15/2030
260543-DJ-9	DOW CHEMICAL CO THE			1	2.A FE	20,915,129	97.7840	20,632,376	21,100,000	20,916,897		1,768			5.150	5.270	FA	410,512		12/17/2024	02/15/2034
260543-DK-6	DOW CHEMICAL CO THE			1	2.A FE	39,507,950	94.4550	37,781,928	40,000,000	39,510,087		2,137			5.600	5.686	FA	846,222	723,333	12/17/2024	02/15/2054
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR			2	2.A	77,419,305	90.0910	69,747,826	77,419,305	77,419,305					4.968	5.019	MON	170,942	3,846,178	06/30/2015	12/15/2041
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS			2	2.A	37,735,405	88.4060	33,360,362	37,735,405	37,735,405					4.860	4.909	MON	81,508	1,833,941	08/26/2015	05/15/2042
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	45,452,025	99.5440	44,794,919	45,000,000	45,192,320		(47,875)			4.725	4.596	MN	271,688	2,126,250	12/18/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	16,332,000	100.2960	16,380,356	16,332,000	16,332,000					5.319	5.319	MN	111,000	868,699	11/14/2018	11/15/2038
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	27,150,577	87.4150	23,689,401	27,100,000	27,136,344		(6,433)			2.300	2.273	JJ	287,411	623,300	10/21/2021	07/15/2030
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	17,444,350	107.3000	18,777,507	17,500,000	17,462,091		1,707			6.350	6.374	FA	419,806	1,111,250	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	34,897,800	107.9660	37,787,944	35,000,000	34,929,048		2,967			6.450	6.472	AO	564,375	2,257,500	03/18/2009	04/01/2039
263901-AF-7	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	9,954,700	90.8110	9,081,068	10,000,000	9,964,988		1,135			4.900	4.929	JJ	225,944	490,000	07/08/2013	07/15/2043
264399-ED-4	DUKE ENERGY CAROLINAS CO.GUARNT			1	2.A FE	17,930,126	107.5360	19,207,013	17,861,000	17,888,354		(3,107)			6.450	6.422	AO	243,207	1,152,035	02/17/2005	10/15/2032
26441C-BL-8	DUKE ENERGY CORP			1	2.B FE	3,198,317	85.3790	3,159,029	3,700,000	3,210,556		12,239			2.550	4.972	JD	4,193	47,175	10/23/2024	06/15/2031
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT			1	1.F FE	31,967,580	103.9090	35,586,906	34,248,000	32,682,598		71,132			6.000	6.517	JJ	947,528	2,054,880	11/14/2008	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	29,654,677	105.0870	33,382,831	31,767,000	30,304,421		64,726			6.050	6.567	AO	405,735	1,921,904	11/14/2008	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	71,115,037	97.8310	69,870,764	71,420,000	71,221,642		8,366			5.300	5.327	FA	1,429,987	3,785,260	11/16/2009	02/15/2040
26442C-BG-8	DUKE ENERGY CAROLINAS			1	1.F FE	11,996,100	86.4510	10,417,377	12,050,000	12,009,775		4,952			2.850	2.902	MS	101,120	343,425	03/03/2022	03/15/2032
26442C-BJ-2	DUKE ENERGY CAROLINAS			1	1.F FE	1,603,456	98.3360	1,573,378	1,600,000	1,603,456					4.950	4.916	JJ	36,520		10/23/2024	01/15/2033
26442E-AH-3	DUKE ENERGY OHIO INC			1	1.F FE	9,518,999	86.4870	8,237,867	9,525,000	9,521,620		583			2.125	2.132	JD	16,867	202,406	05/18/2020	06/01/2030
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,298,540	84.1470	6,142,745	7,300,000	7,299,065		31			4.375	4.376	MS	80,731	319,375	03/03/2014	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS LLC 1ST MORTG			1	1.F FE	7,324,863	81.3690	5,980,587	7,350,000	7,330,251		627			4.150	4.170	JD	25,419	305,025	11/17/2014	12/01/2044
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1	1.F FE	14,915,250	57.8520	8,677,745	15,000,000	14,923,960		2,088			2.500	2.527	FA	141,667	375,000	08/17/2020	08/15/2050
26443C-AA-1	DUKE UNIVERSITY HEALTH SR UNSEC			2	1.D FE	86,600,000	79.0340	68,443,255	86,600,000	86,600,000					3.920	3.920	JD	282,893	3,394,720	06/01/2017	06/01/2047
26444B-AC-8	DUKE ENERGY PROGRESS NC SERIES A-3				1.A FE	19,999,524	73.8390	14,767,840	20,000,000	19,999,932		(38)			2.799	2.799	JJ	279,900	559,800	11/17/2021	07/01/2041
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	13,223,800	89.8440	12,578,102	14,000,000	13,573,191		78,203			2.500	3.170	JD	29,167	350,000	03/24/2020	12/01/2029
266228-C#-0	DUQUESNE LIGHT CO T-SR-SEC				1.F YE	75,000,000	90.7560	68,067,000	75,000,000	75,000,000					4.970	4.970	MN	476,292	3,727,500	11/14/2013	11/14/2043
266228-C@-2	DUQUESNE LIGHT CO S-SR-SEC			1	1.F	25,000,000	89.6750	22,418,750	25,000,000	25,000,000					4.760	4.760	FA	482,611	1,190,000	02/01/2012	02/03/2042
266228-D#-9	DUQUESNE LIGHT CO SR-SEC				1.F	25,000,000	75.4720	18,868,000	25,000,000	25,000,000					3.780	3.780	MS	309,750	945,000	03/02/2015	03/02/2045
266228-E#-8	DUQUESNE LIGHT CO				1.F	30,000,000	73.5300	22,059,000	30,000,000	30,000,000					3.820	3.820	AO	280,133	1,146,000	10/03/2017	10/03/2047
266228-E@-0	DUQUESNE LIGHT CO SR-SEC				1.F	15,000,000	77.5390	11,630,850	15,000,000	15,000,000					3.930	3.930	JJ	271,825	589,500	07/15/2015	07/15/2045
266228-F*-1	DUQUESNE LIGHT CO SR-SEC				1.F	20,000,000	74.2690	14,853,800	20,000,000	20,000,000					3.890	3.890	FA	324,167	778,000	02/01/2018	02/01/2048
26867L-AL-4	EMD FINANCE LLC CO.GUARNT			1	1.G FE	59,569,500	99.6780	59,806,884	60,000,000	59,987,593		57,523			3.250	3.349	MS	552,500	1,950,000	03/28/2019	03/19/2025
26875P-AM-3	EOG RESOURCES INC SR UNSEC			1	1.G FE	15,931,375	99.6160	17,432,840	17,500,000	17,449,207		201,373			3.150	4.349	AO	137,813	551,250	02/22/2016	04/01/2025
26875P-AN-1	EOG RESOURCES INC SR UNSEC			1	1.G FE	14,786,294	88.9050	13,202,450	14,850,000	14,811,454		3,007			3.900	3.931	AO	144,788	579,150	03/12/2015	04/01/2035
26875P-AP-6	EOG RESOURCES INC SR UNSEC			1	1.G FE	11,233,575	99.5000	11,193,766	11,250,000	11,247,966		1,880			4.150	4.168	JJ	215,281	466,875	01/11/2016	01/15/2026
26875P-AQ-4	EOG RESOURCES INC SR UNSEC			1	1.G FE	2,408,825	97.5360	2,438,389	2,500,000	2,438,035		4,016			5.100	5.401	JJ	58,792	127,500	03/01/2016	01/15/2036
26875P-AU-5	EOG RESOURCES INC			1	1.G FE	989,360	97.1870	971,872	1,000,000	989,692		332			4.375	4.597	AO	9,236		10/23/2024	04/15/2030
26882P-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	1.G FE	32,193,558	109.9500	35,348,902	32,150,000	32,172,787		(1,743)			6.700	6.690	JD	179,504	2,154,050	04/26/2006	06/01/2034
26884A-BD-4	ERP OPERATING LP SR UNSEC			1	1.G FE	14,823,950	99.4360	14,815,941	14,900,000	14,896,334		8,644			3.375	3.435	JD	41,906	502,875	05/12/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP SR UNSEC			1	1.G FE	9,934,100	96.8360	9,683,595	10,000,000	9,986,548		7,058			2.850	2.926	MN	47,500	285,000	10/04/2016	11/01/2026
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	5,800,189	96.3050	5,597,232	5,812,000	5,808,153		1,404			3.250	3.277	FA	78,704	188,890	04/16/2019	08/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884A-BH-5	ERP OPERATING LP SR UNSEC			1	1.G FE	19,595,574	77.6300	15,448,355	19,900,000	19,638,741		6,915			4.000	4.090	FA	331,667	796,000	03/26/2019	08/01/2047
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	10,384,626	96.3150	10,305,664	10,700,000	10,509,563		55,208			3.500	4.104	MS	124,833	374,500	11/17/2023	03/01/2028
26884A-BL-6	ERP OPERATING LP			1	1.G FE	4,242,443	92.2860	4,098,402	4,441,000	4,311,134		26,055			3.000	3.712	JJ	66,615	133,230	04/12/2022	07/01/2029
26884A-BM-4	ERP OPERATING LP			1	1.G FE	9,376,619	88.9810	8,188,952	9,203,000	9,306,000		(19,748)			2.500	2.256	FA	86,917	181,588	05/03/2021	02/15/2030
26884A-BN-2	ERP OPERATING LP			1	1.G FE	26,722,669	82.5010	23,363,321	28,319,000	27,157,536		155,480			1.850	2.516	FA	218,292	523,902	04/12/2022	08/01/2031
26884T-AP-7	ERAC USA FINANCE LLC CO.GUARNT			1	1.G FE	19,962,200	99.3110	19,862,172	20,000,000	19,996,266		4,347			3.800	3.823	MN	126,667	760,000	11/02/2015	11/01/2025
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	1.G FE	13,206,805	97.4260	12,908,906	13,250,000	13,240,988		4,488			3.300	3.337	JD	36,438	437,250	05/23/2016	12/01/2026
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC			1	2.A	31,746,296	94.4850	29,525,326	31,248,691	31,589,312		(14,206)			5.390	5.313	MON	107,608	1,684,304	11/09/2012	11/08/2044
26885B-AH-3	EQT MIDSTREEM PARTNERS L SERIES 144A			2	3.A FE	198,648	101.2970	202,594	200,000	199,044		340			6.500	6.711	JJ	6,500	13,000	11/16/2023	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS L SERIES 144A			1	3.A FE	42,289	95.1940	44,741	47,000	43,178		798			4.500	6.839	JJ	975	2,115	11/16/2023	01/15/2029
26885B-AN-0	EQM MIDSTREAM PARTNERS L SERIES 144A			1	3.A FE	254,278	106.3780	265,946	250,000	253,624		(597)			7.500	7.145	JD	1,563	18,750	11/16/2023	06/01/2030
26950*-AA-3	EAGLE ENERGY PARTNERS LLC				2.B YE	66,998,236	99.6540	66,766,422	66,998,236	66,998,236					6.180	6.227	MJSD	11,501	4,249,882	06/21/2023	06/22/2048
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC			1	2.A PL	11,120,631	92.9590	10,337,627	11,120,631	11,120,631					4.580	4.581	JJ	232,026	509,325	10/01/2013	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			1	2.A PL	3,538,382	92.9590	3,289,244	3,538,382	3,538,382					4.580	4.579	JJ	73,826	162,058	11/14/2013	01/15/2039
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	5,258,859	85.7910	4,525,458	5,275,000	5,266,090		1,530			2.000	2.033	JD	4,689	105,500	06/02/2020	06/15/2030
27409L-AE-3	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	37,528,540	61.2170	22,956,335	37,500,000	37,529,250		(1,894)			3.000	2.993	JD	50,000	1,125,000	07/22/2020	06/15/2050
27616#-AA-3	EASTERLY GOVERNMENT PROPERTIES				2.B FE	45,000,000	96.6250	43,481,250	45,000,000	45,000,000					4.050	4.050	MN	182,250	1,822,500	05/25/2017	05/25/2027
27616#-AB-1	EASTERLY GOVERNMENT PROPERTIES				2.B FE	50,000,000	93.5170	46,758,500	50,000,000	50,000,000					4.150	4.150	MN	207,500	2,075,000	05/25/2017	05/25/2029
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES SR-UNSEC				2.B FE	13,000,000	91.7330	11,925,290	13,000,000	13,000,000					3.730	3.730	MS	146,817	484,900	09/12/2019	09/12/2029
27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES SR-UNSEC				2.B FE	12,000,000	88.7170	10,646,040	12,000,000	12,000,000					3.830	3.830	MS	139,157	459,600	09/12/2019	09/12/2031
27616#-AJ-4	EASTERLY GOVERNMENT PROPERTIES				2.B FE	9,000,000	104.0140	9,361,260	9,000,000	9,000,000					6.560	6.560	MN	52,480	295,200	05/14/2024	05/29/2033
27616#-AK-1	EASTERLY GOVERNMENT PROPERTIES				2.B FE	3,000,000	101.8320	3,054,960	3,000,000	3,000,000					6.560	6.558	FA	74,893		05/14/2024	08/14/2033
276480-AF-7	EASTERN GAS TRAN			1	1.G FE	13,331,596	87.4440	9,924,869	11,350,000	13,172,929		(69,297)			4.800	3.596	MN	90,800	544,800	08/24/2022	11/01/2043
27731#-AP-0	EastGroup Properties, Inc				2.B	17,500,000	83.4500	14,603,750	17,500,000	17,500,000					3.030	3.030	AO	104,577	530,250	01/27/2022	04/20/2032
277432-AR-1	EASTMAN CHEMICAL CO SR UNSEC			1	2.B FE	24,333,010	99.7630	24,442,051	24,500,000	24,488,635		55,235			3.800	4.036	MS	274,128	931,000	11/17/2023	03/15/2025
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.B FE	11,201,238	98.0950	11,084,768	11,300,000	11,256,358		9,961			4.500	4.609	JD	42,375	508,500	10/30/2018	12/01/2028
278058-AW-2	EATON CORP CO.GUARNT				1.G FE	19,887,120	112.5500	22,510,035	20,000,000	19,962,297		6,176			7.650	7.697	MN	195,500	1,530,000	01/20/2000	11/15/2029
278058-DB-5	EATON CORP CO.GUARNT			1	1.G FE	21,359,130	101.0640	22,234,049	22,000,000	21,592,094		21,591			5.800	6.014	MS	375,711	1,276,000	01/29/2008	03/15/2037
278062-AD-6	EATON CORP CO.GUARNT			1	1.G FE	8,823,568	93.4370	8,269,183	8,850,000	8,836,675		1,422			4.000	4.023	MN	58,017	354,000	11/14/2012	11/02/2032
278062-AE-4	EATON CORP CO.GUARNT			1	1.G FE	68,496,883	84.3140	58,349,286	69,205,000	68,662,829		19,503			4.150	4.212	MN	470,690	2,872,008	09/16/2014	11/02/2042
278062-AF-1	EATON CORP CO.GUARNT			1	1.G FE	15,000,000	77.9350	11,690,297	15,000,000	15,000,000					3.915	3.915	MS	172,913	587,250	09/06/2017	09/15/2047
278865-AW-0	ECOLAB INC SR UNSEC			1	1.G FE	21,133,931	73.5310	16,103,395	21,900,000	21,259,067		17,924			3.700	3.898	MN	135,050	810,300	01/18/2017	11/01/2046
278865-BA-7	ECOLAB INC SR UNSEC			1	1.G FE	27,139,566	79.5210	21,519,153	27,061,000	27,128,518		(1,989)			3.950	3.933	JD	89,076	1,068,910	04/18/2018	12/01/2047
278865-BG-4	ECOLAB INC			1	1.G FE	32,943,217	53.5920	18,060,436	33,700,000	33,024,235		19,218			2.125	2.228	FA	270,536	716,125	08/13/2020	08/15/2050
278865-BJ-8	ECOLAB INC SERIES WI			1	1.G FE	19,658,872	58.7000	11,740,081	20,000,000	19,678,209		6,355			2.750	2.828	FA	203,194	550,000	12/09/2021	08/18/2055
278865-BN-9	ECOLAB INC			1	1.G FE	16,772,600	60.7540	12,150,709	20,000,000	16,950,672		65,776			2.700	3.584	JD	24,000	540,000	04/08/2022	12/15/2051
27965#-AN-2	EDENS LTD PTNSP C-SR-UNSEC			1	2.B PL	40,000,000	95.8740	38,349,600	40,000,000	40,000,000					3.630	3.630	MN	173,433	1,452,000	05/18/2015	05/18/2027
27965#-AQ-5	EDENS LTD PTNSP				2.B PL	22,500,000	97.4520	21,926,700	22,500,000	22,500,000					3.590	3.590	JJ	388,169	807,750	07/08/2016	07/08/2026
27965#-AR-3	EDENS LTD PTNSP				2.B PL	15,000,000	94.1000	14,115,000	15,000,000	15,000,000					3.770	3.770	JJ	271,754	565,500	07/08/2016	07/08/2028
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC SR-SEC				2.C PL	39,086,082	91.6260	35,813,013	39,086,082	39,086,082					4.680	4.681	FA	614,824	1,829,213	06/20/2018	11/30/2035
28258#-AC-0	SOLAR INVESTCO				2.C PL	4,581,769	92.7730	3,956,451	4,264,658	4,504,358		(36,832)			4.680	3.592	FA	65,420	197,230	08/31/2021	11/30/2035
283677-AW-2	EL PASO ELECTRIC CO SR UNSEC			1	2.B FE	31,880,700	100.1830	32,058,484	32,000,000	31,933,598		4,492			6.000	6.027	MN	245,333	1,920,000	12/11/2006	05/15/2035
28368E-AD-8	KINDER MORGAN INC DELAWA SERIES GMTN				2.B FE	1,421,212	112.6210	1,464,075	1,300,000	1,407,211		(12,733)			7.800	6.253	FA	42,250	101,400	11/17/2023	08/01/2031
283695-BE-3	EL PASO NATURAL GAS CO.GUARNT				2.B FE	12,000,000	104.6560	12,558,679	12,000,000	12,000,000					7.500	7.500	MN	115,000	900,000	11/07/1996	11/15/2026
28501*-AT-2	ELECTRIC TRANSMISSION TEX LLC D-B-SR-UNSEC			1	2.B	18,000,000	98.4070	17,713,260	18,000,000	18,000,000					3.600	3.600	MN	75,600	648,000	11/19/2013	11/19/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28501*-AX-3	ELECTRIC TRANSMISSION TEXAS LL SR-UNSEC				2.B	30,000,000	84.4500	25,335,000	30,000,000	30,000,000					3.620	3.620	MN	105,583	1,086,000	05/26/2016	05/26/2033
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC				2.C PL	8,247,916	96.8810	7,990,663	8,247,916	8,247,916					5.350	5.386	MJSD	1,226	554,316	03/27/2013	12/31/2032
28932M-AA-3	ELM RD GENERATING STAT SR SEC			1	1.F FE	5,929,823	99.8710	5,922,194	5,929,823	5,929,823					5.209	5.209	FA	120,122	308,884	02/03/2010	02/11/2030
29082K-AA-3	EMBECTA CORP SERIES 144A			2	4.A FE	12,435,000	92.1060	11,453,420	12,435,000	12,435,000					5.000	5.000	FA	234,883	621,750	01/27/2022	02/15/2030
291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	15,045,169	106.0670	16,042,560	15,125,000	15,089,547		(3,513)			6.000	6.038	FA	342,833	907,500	03/19/2003	08/15/2032
291011-BD-5	EMERSON ELECTRIC CO SR UNSEC			1	1.F FE	24,717,000	98.9170	24,729,341	25,000,000	24,806,520		8,367			5.250	5.326	MN	167,708	1,312,500	11/10/2009	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO			1	1.F FE	5,399,800	62.1870	3,109,334	5,000,000	5,357,536		(10,232)			2.750	2.372	AO	29,028	137,500	08/12/2020	10/15/2050
291011-BN-3	EMERSON ELECTRIC CO			1	1.F FE	24,812,000	85.8390	21,459,648	25,000,000	24,875,154		20,155			1.950	2.042	AO	102,917	487,500	10/14/2021	10/15/2030
291011-BS-2	EMERSON ELECTRIC CO			1	1.F FE	25,564,205	61.7680	21,310,032	34,500,000	25,807,482		135,310			2.800	4.355	JD	26,833	966,000	05/22/2024	12/21/2051
291641-B*-8	THE EMPIRE DISTRICT ELECTRIC C SR-SEC			1	1.G	40,000,000	82.5960	33,038,400	40,000,000	40,000,000					4.320	4.320	MN	148,800	1,728,000	05/30/2013	05/30/2043
291641-B@-6	EMPIRE DISTRICT ELECTRIC CO SR-SEC			1	1.G	30,000,000	80.0730	24,021,900	30,000,000	30,000,000					4.270	4.270	JD	103,192	1,281,000	12/01/2014	12/01/2044
292102-B*-0	EMPIRE STATE REALTY OP L.P. SR-UNSEC				2.A PL	50,000,000	95.8630	47,931,500	50,000,000	50,000,000					4.080	4.101	MJSD	51,000	2,040,000	12/22/2017	01/22/2028
292102-B@-8	EMPIRE STATE REALTY OP L.P. SR-UNSEC				2.A PL	50,000,000	93.6900	46,845,000	50,000,000	50,000,000					4.260	4.260	MJSD	53,250	2,130,000	03/22/2018	03/22/2030
292102-C#-5	EMPIRE STATE REALTY OP L.P.				2.A PL	47,000,000	105.0680	49,381,960	47,000,000	47,000,000					7.200	7.200	JD	131,600	1,692,000	05/31/2024	06/17/2029
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	12,076,540	81.7880	10,305,269	12,600,000	12,257,457		50,703			1.776	2.246	MS	64,646	223,776	04/21/2021	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP SERIES 144A			1	1.F FE	18,153,538	62.8140	12,104,329	19,270,000	18,214,147		22,335			3.075	3.379	MS	171,182	592,553	03/09/2022	09/17/2051
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	40,591,821	98.5010	40,631,641	41,250,000	40,927,113		27,862			5.950	6.068	JD	204,531	2,454,375	01/03/2005	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	4,987,100	101.6160	5,080,788	5,000,000	4,993,051		489			6.300	6.319	JD	14,000	315,000	12/01/2004	12/15/2034
29261A-AA-8	ENCOMPASS HEALTH CORP			1	3.C FE	6,144,870	96.4920	6,754,423	7,000,000	6,467,817		148,821			4.500	7.298	FA	131,250	315,000	10/20/2022	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1	3.C FE	20,931,400	94.8020	21,093,466	22,250,000	21,287,527		150,805			4.750	5.711	FA	440,365	1,056,875	10/31/2022	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP			1	3.C FE	21,346,150	92.3510	23,087,871	25,000,000	22,149,470		353,157			4.625	6.897	AO	289,063	1,156,250	11/21/2022	04/01/2031
29273R-BD-0	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.B FE	2,842,477	99.8020	2,907,241	2,913,000	2,910,998		9,747			4.050	4.391	MS	34,738	117,977	08/05/2016	03/15/2025
29273R-BF-5	ENERGY TRANSFER OPERATNG CO.GUARNT			1	2.B FE	14,982,483	87.5130	14,080,903	16,090,000	15,149,569		24,551			5.150	5.638	MS	243,987	828,635	10/27/2016	03/15/2045
29273V-AT-7	ENERGY TRANSFER LP			1	2.B FE	2,884,410	105.6630	2,852,906	2,700,000	2,879,536		(4,874)			6.400	5.053	JD	14,400	86,400	10/23/2024	12/01/2030
29273V-AU-4	ENERGY TRANSFER LP			1	2.B FE	2,771,837	106.4530	2,954,057	2,775,000	2,771,859		22			6.550	6.567	JD	15,147	181,763	10/10/2023	12/01/2033
29273V-BA-7	ENERGY TRANSFER LP			1	2.B FE	19,948,200	99.9120	19,982,433	20,000,000	19,948,894		694			5.600	5.635	MS	373,333	217,778	06/06/2024	09/01/2034
29280H-AB-8	ENEL FINANCE AMERICA LLC SERIES 144A			1	2.B FE	49,792,570	67.5770	34,134,410	50,512,000	49,854,453		30,384			2.875	2.975	JJ	681,737	1,452,220	12/15/2022	07/12/2041
29287@-AA-9	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	8,000,000	97.5890	7,807,120	8,000,000	8,000,000					4.480	4.480	MN	33,849	358,400	11/27/2018	11/27/2026
29287@-AB-7	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	19,000,000	95.2790	18,103,010	19,000,000	19,000,000					4.630	4.630	MN	83,083	879,700	11/27/2018	11/27/2028
29287@-AC-5	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	31,000,000	95.3580	29,560,980	31,000,000	31,000,000					4.630	4.630	JJ	653,859	1,435,300	01/17/2019	01/17/2029
29287@-AD-3	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	5,000,000	92.8450	4,642,250	5,000,000	5,000,000					4.730	4.730	MN	22,336	236,500	11/27/2018	11/27/2030
29287@-AE-1	ENGINE LEASE FINANCE CORP SR-UNSEC				2.B PL	7,000,000	92.9760	6,508,320	7,000,000	7,000,000					4.730	4.730	JJ	150,834	331,100	01/17/2019	01/17/2031
29336T-AD-2	ENLINK MIDSTREAM LLC SERIES 144A			1	2.C FE	10,002,560	104.7260	10,477,838	10,005,000	10,002,914		310			6.500	6.504	MS	216,775	650,325	11/16/2023	09/01/2030
29336U-AE-7	ENLINK MIDSTREAM PARTNER SR UNSEC			1	2.C FE	36,406,302	99.5710	37,910,609	38,074,000	37,978,455		223,330			4.150	4.769	JD	131,673	1,580,071	12/01/2016	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR UNSEC			1	2.C FE	99,859	99.7880	99,788	100,000	99,974		16			4.850	4.868	JJ	2,236	4,850	07/11/2016	07/15/2026
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	4,360,606	98.6910	4,317,711	4,375,000	4,372,935		1,595			3.500	3.539	AO	38,281	153,125	01/05/2016	04/01/2026
29364G-AL-7	ENTERGY CORP			1	2.B FE	14,769,070	89.0760	13,205,494	14,825,000	14,792,620		5,330			2.800	2.843	JD	18,449	415,100	05/15/2020	06/15/2030
29364G-AP-8	ENTERGY CORP			1	2.B FE	3,101,125	84.3760	2,636,749	3,125,000	3,109,440		2,198			2.400	2.484	JD	3,333	75,000	03/02/2021	06/15/2031
29364W-AU-2	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	99.7790	4,988,929	5,000,000	4,999,879		481			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29364W-BC-1	ENTERGY LOUISIANA LLC COLLAT TRST			2	1.F FE	19,858,600	78.8480	15,769,676	20,000,000	19,873,607		2,760			4.200	4.241	AO	210,000	840,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA LLC			1	1.F FE	22,732,480	61.4740	13,057,145	21,240,000	22,582,826		(36,990)			2.900	2.561	MS	181,366	615,960	12/14/2020	03/15/2051
29365P-AR-3	ENTERGY LOUISIANA LLC 1ST MORTG			1	1.F FE	4,995,850	99.7640	4,988,187	5,000,000	4,999,879		481			3.780	3.790	AO	47,250	189,000	06/24/2014	04/01/2025
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTG			2	1.G FE	2,991,900	88.6960	2,660,893	3,000,000	2,993,444		322			4.500	4.521	MS	34,125	135,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC			1	1.G FE	8,541,660	70.3190	5,625,502	8,000,000	8,490,353		(13,767)			3.550	3.179	MS	71,789	284,000	01/14/2021	09/30/2049
29365T-AK-0	ENTERGY TEXAS INC			1	1.G FE	2,939,085	82.4090	2,431,070	2,950,000	2,943,277		1,018			1.750	1.789	MS	15,201	51,625	09/28/2020	03/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTG			2	1.F FE	18,887,330	79.2880	15,064,654	19,000,000	18,899,859		2,335			4.200	4.235	AO	199,500	798,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			1	1.F FE	58,681,079	58.9730	35,133,019	59,575,000	58,732,898		19,638			2.650	2.722	JD	70,166	1,578,738	10/21/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC			2	1.F FE	11,180,025	66.9760	7,534,852	11,250,000	11,185,956		1,398			3.350	3.382	JD	16,750	376,875	03/24/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTG			2	1.F FE	3,948,120	74.2950	2,971,792	4,000,000	3,953,792		1,113			3.850	3.924	JD	12,833	154,000	05/30/2019	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPI LLC			1	1.F FE	29,372,559	69.4750	20,512,636	29,525,000	29,387,952		3,015			3.500	3.527	JD	86,115	1,033,375	03/09/2021	06/01/2051
29366W-AC-0	ENTERGY MISSISSIPPI INC			1	1.F FE	9,974,200	78.9390	7,893,920	10,000,000	9,980,212		1,952			2.550	2.575	JD	21,250	255,000	11/10/2021	12/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	1,963,780	101.5700	2,031,395	2,000,000	1,980,347		1,382			5.750	5.880	MS	38,333	115,000	08/22/2005	03/01/2035
29379V-AY-9	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	46,842,948	85.2370	40,423,729	47,425,000	46,987,560		15,145			4.450	4.525	FA	797,267	2,110,413	03/11/2013	02/15/2043
29379V-BC-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	19,969,000	92.1150	18,422,995	20,000,000	19,975,089		696			5.100	5.110	FA	385,333	1,020,000	02/05/2014	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	34,845,416	99.8560	34,862,710	34,913,000	34,911,726		8,079			3.750	3.774	FA	494,601	1,309,238	11/28/2016	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	1.G FE	8,468,975	99.0410	8,418,460	8,500,000	8,496,118		3,328			3.700	3.742	FA	118,811	314,500	05/04/2015	02/15/2026
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO.GUARNT			2	1.G FE	6,311,346	93.0520	6,025,108	6,475,000	6,340,407		25,352			3.125	3.607	JJ	84,872	202,344	11/17/2023	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPER			1	1.G FE	1,527,757	90.4010	1,288,221	1,425,000	1,481,118		(10,972)			2.800	1.942	JJ	16,736	39,900	07/30/2020	01/31/2030
29379V-CG-6	ENTERPRISE PRODUCTS OPER			1	1.G FE	24,752,600	96.7830	24,195,636	25,000,000	24,755,947		3,347			4.950	5.074	FA	491,563		12/17/2024	02/15/2035
29379V-CH-4	ENTERPRISE PRODUCTS OPER			1	1.G FE	1,187,916	96.1970	1,154,360	1,200,000	1,188,025		109			5.550	5.619	FA	26,455		10/23/2024	02/16/2055
294429-AL-9	EQUIFAX INC SR UNSEC			1	2.B FE	27,615,055	97.7080	26,991,878	27,625,000	27,623,466		1,044			3.250	3.254	JD	74,818	897,813	05/05/2016	06/01/2026
294429-AS-4	EQUIFAX INC			1	2.B FE	9,132,615	90.7170	8,300,571	9,150,000	9,140,110		1,668			3.100	3.122	MN	36,244	283,650	04/22/2020	05/15/2030
294429-AT-2	EQUIFAX INC			1	2.B FE	49,888,550	83.6080	41,803,895	50,000,000	49,922,971		10,210			2.350	2.374	MS	345,972	1,175,000	09/29/2021	09/15/2031
29444U-BE-5	EQUINIX INC			1	2.B FE	1,997,960	91.9330	1,838,657	2,000,000	1,998,924		201			3.200	3.212	MN	7,644	64,000	11/06/2019	11/18/2029
29444U-BG-0	EQUINIX INC			1	2.B FE	2,009,142	92.9670	2,138,232	2,300,000	2,091,617		74,368			1.800	5.685	JJ	19,090	41,400	11/17/2023	07/15/2027
29444U-BH-8	EQUINIX INC			1	2.B FE	45,114,594	86.0630	39,459,942	45,850,000	45,387,591		76,961			2.150	2.345	JJ	454,552	985,775	10/26/2021	07/15/2030
29444U-BK-1	EQUINIX INC			1	2.B FE	917,620	97.3630	973,626	1,000,000	967,242		44,716			1.000	5.845	MS	2,944	10,000	11/17/2023	09/15/2025
29444U-BU-9	EQUINIX INC			1	2.B FE	19,894,800	92.1060	18,421,194	20,000,000	19,919,766		9,341			3.900	3.964	AO	164,667	780,000	03/31/2022	04/15/2032
294549-AE-0	EQT CORP SR UNSEC				2.C FE	19,920,200	103.6640	20,732,854	20,000,000	19,990,034		5,882			7.750	7.785	JJ	714,722	1,550,000	07/23/1996	07/15/2026
29587#-BG-0	ERNST & YOUNG U S LLP / ERNST				1.C PL	100,000,000	87.0880	87,088,000	100,000,000	100,000,000					3.360	3.360	MN	466,667	3,360,000	02/11/2022	05/11/2033
29587#-BJ-4	ERNST & YOUNG U S LLP / ERNST				1.C PL	50,000,000	83.4100	41,705,000	50,000,000	50,000,000					3.510	3.510	MN	243,750	1,755,000	02/11/2022	05/11/2036
29605J-AA-4	ESAB CORP SERIES 144A			1	3.A FE	13,580,125	101.2440	13,678,057	13,510,000	13,568,670		(11,455)			6.250	6.102	AO	178,257	436,260	03/28/2024	04/15/2029
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC			1	1.G	49,438,176	91.5850	45,277,953	49,438,176	49,438,176					3.990	3.990	FA	745,198	1,972,583	02/22/2013	02/15/2035
29669*-AB-7	ESSENTIA HEALTH				1.G	50,775,000	80.8210	41,036,863	50,775,000	50,775,000					3.900	3.900	FA	748,085	1,980,225	12/21/2016	02/15/2040
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	16,451,400	89.1400	14,396,129	16,150,000	16,331,151		(33,444)			2.704	2.466	AO	92,191	436,696	06/02/2021	04/15/2030
29670G-AE-2	ESSENTIAL UTLITIES INC			1	2.B FE	41,794,805	65.7320	26,621,509	40,500,000	41,661,986		(31,262)			3.351	3.181	AO	286,511	1,357,155	07/08/2020	04/15/2050
29670G-AF-9	ESSENTIAL UTILITIES INC			1	2.B FE	28,213,278	84.9000	23,971,410	28,235,000	28,220,602		1,985			2.400	2.408	MN	112,940	677,640	10/25/2021	05/01/2031
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	48,721,265	99.6520	47,826,188	47,993,000	47,989,912		(99,387)			3.500	3.290	AO	419,939	1,679,755	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	30,413,433	98.1690	29,408,388	29,957,000	30,012,282		(52,959)			3.375	3.189	AO	213,444	1,011,049	06/29/2016	04/15/2026
29717P-AR-8	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	14,913,450	97.4550	14,618,259	15,000,000	14,977,108		9,248			3.625	3.694	MN	90,625	543,750	04/03/2017	05/01/2027
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	10,208,412	90.4600	9,362,610	10,350,000	10,275,828		13,382			3.000	3.155	JJ	143,175	310,500	07/29/2019	01/15/2030
29717P-AZ-0	ESSEX PORTFOLIO LP			1	2.A FE	14,905,050	84.8970	12,734,552	15,000,000	14,936,224		8,961			2.550	2.622	JD	17,000	382,500	05/17/2021	06/15/2031
29717P-BA-4	ESSEX PORTFOLIO LP			1	2.A FE	17,244,830	100.0420	17,132,212	17,125,000	17,245,816		986			5.500	5.398	AO	235,469	214,443	12/17/2024	04/01/2034
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC			1	1.A	7,223,645	93.8710	6,780,907	7,223,645	7,223,645					3.750	3.779	MON	12,039	270,884	12/20/2013	02/15/2035
299808-AH-8	EVEREST REINSURANCE HLDG			1	2.A FE	105,167,882	67.9170	71,007,202	104,550,000	105,111,416		(14,255)			3.500	3.467	AO	772,508	3,659,250	10/06/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HLDG			1	2.A FE	96,112,268	61.8360	60,722,743	98,200,000	96,247,299		42,908			3.125	3.234	AO	647,847	3,068,750	09/29/2021	10/15/2052
30036F-AA-9	EVERGY KANSAS CENTRAL			1	1.F FE	37,766,874	69.0980	24,198,004	35,020,000	37,482,331		(70,086)			3.450	3.033	AO	255,062	1,208,190	10/13/2021	04/15/2050
30037D-AA-3	EVERGY METRO SERIES 2020			1	1.F FE	15,332,194	86.6740	13,304,422	15,350,000	15,339,892		1,737			2.250	2.263	JD	28,781	345,375	05/18/2020	06/01/2030
30040W-AB-4	EVERSOURCE ENERGY SR UNSEC			1	2.B FE	19,153,640	97.8820	18,597,528	19,000,000	19,017,574		(18,864)			3.350	3.246	MS	187,414	636,500	11/09/2016	03/15/2026
30161N-AN-1	EXELON CORP SR UNSEC			1	2.B FE	5,764,167	99.5610	5,749,674	5,775,000	5,774,372		1,348			3.950	3.974	JD	10,138	228,113	05/16/2016	06/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161N-AQ-4	EXELON CORP SR UNSEC			1	2.B FE	14,959,664	94.7230	14,208,440	15,000,000	14,973,781		1,873			4.950	4.972	JD	33,000	742,500	05/16/2016	06/15/2035
30161N-AS-0	EXELON CORP SR UNSEC			1	2.B FE	5,631,428	90.5510	5,116,152	5,650,000	5,634,666		417			5.100	5.122	JD	12,807	288,150	05/16/2016	06/15/2045
30161N-AX-9	EXELON CORP			1	2.B FE	2,014,738	95.2970	2,096,526	2,200,000	2,042,574		25,072			4.050	5.635	AO	18,810	89,100	11/17/2023	04/15/2030
30161N-BK-6	EXELON CORP			1	2.B FE	2,245,518	99.7600	2,194,724	2,200,000	2,244,711		(807)			5.300	4.987	MS	34,332		10/23/2024	03/15/2033
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	1.G FE	8,642,688	99.4750	8,643,346	8,689,000	8,682,560		5,343			4.500	4.567	FA	136,852	391,005	02/22/2016	02/25/2026
30225V-AF-4	EXTRA SPACE STORAGE LP			1	2.B FE	16,105,394	85.0450	13,734,818	16,150,000	16,120,309		4,202			2.550	2.581	JD	34,319	411,825	05/13/2021	06/01/2031
30225V-AJ-6	EXTRA SPACE STORAGE LP			1	2.B FE	1,646,560	102.0860	1,633,369	1,600,000	1,644,135		(2,425)			5.700	4.751	AO	22,800		10/23/2024	04/01/2028
30225V-AL-1	EXTRA SPACE STORAGE LP			1	2.B FE	942,370	98.1360	981,357	1,000,000	965,852		21,162			3.500	5.912	JJ	17,500	35,000	11/17/2023	07/01/2026
30225V-AP-2	EXTRA SPACE STORAGE LP			1	2.B FE	11,843,688	85.0850	12,762,800	15,000,000	12,373,195		372,764			2.200	5.808	AO	69,667	330,000	07/21/2023	10/15/2030
30225V-AQ-0	EXTRA SPACE STORAGE LP			1	2.B FE	35,749,182	83.0910	37,390,951	45,000,000	37,083,840		938,868			2.400	5.547	AO	228,000	1,080,000	07/21/2023	10/15/2031
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.D FE	29,900,000	98.4280	29,429,871	29,900,000	29,900,000					3.043	3.043	MS	303,286	909,857	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP SR UNSEC			1	1.D FE	30,225,000	81.1110	24,515,767	30,225,000	30,225,000					4.114	4.114	MS	414,486	1,243,457	02/29/2016	03/01/2046
30231G-BK-7	EXXON MOBIL CORPORATION			1	1.D FE	1,621,154	94.1930	1,601,287	1,700,000	1,623,659		2,505			3.482	4.457	MS	16,772		10/23/2024	03/19/2030
30288*-AB-6	FLNG LIQUEFACTION 2 LLC			1	2.B FE	32,797,803	91.6910	30,072,633	32,797,803	32,797,803					4.790	4.790	MS	397,118	1,571,015	02/08/2017	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC				2.B FE	40,970,000	88.0420	36,070,808	40,970,000	40,970,000					4.390	4.391	JD	4,996	2,692,878	05/21/2019	12/31/2038
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F				1.E PL	2,343,407	94.4030	2,212,247	2,343,407	2,343,407					5.060	5.113	MON	4,941	118,612	08/17/2022	06/15/2036
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	49,174,379	88.1530	43,348,691	49,174,379	49,174,379					4.360	4.361	JD	5,956	3,208,573	08/07/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC				2.C FE	46,299,000	94.2310	43,628,143	46,299,000	46,299,000					5.550	5.550	MS	649,536	2,569,595	07/03/2018	03/31/2039
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC				1.D PL	21,990,054	76.1030	16,406,952	21,558,876	21,970,401		(6,261)			4.159	4.086	MON	39,850	897,096	09/20/2021	09/15/2056
305734-AB-1	FAIRVIEW HEALTH SERVICES SERIES 2021			1	2.A FE	5,557,085	77.4850	5,496,815	7,094,000	5,870,611		142,474			2.558	5.619	MN	23,187	181,465	09/20/2022	11/15/2031
313747-AV-9	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	9,549,400	83.6860	7,552,695	9,025,000	9,455,627		(14,229)			4.500	4.140	JD	33,844	406,125	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	25,448,932	70.4140	19,446,300	27,617,000	25,786,597		50,766			3.625	4.086	FA	417,132	1,001,116	08/18/2020	08/01/2046
313747-AY-3	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	6,459,514	96.2180	6,303,211	6,551,000	6,522,420		10,588			3.250	3.431	JJ	98,174	212,908	03/20/2019	07/15/2027
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	2.A FE	9,317,217	92.1050	8,266,384	8,975,000	9,136,643		(35,763)			3.200	2.744	JD	12,764	287,200	08/19/2019	06/15/2029
313747-BA-4	FEDERAL REALTY INVESTMEN			2	2.A FE	26,158,350	91.7280	22,932,013	25,000,000	25,683,430		(123,718)			3.500	2.917	JD	72,917	875,000	03/28/2022	06/01/2030
31428X-AT-3	FEDEX CORP CO.GUARNT			1	2.B FE	47,776,146	77.7750	38,041,070	48,912,000	48,082,262		31,483			3.875	4.009	FA	789,725	1,895,340	03/04/2013	08/01/2042
31428X-AU-0	FEDEX CORP CO.GUARNT			1	2.B FE	29,714,463	79.3950	23,818,581	30,000,000	29,784,952		7,541			4.100	4.156	AO	259,667	1,230,000	06/04/2013	04/15/2043
31428X-BA-3	FEDEX CORP CO.GUARNT			1	2.B FE	14,954,200	88.3220	13,248,257	15,000,000	14,972,718		2,167			3.900	3.922	FA	243,750	585,000	01/08/2015	02/01/2035
31428X-BB-1	FEDEX CORP CO.GUARNT			1	2.B FE	11,760,439	78.2640	9,391,655	12,000,000	11,805,902		5,997			4.100	4.220	FA	205,000	492,000	04/12/2016	02/01/2045
31428X-BG-0	FEDEX CORP CO.GUARNT			1	2.B FE	4,978,050	83.2970	4,164,833	5,000,000	4,981,794		499			4.550	4.577	AO	56,875	227,500	03/21/2016	04/01/2046
31428X-BN-5	FEDEX CORP CO.GUARNT			1	2.B FE	5,936,760	80.9230	4,855,351	6,000,000	5,946,496		1,404			4.400	4.464	JJ	121,733	264,000	01/03/2017	01/15/2047
31428X-BQ-8	FEDEX CORP CO.GUARNT			1	2.B FE	21,530,688	76.5420	16,552,135	21,625,000	21,543,901		2,080			4.050	4.075	FA	330,863	875,813	01/30/2018	02/15/2048
31428X-CD-6	FEDEX CORP			1	2.B FE	21,316,472	85.3150	18,427,970	21,600,000	21,344,200		11,637			2.400	2.594	MN	66,240	499,200	10/23/2024	05/15/2031
31428X-CE-4	FEDEX CORP			1	2.B FE	9,960,400	73.1450	7,314,451	10,000,000	9,965,979		1,550			3.250	3.277	MN	41,528	325,000	04/20/2021	05/15/2041
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S				2.B	33,964,559	86.6630	29,434,705	33,964,559	33,964,559					3.490	3.515	MON	52,683	1,185,743	07/15/2020	10/15/2035
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC				2.B	82,996,018	85.6660	71,099,368	82,996,018	82,996,018					4.020	4.053	MON	148,286	3,336,439	02/14/2020	11/15/2039
31488V-AA-5	FERGUSON ENTERPRISES INC			1	2.A FE	14,564,798	95.5660	13,928,805	14,575,000	14,564,995		197			5.000	5.009	AO	178,139		10/01/2024	10/03/2034
315289-AC-2	FERRELLGAS ESCROW LLC FG SERIES 144A			1	4.C FE	22,178,000	91.4010	20,270,875	22,178,000	22,178,000					5.875	5.875	AO	325,739	1,302,958	03/16/2021	04/01/2029
31556T-AA-7	FERTITTA ENTERTAINMENT SERIES 144A			1	4.B FE	11,326,179	92.6680	10,513,182	11,345,000	11,328,839		2,540			4.625	4.663	JJ	241,948	522,394	07/10/2024	01/15/2029
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC			1	2.B	2,862,725	101.2040	2,897,192	2,862,725	2,862,725					6.540	6.629	MON	8,321	187,222	09/12/2007	09/15/2030
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			1	2.B	10,247,154	104.1090	10,668,210	10,247,154	10,247,154					7.210	7.318	MON	2,052	861,954	08/01/2008	07/31/2031
31620M-BJ-4	FIDELITY NATL INFO SERV SR UNSEC			2	2.B FE	14,973,900	94.7580	14,213,670	15,000,000	14,987,347		2,608			3.750	3.771	MN	62,500	562,500	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATL INFO SERV			1	2.B FE	31,077,370	84.7450	26,673,438	31,475,000	31,204,647		40,292			2.250	2.401	MS	236,063	708,188	11/03/2021	03/01/2031
31620M-BU-9	FIDELITY NATL INFO SERV			1	2.B FE	21,570,371	72.6430	15,672,831	21,575,000	21,572,152		4			3.100	3.100	MS	222,942	668,825	10/12/2021	03/01/2041
31620R-AJ-4	FIDELITY NATL FINANCIAL			1	2.B FE	1,185,847	90.7130	1,179,269	1,300,000	1,189,213		3,366			3.400	5.216	JD	1,964	22,100	10/23/2024	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620R-AK-1	FIDELITY NATL FINANCIAL			1	2.B FE	22,028,570	84.3480	18,556,624	22,000,000	22,017,755		(3,231)			2.450	2.433	MS	158,706	539,000	10/20/2021	03/15/2031
31620R-AL-9	FIDELITY NATL FINANCIAL			1	2.B FE	49,237,980	61.5830	30,545,180	49,600,000	49,262,380		7,744			3.200	3.238	MS	458,524	1,587,200	09/30/2021	09/17/2051
316773-DA-5	FIFTH THIRD BANCORP			1	2.A FE	14,671,041	94.9560	13,958,534	14,700,000	14,689,728		4,205			2.550	2.581	MN	58,310	374,850	04/30/2020	05/05/2027
316773-DF-4	FIFTH THIRD BANCORP			2	2.A FE	12,000,000	92.8950	11,147,447	12,000,000	12,000,000					4.337	4.335	AO	95,414	520,440	04/20/2022	04/25/2033
316773-DK-3	FIFTH THIRD BANCORP			1	2.A FE	4,800,000	103.7490	4,979,944	4,800,000	4,800,000					6.339	6.338	JJ	130,161	304,272	07/24/2023	07/27/2029
316773-DL-1	FIFTH THIRD BANCORP			1	2.A FE	20,939,900	101.1140	20,829,505	20,600,000	20,938,411		(1,489)			5.631	5.309	JJ	489,772	157,668	12/17/2024	01/29/2032
32055R-A@-6	FIRST INDUSTRIAL-L.P.				2.B FE	25,000,000	97.3860	24,346,500	25,000,000	25,000,000					4.300	4.300	AO	212,014	1,075,000	04/20/2017	04/20/2027
337120-AA-7	FRST STU BID FRST TRANS SERIES 144A			1	4.A FE	11,180,000	91.7950	10,262,647	11,180,000	11,180,000					4.000	4.000	JJ	187,576	447,200	07/13/2021	07/31/2029
337358-BD-6	WELLS FARGO & CO SUBORD				2.B FE	5,685,000	106.8380	5,341,890	5,000,000	5,379,387		(25,064)			6.550	5.603	AO	69,139	327,500	08/10/2005	10/15/2035
33738M-AB-7	WELLS FARGO BANK NA SUBORD				1.F FE	12,462,264	104.6230	12,115,298	11,580,000	11,814,357		(51,864)			6.500	5.913	JD	62,725	752,700	10/02/2007	12/01/2028
337738-AP-3	FISERV INC SR UNSEC			1	2.B FE	38,033,010	99.5150	37,815,669	38,000,000	37,998,468		(6,196)			3.850	3.834	JD	121,917	1,463,000	11/18/2016	06/01/2025
337738-AR-9	FISERV INC SR UNSEC			2	2.B FE	43,074,949	97.2590	41,913,839	43,095,000	43,086,655		2,018			4.200	4.206	AO	452,498	1,809,990	09/24/2018	10/01/2028
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	16,896,566	93.8260	15,880,019	16,925,000	16,911,046		2,814			3.500	3.520	JJ	296,188	592,375	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	43,056,738	88.3880	37,520,706	42,450,000	42,787,566		(61,439)			2.650	2.483	JD	93,744	1,124,925	06/08/2020	06/01/2030
337738-BL-1	FISERV INC			1	2.B FE	2,037,520	100.0610	2,001,217	2,000,000	2,036,966		(554)			5.450	5.189	MS	32,094		10/23/2024	03/15/2034
33830G-AA-9	FIVE CORNERS FND TR III			1	1.G FE	15,000,000	102.5090	15,376,362	15,000,000	15,000,000					5.791	5.791	FA	328,157	868,650	03/01/2023	02/15/2033
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A			1	1.G FE	33,325,000	89.3910	29,789,496	33,325,000	33,325,000					2.850	2.850	MN	121,359	949,763	05/19/2020	05/15/2030
33840*-AA-3	521-533 LLC-IFF SR-SEC			1	2.C	18,706,569	95.6700	17,896,574	18,706,569	18,706,569					4.770	4.817	MON	39,658	892,201	11/09/2010	11/15/2030
33845*-AA-8	BLUE CROSS BLUE SHIELD MICHIGA				1.F	47,184,826	101.0630	47,527,119	47,027,220	47,174,249		(10,088)			6.010	6.036	MON	125,615	2,805,755	11/30/2023	12/15/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	40,065,000	88.3580	35,400,671	40,065,000	40,065,000					4.125	4.125	MS	417,761	1,652,681	07/12/2016	03/31/2038
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	2,992,890	87.3510	2,620,535	3,000,000	2,995,878		689			2.550	2.577	JJ	38,250	76,500	06/10/2020	07/01/2030
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	45,000,000	96.6950	43,512,750	45,000,000	45,000,000					4.700	4.702	FA	799,000	2,115,000	07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC				2.B PL	57,274,904	76.9080	44,048,983	57,274,904	57,274,904					2.920	2.920	FA	631,806	1,672,427	07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,277,110	102.3800	9,214,190	9,000,000	9,140,002		(13,363)			5.850	5.608	FA	219,375	526,500	04/27/2010	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,672,946	102.8880	37,332,875	36,285,000	36,487,570		(16,686)			5.625	5.546	AO	510,258	2,041,031	11/09/2009	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	3,411,840	104.3260	4,173,060	4,000,000	3,672,120		26,143			5.950	7.231	AO	59,500	238,000	10/30/2008	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	50,104,400	102.5160	51,258,214	50,000,000	50,063,375		(4,741)			5.650	5.633	FA	1,177,083	2,825,000	11/09/2009	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	16,935,454	97.2810	17,427,815	17,915,000	17,356,687		38,923			4.950	5.343	JD	73,899	886,793	05/25/2010	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	9,690,200	100.8210	10,082,102	10,000,000	9,829,250		11,451			5.400	5.615	MS	180,000	540,000	10/25/2005	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	8,636,372	102.2530	9,990,136	9,770,000	9,023,887		38,300			5.650	6.564	FA	230,002	552,005	06/11/2009	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	12,974,000	101.8950	13,246,345	13,000,000	12,984,193		855			5.850	5.864	MN	126,750	760,500	04/12/2007	05/01/2037
341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	84,937,950	104.5780	88,891,294	85,000,000	84,959,627		1,761			5.960	5.965	AO	1,266,500	5,066,000	03/11/2009	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	14,979,900	102.0420	15,306,307	15,000,000	14,986,427		553			5.690	5.699	MS	284,500	853,500	02/03/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	19,950,400	96.9720	19,394,373	20,000,000	19,963,492		1,415			5.250	5.267	FA	437,500	1,050,000	12/06/2010	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	36,033,606	83.3720	30,126,551	36,135,000	36,064,536		2,745			4.125	4.141	FA	621,070	1,490,569	01/25/2012	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	22,099,886	82.3870	17,244,519	20,931,000	21,907,900		(46,096)			4.050	3.655	JD	70,642	847,706	06/03/2020	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	4,779,950	79.1890	3,959,461	5,000,000	4,837,273		6,065			3.800	4.057	JD	8,444	190,000	05/30/2013	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.D FE	16,213,700	81.4510	12,217,689	15,000,000	16,037,959		(41,181)			4.050	3.526	AO	151,875	607,500	06/03/2020	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CO			1	1.D FE	11,024,547	74.9720	7,470,968	9,965,000	10,891,098		(30,594)			3.700	3.099	JD	30,725	368,705	06/03/2020	12/01/2047
341081-FX-0	FLORIDA POWER & LIGHT CO			1	1.D FE	3,622,290	67.4050	2,022,140	3,000,000	3,550,141		(17,099)			3.150	2.173	AO	23,625	94,500	08/12/2020	10/01/2049
341081-GU-5	FLORIDA POWER & LIGHT CO			1	1.D FE	3,908,718	100.2840	3,810,783	3,800,000	3,907,293		(1,425)			5.300	4.915	JD	8,951	107,413	10/23/2024	06/15/2034
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	6,934,270	104.1300	7,289,112	7,000,000	6,970,036		2,783			5.900	5.967	MS	137,667	413,000	03/20/2003	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	16,713,080	107.6620	18,302,532	17,000,000	16,799,996		8,640			6.400	6.530	JD	48,356	1,088,000	10/30/2008	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	39,833,200	100.6310	40,252,292	40,000,000	39,882,689		4,744			5.650	5.679	AO	565,000	2,260,000	03/22/2010	04/01/2040
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L				1.G PL	23,596,016	81.7120	19,280,777	23,596,016	23,596,016					3.500	3.500	JD	2,294	1,238,791	07/28/2017	06/30/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC				1.G PL	37,265,075	86.9100	32,387,077	37,265,075	37,265,075					4.260	4.260	JD	4,410	2,376,829	10/10/2018	06/30/2037
34487#-AD-9	FOOTBALL CLUB TERM NOTES 2029 2014-SR-SEC			1	1.F FE	30,000,000	95.8980	28,769,400	30,000,000	30,000,000					3.970	3.970	OCT	241,508	1,217,467	10/20/2014	10/20/2029
34489@-AE-7	NAT FOOTBALL LEAGUE				1.F FE	25,000,000	78.8860	19,721,500	25,000,000	25,000,000					3.790	3.790	OCT	226,347	968,556	10/08/2019	10/05/2039
34490@-AD-6	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	40,000,000	87.4610	34,984,400	40,000,000	40,000,000					3.330	3.330	OCT	318,200	1,361,600	08/20/2020	10/05/2032
34490@-AE-4	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	20,000,000	84.0130	16,802,600	20,000,000	20,000,000					3.530	3.530	OCT	168,656	721,689	08/20/2020	10/05/2035
34490@-AF-1	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	13,000,000	78.9420	10,262,460	13,000,000	13,000,000					3.850	3.850	OCT	119,564	511,622	08/20/2020	10/05/2040
34490@-AK-0	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC				1.F FE	7,000,000	77.9700	5,457,900	7,000,000	7,000,000					3.850	3.850	OCT	64,381	275,489	10/02/2020	10/05/2040
34500#-AA-8	NATIONAL FOOTBALL TRUST XIII 2021-XIII-SR-UNSEC				1.F FE	30,000,000	78.4510	23,535,300	30,000,000	30,000,000					3.130	3.130	OCT	224,317	959,867	04/27/2021	10/05/2036
34500*-AC-8	NATIONAL FOOTBALL TRUST XII				1.F FE	20,000,000	77.9220	15,584,400	20,000,000	20,000,000					3.010	3.010	OCT	143,811	615,378	01/28/2021	10/05/2035
34500@-AC-6	FOOTBALL CLUB TERM NTS 2021-XI SR-UNSEC				1.F FE	25,000,000	69.6810	17,420,250	25,000,000	25,000,000					3.000	3.000	AO	175,000	766,667	12/07/2021	10/05/2041
34501*-AA-1	NAT FOOTBALL LEAGUE				1.F FE	15,000,000	100.5300	15,079,500	15,000,000	15,000,000					5.390	5.390	OCT	193,142	826,467	03/21/2023	10/05/2028
34501*-AC-7	NAT FOOTBALL LEAGUE				1.F FE	30,000,000	100.4030	30,120,900	30,000,000	30,000,000					5.470	5.470	OCT	392,017	1,677,467	03/21/2023	10/05/2033
34501@-AB-7	NAT FOOTBALL LEAGUE				1.F FE	23,000,000	101.1230	23,258,290	23,000,000	23,000,000					5.580	5.580	OCT	306,590	688,045	03/14/2024	10/05/2033
34501@-AC-5	NAT FOOTBALL LEAGUE				1.F FE	10,000,000	100.9270	10,092,700	10,000,000	10,000,000					5.680	5.680	OCT	135,689	304,511	03/14/2024	10/05/2035
34501@-AD-3	NAT FOOTBALL LEAGUE				1.F FE	5,000,000	99.9390	4,996,950	5,000,000	5,000,000					5.890	5.890	OCT	70,353	157,885	03/14/2024	10/05/2043
34501@-AF-8	NAT FOOTBALL LEAGUE				1.F Z	27,000,000	99.2640	26,801,280	27,000,000	27,000,000					5.630	5.630	OCT	363,135		03/14/2024	10/05/2033
345370-CA-6	FORD MOTOR COMPANY SR UNSEC				3.A FE	13,212,500	107.4340	12,892,119	12,000,000	12,575,781		(68,692)			7.450	6.536	JJ	409,750	894,000	08/19/2011	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY SR UNSEC				3.A FE	47,429,310	78.8340	38,628,651	49,000,000	47,655,203		41,145			4.750	4.974	JJ	1,073,236	2,327,500	03/13/2018	01/15/2043
345370-CR-9	FORD MOTOR COMPANY SR UNSEC			1	3.A FE	12,675,000	98.4280	12,475,804	12,675,000	12,675,000					4.346	4.346	JD	35,194	550,856	12/05/2016	12/08/2026
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	19,096,240	83.1700	19,553,340	23,510,000	19,640,813		402,887			3.250	6.052	FA	295,018	764,075	10/05/2023	02/12/2032
345397-B3-6	FORD MOTOR CREDIT CO LLC			1	2.C FE	17,915,000	90.0820	16,214,768	18,000,000	17,940,477		8,821			4.000	4.064	MN	96,000	720,000	02/08/2022	11/13/2030
345397-B6-9	FORD MOTOR CREDI			1	3.A FE	22,814,125	86.4860	23,351,176	27,000,000	23,728,053		393,782			3.625	5.867	JD	38,062	978,750	10/11/2022	06/17/2031
345397-C2-7	FORD MOTOR CREDIT CO LLC			1	3.A FE	13,033,305	99.0880	12,916,147	13,035,000	13,035,007		(3)			4.950	4.950	MN	59,146	645,233	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT CO LLC			1	3.A FE	8,260,000	104.7080	8,376,617	8,000,000	8,160,354		(51,283)			7.350	6.546	MN	93,100	588,000	12/20/2022	11/04/2027
345397-C6-8	FORD MOTOR CREDIT CO LLC			1	2.C FE	5,090,000	105.8940	5,294,692	5,000,000	5,074,175		(12,089)			7.350	6.992	MS	117,396	367,500	09/05/2023	03/06/2030
349553-A@-6	FORTIS INC. FORTIS INC. Senior			1	2.A	40,000,000	105.1200	42,048,000	40,000,000	40,000,000					6.600	6.600	MS	865,333	2,640,000	09/06/2007	09/01/2037
34959J-AH-1	FORTIVE CORP SR UNSEC			2	2.B FE	2,051,094	80.4490	1,716,780	2,134,000	2,062,269		1,943			4.300	4.547	JD	4,078	91,762	07/27/2018	06/15/2046
35063@-AA-6	FOUNDRY JV HOLDCO LLC				2.B FE	25,000,000	101.3080	25,327,000	25,000,000	25,000,000					5.720	5.761	JAJO	262,167	1,455,000	04/25/2023	01/25/2038
35063@-AB-4	FOUNDRY JV HOLDCO LLC				2.B FE	50,000,000	101.7260	50,863,000	50,000,000	50,000,000					5.840	5.883	JAJO	535,333	2,686,111	04/25/2023	01/25/2039
351837-AA-7	FRANCISCAN HEALTH SYS SERIES B			1	1.F FE	46,646,089	76.0370	31,654,880	41,631,000	46,129,421		(128,713)			3.914	3.247	JJ	814,719	1,629,437	09/01/2022	07/01/2049
35561R-AA-5	FRED HUTCH CNCR CTR SERIES 2022			1	1.F FE	69,135,000	91.6860	63,386,781	69,135,000	69,135,000					4.966	4.966	JJ	1,716,622	3,433,244	06/23/2022	01/01/2052
35671D-BC-8	FREEPORT-MCMORAN INC CO.GUARNT			1	2.B FE	14,932,393	93.4340	14,015,069	15,000,000	14,947,339		1,657			5.450	5.481	MS	240,708	817,500	02/28/2013	03/15/2043
35805B-AB-4	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	14,479,050	82.1600	12,323,986	15,000,000	14,643,508		52,658			2.375	2.800	FA	133,594	356,250	10/12/2021	02/16/2031
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A			1	2.C FE	46,872,122	83.7400	38,595,849	46,090,000	46,628,627		(74,366)			3.000	2.803	JD	115,225	1,382,700	08/05/2021	12/01/2031
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC				1.D	43,826,854	91.1330	39,940,727	43,826,854	43,826,854					4.050	4.084	MON	78,888	1,774,988	09/09/2020	08/15/2039
35877#-AA-0	FRISCO HQ OPS LP				2.C PL	53,430,006	88.2300	47,141,294	53,430,006	53,430,006					4.130	4.131	JD	91,944	2,206,659	08/22/2017	12/15/2037
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR-				1.C PL	17,349,964	87.9410	15,257,732	17,349,964	17,349,964					4.819	4.867	MON	37,160	781,290	07/19/2018	07/15/2053
35908M-AE-0	FRONTIER COMMUNICATIONS SERIES 144A			1	4.B FE	9,562,500	106.3550	10,635,513	10,000,000	9,616,082		44,756			8.625	9.458	MS	253,958	862,500	10/19/2023	03/15/2031
361448-AU-7	GATX CORP SR UNSEC			1	2.B FE	20,281,295	90.8460	18,455,376	20,315,000	20,288,601		787			5.200	5.211	MS	311,045	1,056,380	03/10/2014	03/15/2044
361448-AX-1	GATX CORP SR UNSEC			1	2.B FE	31,611,880	81.3620	26,035,905	32,000,000	31,689,180		9,115			4.500	4.574	MS	364,000	1,440,000	02/19/2015	03/30/2045
361448-AY-9	GATX CORP SR UNSEC			1	2.B FE	14,654,999	97.3360	14,478,798	14,875,000	14,831,855		24,269			3.250	3.427	MS	142,345	483,438	10/13/2016	09/15/2026
361448-BC-6	GATX CORP SR UNSEC			2	2.B FE	8,639,750	98.3330	8,604,171	8,750,000	8,700,949		11,385			4.550	4.711	MN	59,719	398,125	01/10/2019	11/07/2028
361448-BG-7	GATX CORP			1	2.B FE	11,281,066	81.3050	9,337,836	11,485,000	11,352,898		19,060			1.900	2.093	JD	18,185	218,215	02/10/2021	06/01/2031
361448-BH-5	GATX CORP			1	2.B FE	9,761,500	63.1720	6,317,171	10,000,000	9,778,932		5,243			3.100	3.225	JD	25,833	310,000	08/02/2021	06/01/2051
361448-BJ-1	GATX CORP			1	2.B FE	14,687,424	88.2300	13,234,512	15,000,000	14,761,419		27,192			3.500	3.746	JD	43,750	525,000	04/04/2022	06/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361841-AH-2	GLP CAPITAL LP / FIN II CO.GUARNT			1	2.C FE	27,313,750	100.0020	27,000,405	27,000,000	27,042,209		(37,654)			5.375	5.222	AO	306,375	1,451,250	04/12/2016	04/15/2026
361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	25,000,000	100.9130	25,228,127	25,000,000	25,000,000					5.750	5.750	JD	119,792	1,437,500	05/07/2018	06/01/2028
361841-AT-6	GLP CAPITAL LP FIN II			1	2.C FE	19,895,800	98.3950	19,678,916	20,000,000	19,899,172		3,372			5.625	5.692	MS	453,125		12/17/2024	09/15/2034
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			4	4.A	3,415,887	99.0370	3,361,005	3,393,686	3,400,441		(1,060)			5.940	5.941	MON	16,799	202,229	01/26/2007	08/01/2031
36191*-AB-9	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	8,000,000	99.4370	7,954,960	8,000,000	8,000,000					3.900	3.900	JD	3,467	312,000	06/27/2013	06/27/2025
36191*-AC-7	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	28,500,000	96.2980	27,444,930	28,500,000	28,500,000					4.100	4.100	JD	12,983	1,168,500	06/27/2013	06/27/2028
36191*-AE-3	GFS US HLDG-LLC B-SR-UNSEC			1	2.B	0.0000									4.010	0.000	MS		401,000		09/24/2024
36191*-AF-0	GFS US HLDG-LLC C-SR-UNSEC			1	2.B	43,000,000	98.3290	42,281,470	43,000,000	43,000,000					4.110	4.110	MS	471,280	1,767,300	09/24/2014	09/24/2026
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE				2.A	73,835,584	86.7790	64,073,782	73,835,584	73,835,584					4.560	3.775	MON	149,640	3,369,385	12/30/2020	04/15/2046
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS				2.A	17,439,886	87.0800	15,186,653	17,439,886	17,439,886					4.560	4.603	MON	35,345	795,257	12/30/2020	04/15/2046
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			1	4.A	0.0000									6.370	0.000	MON		148		07/15/2027
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC			1	1.A	46,451,687	100.6360	46,747,119	46,451,687	46,451,687					5.010	5.062	MON	103,432	2,327,229	12/12/2012	10/21/2032
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC			1	1.A	8,658,629	98.1490	8,498,358	8,658,629	8,658,629					4.460	4.501	MON	17,163	386,164	07/10/2013	07/15/2033
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC			1	1.A	11,809,450	97.9210	11,563,833	11,809,350	11,809,068		(62)			4.500	4.542	MON	23,619	531,421	01/24/2014	09/15/2033
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC			4	1.A	10,153,534	95.5230	9,698,960	10,153,534	10,153,534					4.000	4.033	MON	18,051	406,347	04/30/2019	09/15/2033
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC				2.B PL	67,488,974	79.8280	53,875,099	67,488,974	67,488,974					3.770	3.771	JD	7,068	3,816,500	01/30/2020	12/31/2044
36257@-AA-0	GSW ARENA HOLDING COMPANY				2.B PL	31,000,000	94.7830	29,382,730	31,000,000	31,000,000					4.150	4.170	MJSD	3,574	1,608,125	09/09/2020	06/30/2030
36264F-AK-7	HALEON US CAPITAL LLC SERIES WI			1	2.A FE	15,270,186	97.0740	14,852,311	15,300,000	15,284,558		6,578			3.375	3.422	MS	139,134	516,375	10/28/2022	03/24/2027
36264F-AL-5	HALEON US CAPITAL LLC SERIES WI			1	2.A FE	19,630,767	94.0340	18,595,176	19,775,000	19,676,604		21,280			3.375	3.503	MS	179,829	667,406	10/28/2022	03/24/2029
36264F-AM-3	HALEON US CAPITAL LLC			1	2.A FE	12,182,613	90.5500	11,047,138	12,200,000	12,186,378		1,623			3.625	3.643	MS	119,162	442,250	10/28/2022	03/24/2032
36268N-AA-8	GTCR W 2 MERGER SUB LLC SERIES 144A			1	3.B FE	56,798,462	104.8360	58,131,539	55,450,000	56,603,147		(182,609)			7.500	6.898	JJ	1,917,646	3,246,135	07/10/2024	01/15/2031
363576-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	51,863,260	68.7910	34,238,427	49,772,000	51,706,322		(48,978)			3.500	3.272	MN	198,397	1,742,020	10/12/2021	05/20/2051
366651-AE-7	GARTNER INC SERIES 144A			1	2.C FE	11,294,280	91.2920	11,137,575	12,200,000	11,507,133		97,816			3.750	4.864	AO	114,375	457,500	10/20/2022	10/01/2030
366651-AG-2	GARTNER INC SERIES 144A			1	2.C FE	3,160,000	92.8900	2,935,337	3,160,000	3,160,000					3.625	3.625	JD	5,091	114,550	06/15/2021	06/15/2029
36720#-AD-1	GAS TRANSMISSION NW CORP D-SR			1	2.A	11,000,000	99.9700	10,996,700	11,000,000	11,000,000					5.690	5.690	JD	50,420	625,900	06/01/2005	06/01/2035
367204-A*-5	GAS NATURAL INC.			1	3.B YE	50,000,000	94.7230	47,361,500	50,000,000	50,000,000					4.230	4.230	AO	423,000	2,115,000	10/19/2016	10/19/2028
367398-AA-2	GATES CORPORATION SERIES 144A			1	4.B FE	151,920	101.7220	152,583	150,000	151,729		(190)			6.875	6.500	JJ	5,930		07/10/2024	07/01/2029
36877*-AA-2	GENCONN ENERGY LLC SR-SEC			1	1.G PL	31,390,941	90.4680	28,398,757	31,390,941	31,390,941					4.730	4.730	JJ	676,405	1,524,801	09/17/2013	07/25/2041
369550-AT-5	GENERAL DYNAMICS CORP CO.GUARNT			1	1.F FE	30,100,059	78.6460	25,111,701	31,930,000	30,584,322		50,247			3.600	3.928	MN	146,878	1,149,480	02/13/2013	11/15/2042
369550-BH-0	GENERAL DYNAMICS CORP			1	1.F FE	29,649,000	87.2750	26,182,490	30,000,000	29,707,794		13,306			4.250	4.338	AO	318,750	1,275,000	03/23/2020	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP			1	1.F FE	14,779,500	82.5500	12,382,527	15,000,000	14,798,682		4,332			4.250	4.338	AO	159,375	637,500	03/23/2020	04/01/2050
369550-BM-9	GENERAL DYNAMICS CORP			1	1.F FE	23,772,017	94.4210	22,684,615	24,025,000	23,880,902		24,453			3.625	3.752	AO	217,727	870,906	03/23/2020	04/01/2030
369550-BP-2	GENERAL DYNAMICS CORP			1	1.F FE	9,091,810	85.3530	7,767,115	9,100,000	9,094,615		772			2.250	2.260	JD	17,063	204,750	05/03/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP			1	1.F FE	15,309,900	71.2990	10,694,806	15,000,000	15,268,778		(13,358)			2.850	2.711	JD	35,625	427,500	10/20/2021	06/01/2041
370334-CL-6	GENERAL MILLS INC			1	2.B FE	15,647,070	89.9430	13,403,235	14,902,000	15,371,189		(87,283)			2.875	2.211	AO	90,447	428,433	09/30/2021	04/15/2030
370334-CQ-5	GENERAL MILLS INC			1	2.B FE	24,555,400	83.3960	20,848,904	25,000,000	24,684,787		42,251			2.250	2.453	AO	120,313	562,500	11/23/2021	10/14/2031
370334-CT-9	GENERAL MILLS INC			1	2.B FE	10,409,887	97.5570	10,145,896	10,400,000	10,408,326		(889)			4.950	4.938	MS	131,560	475,200	10/23/2024	03/29/2033
370334-DB-7	GENERAL MILLS INC			1	2.B FE	44,869,800	98.5970	44,368,841	45,000,000	44,869,800					5.250	5.285	JJ	262,500		12/17/2024	01/30/2035
37045V-AG-5	GENERAL MOTORS CO SR UNSEC				2.B FE	14,198,243	99.7550	14,589,172	14,625,000	14,607,459		69,493			4.000	4.496	AO	146,250	585,000	05/03/2018	04/01/2025
37045V-AH-3	GENERAL MOTORS CO				2.B FE	1,403,824	93.8590	1,501,737	1,600,000	1,417,496		12,303			5.000	6.546	AO	20,000	80,000	11/17/2023	04/01/2035
37045V-AN-0	GENERAL MOTORS CO SR UNSEC			1	2.B FE	7,314,159	98.0820	7,184,501	7,325,000	7,321,793		1,081			4.200	4.217	AO	76,913	307,650	08/02/2017	10/01/2027
37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT			1	2.B FE	64,726,400	99.9580	64,972,718	65,000,000	64,998,718		33,303			4.000	4.053	JJ	1,198,889	2,600,000	05/20/2019	01/15/2025
37045X-BG-0	GENERAL MOTORS FINL CO CO.GUARNT			1	2.B FE	21,497,114	100.2770	21,634,665	21,575,000	21,563,729		9,187			5.250	5.297	MS	377,563	1,132,688	02/25/2016	03/01/2026
37045X-DK-9	GENERAL MOTORS FINL CO			1	2.B FE	9,981,800	95.3050	9,530,520	10,000,000	9,994,617		3,672			1.500	1.538	JD	8,750	150,000	06/07/2021	06/10/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-DL-7	GENERAL MOTORS FINL CO			1	2.B FE	8,647,685	84.7290	7,667,982	9,050,000	8,698,398		43,157			2.700	3.329	JD	14,254	244,350	11/17/2023	06/10/2031
37045X-DP-8	GENERAL MOTORS FINL CO			1	2.B FE	23,092,125	90.6570	20,987,208	23,150,000	23,117,490		8,112			2.400	2.439	AO	117,293	555,600	10/12/2021	10/15/2028
37045X-DS-2	GENERAL MOTORS FINL CO			1	2.B FE	676,643	85.6030	727,624	850,000	695,494		16,986			3.100	6.345	JJ	12,370	26,350	11/17/2023	01/12/2032
37045X-DV-5	GENERAL MOTORS FINL CO			1	2.B FE	9,982,100	96.5700	9,657,012	10,000,000	9,988,464		2,420			4.300	4.330	AO	101,528	430,000	04/04/2022	04/06/2029
37045X-EF-9	GENERAL MOTORS FINL CO			1	2.B FE	1,513,305	100.5590	1,508,381	1,500,000	1,511,621		(1,684)			5.400	4.758	AO	19,125		10/23/2024	04/06/2026
37045X-EV-4	GENERAL MOTORS FINL CO			1	2.B FE	916,299	100.5220	904,702	900,000	916,055		(244)			5.950	5.694	AO	12,941		10/23/2024	04/04/2034
37045X-EY-8	GENERAL MOTORS FINL CO			1	2.B FE	1,916,644	100.5000	1,909,505	1,900,000	1,916,386		(258)			5.600	5.437	JD	3,842	53,200	10/23/2024	06/18/2031
37147*-AA-4	NH Peaking				2.C PL	28,510,379	86.7760	24,740,167	28,510,379	28,510,379					4.270	4.270	MS	307,730	1,217,393	04/11/2022	05/31/2042
371559-AB-1	GENESEE & WYOMING INC SERIES 144A			1	3.C FE	22,419,754	100.6030	22,555,170	22,420,000	22,419,792		38			6.250	6.250	AO	295,819	720,087	07/10/2024	04/15/2032
37185L-AM-4	GENESIS ENERGY LP FIN			1	4.C FE	35,852	101.7400	36,145	35,527	35,743		(104)			8.000	7.639	JJ	1,311	4,330	11/29/2023	01/15/2027
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK				5.A	8,635,238	99.3900	8,582,564	8,635,238	8,635,238					12.000	12.179	MJSD	2,878	1,040,246	12/31/2024	06/23/2025
372546-AS-0	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	63,704,225	85.1800	54,089,319	63,500,000	63,655,315		(5,386)			4.363	4.344	MS	815,760	2,770,505	01/08/2015	09/15/2043
372546-AT-8	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	81,051,097	85.7210	69,305,320	80,850,000	81,010,026		(5,126)			4.300	4.285	MS	1,023,651	3,476,550	01/28/2015	09/15/2044
372546-AV-3	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	1,000,000	74.1490	741,494	1,000,000	1,000,000					3.545	3.545	MS	10,438	35,450	07/12/2016	09/15/2046
372546-AW-1	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	188,325,000	81.3230	153,151,380	188,325,000	188,325,000					4.126	4.126	MS	2,287,919	7,770,290	03/27/2018	09/15/2048
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC				1.G PL	69,822,566	75.6510	52,821,469	69,822,566	69,822,566					3.580	3.596	MJSD	6,943	3,125,367	06/30/2021	06/30/2051
37310P-AC-5	GEORGETOWN UNIVERSITY UNSEC			2	1.G FE	36,003,075	83.0670	30,145,185	36,290,000	36,015,806		5,633			4.315	4.364	AO	391,478	1,565,914	09/01/2022	04/01/2049
37310P-AF-8	GEORGETOWN UNIVERSITY			1	1.G FE	40,300,000	93.2540	37,581,302	40,300,000	40,300,000					5.115	5.115	AO	515,336	2,061,345	04/04/2023	04/01/2053
37331N-AH-4	GEORGIA-PACIFIC LLC SR UNSEC			1	1.G FE	24,990,250	99.7810	24,945,174	25,000,000	24,999,800		1,209			3.600	3.605	MS	300,000	900,000	11/03/2014	03/01/2025
37331N-AK-7	GEORGIA PACIFIC LLC SERIES 144A			1	1.G FE	13,232,600	87.4580	13,118,644	15,000,000	13,759,779		204,978			2.300	4.041	AO	58,458	345,000	05/05/2022	04/30/2030
373334-JW-2	GEORGIA POWER CO SR UNSEC			1	1.G FE	14,992,350	85.0320	12,754,809	15,000,000	14,994,622		208			4.300	4.303	MS	189,917	645,000	02/29/2012	03/15/2042
373334-KL-4	GEORGIA POWER CO SR UNSEC			2	1.F FE	37,466,101	90.7010	34,216,819	37,725,000	37,591,167		26,322			2.650	2.731	MS	294,360	999,713	01/10/2020	09/15/2029
373334-KN-0	GEORGIA POWER CO SERIES B			1	1.G FE	3,537,400	73.4110	3,670,554	5,000,000	3,565,697		24,690			3.700	5.907	JJ	77,597	185,000	11/08/2023	01/30/2050
373334-KQ-3	GEORGIA POWER CO			1	1.F FE	11,214,225	97.4290	10,960,763	11,250,000	11,222,298		3,077			4.700	4.740	MN	67,563	528,750	05/02/2022	05/15/2032
373334-KR-1	GEORGIA POWER CO			1	1.F FE	41,832,215	92.7670	40,956,784	44,150,000	41,862,205		25,170			5.125	5.489	MN	289,121	1,314,563	12/17/2024	05/15/2052
373334-KW-0	GEORGIA POWER CO			1	1.F FE	3,069,870	99.2220	2,976,646	3,000,000	3,068,739		(1,131)			5.250	4.923	MS	46,375		10/23/2024	03/15/2034
373628-AB-8	GEORGIA TRANSMISSION CORP A-SR-SEC			1	1.E	30,000,000	95.6100	28,683,000	30,000,000	30,000,000					4.810	4.839	MJSD	4,008	1,803,750	11/01/2010	12/30/2039
375558-BF-9	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	29,878,800	98.8020	29,640,537	30,000,000	29,984,094		13,181			3.650	3.697	MS	365,000	1,095,000	09/09/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	12,456,905	94.3710	11,985,166	12,700,000	12,483,330		14,934			4.600	4.803	MS	194,733	584,200	11/17/2023	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	49,215,810	88.2080	44,928,683	50,935,000	49,695,932		80,379			4.000	4.266	MS	679,133	2,037,400	05/03/2018	09/01/2036
375558-BK-8	GILEAD SCIENCES INC SR UNSEC			2	2.A FE	12,442,320	79.9300	11,989,552	15,000,000	12,479,457		37,137			4.150	5.467	MS	207,500	249,000	10/23/2024	03/01/2047
375558-BS-1	GILEAD SCIENCES INC			1	2.A FE	46,690,831	69.1450	32,411,505	46,875,000	46,722,445		7,739			2.600	2.625	AO	304,688	1,218,750	12/15/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC			1	2.A FE	33,022,776	61.4630	20,651,558	33,600,000	33,074,996		13,426			2.800	2.886	AO	235,200	940,800	01/06/2021	10/01/2050
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	25,693,459	83.6330	22,497,308	26,900,000	26,096,930		129,701			1.650	2.205	AO	110,963	443,850	10/21/2021	10/01/2030
375558-CA-9	GILEAD SCIENCES INC			1	2.A FE	35,266,800	98.3670	34,428,574	35,000,000	35,273,913		5,769			5.550	5.492	AO	410,083	1,019,042	12/05/2024	10/15/2053
375558-CD-3	GILEAD SCIENCES INC			1	2.A FE	35,028,800	97.2650	34,042,706	35,000,000	35,028,844		44			5.500	5.494	MN	219,236		12/17/2024	11/15/2054
375558-CE-1	GILEAD SCIENCES INC			1	2.A FE	19,858,000	96.5360	19,307,296	20,000,000	19,858,064		64			5.600	5.645	MN	127,556		11/13/2024	11/15/2064
37654*-AA-9	Gladstone Commercial Limited P				2.C PL	35,000,000	100.0960	35,033,600	35,000,000	35,000,000					6.470	6.470	JD	81,774		11/26/2024	12/18/2029
377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	33,669,100	102.0220	35,707,670	35,000,000	34,334,674		53,130			5.375	5.640	AO	397,153	1,881,250	08/11/2004	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	20,237,882	108.3860	22,002,450	20,300,000	20,258,428		1,922			6.375	6.398	MN	165,360	1,294,125	05/06/2008	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	29,194,973	84.5230	25,357,046	30,000,000	29,392,255		21,251			4.200	4.361	MS	360,500	1,260,000	07/01/2013	03/18/2043
378272-AL-2	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	21,756,990	99.7360	22,191,202	22,250,000	22,232,570		59,109			4.000	4.277	AO	185,417	890,000	05/22/2015	04/16/2025
378272-AN-8	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	39,606,400	98.0500	39,220,066	40,000,000	39,897,674		42,939			4.000	4.121	MS	417,778	1,600,000	03/21/2017	03/27/2027
378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A			1	2.A FE	44,632,240	106.0850	46,677,606	44,000,000	44,641,650		7,164			6.500	6.269	AO	675,278	2,210,000	12/17/2024	10/06/2033
378272-BR-8	GLENCORE FUNDING LLC SERIES 144A				2.A FE	3,000,000	100.8570	3,025,709	3,000,000	3,000,000					5.338	5.338	AO	38,701	80,070	03/26/2024	04/04/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37940X-AD-4	GLOBAL PAYMENTS INC			1	2.C FE	29,926,763	89.0290	26,419,342	29,675,000	29,840,165		(30,030)			2.900	2.781	MN	109,962	860,575	11/01/2021	05/15/2030
37940X-AP-7	GLOBAL PAYMENTS INC			2	2.C FE	1,605,450	100.1360	1,652,240	1,650,000	1,617,855		11,141			4.950	5.761	FA	30,855	81,675	11/17/2023	08/15/2027
37940X-AQ-5	GLOBAL PAYMENTS INC			1	2.C FE	1,920,740	99.9320	1,998,640	2,000,000	1,928,894		7,285			5.400	5.988	FA	40,800	108,000	11/17/2023	08/15/2032
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	40,343,512	84.6600	34,262,066	40,470,000	40,395,028		12,366			2.150	2.185	FA	328,706	870,105	06/08/2021	08/15/2030
37959E-AB-8	GLOBE LIFE INC			1	2.A FE	12,857,688	96.3530	12,429,503	12,900,000	12,867,282		3,569			4.800	4.841	JD	27,520	619,200	05/16/2022	06/15/2032
38021M-AA-4	GOAT HOLDCO LLC SERIES 144A			1	4.B FE	2,560,000	99.0230	2,534,989	2,560,000	2,560,000					6.750	6.750	FA	3,360		12/10/2024	02/01/2032
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC			1	1.D	69,719,611	92.6090	64,566,634	69,719,611	69,719,611					4.950	4.949	FA	1,361,538	3,460,575	08/11/2011	08/10/2041
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP				1.F PL	42,000,000	85.9430	36,096,060	42,000,000	42,000,000					3.140	3.141	JD	3,663	1,974,537	11/18/2021	11/18/2031
38141G-A8-7	GOLDMAN SACHS GROUP INC			1	2.A FE	1,446,858	102.0610	1,428,851	1,400,000	1,445,072		(1,786)			5.727	4.889	AO	14,699	40,089	10/23/2024	04/25/2030
38141G-A9-5	GOLDMAN SACHS GROUP INC			1	2.A FE	32,020,265	101.8900	32,502,852	31,900,000	32,017,481		(2,785)			5.851	5.802	AO	342,186	933,235	10/23/2024	04/25/2035
38141G-B7-8	GOLDMAN SACHS GROUP INC			1	1.F FE	20,000,000	95.7020	19,140,432	20,000,000	20,000,000					5.016	5.016	AO	189,493		10/16/2024	10/23/2035
38141G-ES-9	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	7,927,812	102.4770	8,144,864	7,948,000	7,944,993		1,349			5.950	5.970	JJ	218,062	472,906	11/02/2006	01/15/2027
38141G-VR-2	GOLDMAN SACHS GROUP INC SUBORD				2.B FE	24,184,800	99.4480	24,215,672	24,350,000	24,333,968		19,280			4.250	4.335	AO	201,226	1,034,875	12/03/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	3,195,459	88.4910	2,853,841	3,225,000	3,200,585		672			4.750	4.808	AO	29,786	153,188	10/16/2015	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,875,000	97.1260	13,476,262	13,875,000	13,875,000					3.691	3.691	JD	36,987	512,126	05/31/2017	06/05/2028
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	10,292,200	88.5790	8,857,936	10,000,000	10,158,272		(30,521)			2.600	2.254	FA	104,000	260,000	06/03/2020	02/07/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1	2.A FE	14,744,690	99.6430	14,697,384	14,750,000	14,749,717		1,126			3.500	3.508	AO	129,063	516,250	03/26/2020	04/01/2025
38141G-YA-6	GOLDMAN SACHS GROUP INC			1	1.F FE	2,964,685	96.0020	2,976,075	3,100,000	3,001,249		36,564			1.431	8.142	MS	13,801		10/23/2024	03/09/2027
38141G-YB-4	GOLDMAN SACHS GROUP INC			1	1.F FE	17,200,000	85.2130	14,656,550	17,200,000	17,200,000					2.615	2.511	AO	86,208	449,780	04/15/2021	04/22/2032
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	2.A FE	15,600,000	72.8720	11,367,999	15,600,000	15,600,000					3.210	3.153	AO	95,979	500,760	04/15/2021	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1	2.A FE	24,302,850	83.3400	20,710,022	24,850,000	24,367,311		57,894			2.383	2.605	JJ	263,189	592,176	11/17/2023	07/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	19,654,493	98.8960	19,482,428	19,700,000	19,693,867		5,129			3.750	3.778	FA	258,563	738,750	02/22/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	13,789,193	97.7740	13,517,247	13,825,000	13,817,310		3,909			3.500	3.531	MN	60,484	483,875	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	14,891,850	99.9420	14,991,368	15,000,000	14,999,163		13,853			3.500	3.595	JJ	230,417	525,000	02/24/2016	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	23,573,847	99.6330	23,563,177	23,650,000	23,646,476		8,840			3.750	3.789	MN	96,078	886,875	05/19/2015	05/22/2025
38148Y-AA-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	22,881,952	84.6810	18,629,828	22,000,000	22,691,093		(45,407)			4.017	3.691	AO	149,745	883,740	08/12/2020	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBBER CO.GUARNT			1	4.A FE	23,462,117	98.4290	24,607,136	25,000,000	23,430,025					5.000	5.812	MN	107,639	1,250,000	01/17/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT			1	4.A FE	20,779,905	96.6160	20,869,138	21,600,000	21,348,142		103,564			4.875	5.439	MS	310,050	1,053,000	11/29/2023	03/15/2027
382550-BK-6	GOODYEAR TIRE & RUBBER			1	4.A FE	11,591,864	87.8080	12,124,582	13,808,000	11,904,378		156,815			5.625	7.917	AO	131,608	776,700	11/16/2023	04/30/2033
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC				1.G PL		0.0000								6.750	0.000	MJSD		28,506		03/15/2027
384637-AA-2	GRAHAM HOLDINGS CO CO.GUARNT			1	3.B FE	25,031,250	99.5670	24,891,690	25,000,000	25,000,000		(2,508)			5.750	5.725	JD	119,792	1,437,500	05/24/2018	06/01/2026
38528U-AE-6	GRAND CANYON UNIVERSITY			1	3.A FE	23,255,335	93.6190	21,508,973	22,975,000	23,137,331		(42,017)			5.125	4.900	AO	294,367	1,177,469	02/17/2022	10/01/2028
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC			4	1.A	9,909,250	93.7340	9,288,336	9,909,250	9,909,250					3.643	3.670	MON	16,044	360,105	08/05/2015	10/15/2034
38869A-AC-1	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	5,000,000	91.3390	4,566,949	5,000,000	5,000,000					3.500	3.500	MS	58,333	175,000	08/14/2020	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERN SERIES 144A			1	3.B FE	11,550,200	90.3240	10,838,879	12,000,000	11,675,046		54,494			3.750	4.339	FA	187,500	450,000	08/17/2022	02/01/2030
389375-AL-0	GRAY TELEVISION INC SERIES 144A			1	5.A FE	20,512,500	54.5110	11,161,127	20,475,000	20,494,461		(4,608)			4.750	4.722	AO	205,319	972,563	10/09/2020	10/15/2030
389375-AM-8	GRAY TELEVISION INC SERIES 144A			1	3.C FE	180,000	99.9930	179,988	180,000	180,000					10.500	10.500	JJ	10,920		05/23/2024	07/15/2029
39121J-A#-7	GREAT RIVER ENERGY SR-SEC			1	1.G	21,000,000	106.8880	22,446,480	21,000,000	21,000,000					6.940	6.941	JJ	720,603	1,457,400	09/02/2009	07/01/2031
39121J-A@-9	GREAT RIVER ENERGY SR-SEC			1	1.G	7,407,407	100.5970	7,451,630	7,407,407	7,407,407					6.060	6.061	JJ	221,951	589,167	09/02/2009	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	4,408,048	100.7180	5,298,222	5,260,452	4,879,911		18,115			6.254	8.063	JJ	164,494	328,989	11/13/2008	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	1,883,050	106.5940	2,007,225	1,883,050	1,883,050					7.233	7.234	JJ	68,101	136,201	04/23/2008	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	15,423,113	99.2870	15,655,608	15,768,000	15,634,834		20,559			4.478	4.653	JJ	353,046	706,091	07/23/2014	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO-LLC				2.B PL	76,952,200	92.9750	69,731,250	75,000,000	76,392,919		(159,262)			4.940	4.633	FA	1,214,417	3,705,000	05/19/2021	04/19/2032
393154-J*-1	GREEN MOUNTAIN POWER CORP SR-SEC			1	1.E	8,000,000	102.4260	8,194,080	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
393154-M#-3	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	5,000,000	97.2900	4,864,500	5,000,000	5,000,000					4.070	4.070	JJ	96,663	203,500	01/09/2014	01/09/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
393154-N*-6	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	10,000,000	91.2430	9,124,300	10,000,000	10,000,000					4.390	4.390	JD	18,292	439,000	12/16/2013	12/16/2033
393154-N@-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	15,000,000	86.7940	13,019,100	15,000,000	15,000,000					4.890	4.890	JD	30,563	733,500	12/16/2013	12/16/2043
393154-P*-4	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	12,000,000	79.7090	9,565,080	12,000,000	12,000,000					4.260	4.260	JD	22,720	511,200	09/29/2015	12/15/2045
393154-R#-8	GREEN MOUNTAIN POWER CORP SR-SEC				1.E	25,000,000	66.2940	16,573,500	25,000,000	25,000,000					3.530	3.530	JD		2,451	12/18/2019	12/30/2049
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC			1	1.A	26,634,879	96.3800	25,670,696	26,634,879	26,634,879					4.230	4.267	MON	50,074	1,126,653	11/25/2013	11/15/2033
39813#-AB-7	GRIDFLEX GENERATION-LLC SR-UNSEC				3.B PL	50,494,558	94.4020	47,667,872	50,494,558	50,494,558					5.210	5.244	MJSD	7,308	1,417,076	09/26/2019	12/31/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A			1	3.B FE	5,374,959	93.6210	4,989,998	5,330,000	5,343,866		(8,141)			4.000	3.833	FA	80,542	213,200	10/06/2021	08/15/2028
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND				1.E PL	20,677,520	78.9280	16,320,353	20,677,520	20,677,520					3.988	4.021	MON	48,103	824,619	12/19/2019	12/10/2049
39949#-AA-6	Terra Funding ? Urban Towers			4	1.F PL	49,000,000	84.8660	41,584,340	49,000,000	49,000,000					4.715	4.762	MON	96,265	2,310,349	11/29/2016	05/15/2052
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U				1.G PL	27,650,805	81.8350	22,628,036	27,650,805	27,650,805					4.210	4.247	MON	51,738	1,164,099	09/01/2017	08/15/2048
39952*-AA-4	GROUND LEASE TRUST A 2018C-M SR-SEC				1.C PL	64,985,457	78.5890	51,071,421	64,985,457	64,985,457					4.640	4.685	MON	134,014	3,015,324	07/10/2018	06/15/2053
39952@-AA-2	Triangle Plaza Ground Lease SR-SEC				2.B PL	25,000,000	89.2990	22,324,750	25,000,000	25,000,000					5.180	5.236	MON	53,958	1,295,000	11/29/2018	11/15/2054
402479-CD-9	GULF POWER CO SR UNSEC			1	1.F FE	7,987,680	86.9570	6,956,548	8,000,000	7,990,430		310			5.000	5.010	JD	17,778	400,000	06/10/2013	06/15/2043
404030-AJ-7	H&E EQUIPMENT SERVICES SERIES 144A			1	4.A FE	18,519,000	91.3940	16,925,200	18,519,000	18,519,000					3.875	3.875	JD	31,894	717,611	11/30/2020	12/15/2028
404119-BQ-1	HCA INC SR SEC			1	2.C FE	25,000,000	100.0990	25,024,647	25,000,000	25,000,000					5.250	5.250	AO	277,083	1,312,500	10/07/2014	04/15/2025
404119-BS-7	HCA INC CO.GUARNT			1	2.C FE	15,000,000	100.5030	15,075,427	15,000,000	15,000,000					5.875	5.875	FA	332,917	881,250	11/09/2015	02/15/2026
404119-BW-8	HCA INC CO.GUARNT			2	2.C FE	1,575,000	102.0640	1,607,508	1,575,000	1,575,000					5.875	5.875	FA	38,555	92,531	01/17/2019	02/01/2029
404119-CU-1	HCA INC			1	2.C FE	24,961,250	98.5090	24,627,308	25,000,000	24,966,026		4,776			5.600	5.619	AO	350,000	847,778	02/20/2024	04/01/2034
404121-AJ-4	HCA INC CO.GUARNT			2	2.C FE	33,169,750	101.3290	33,615,847	33,175,000	33,172,674		557			5.625	5.627	MS	622,031	1,866,094	01/17/2019	09/01/2028
40414L-AQ-2	HCP INC SR UNSEC			2	2.A FE	16,025,834	97.7450	15,639,163	16,000,000	16,005,545		(3,978)			3.250	3.223	JJ	239,778	520,000	06/24/2019	07/15/2026
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029			2	2.A FE	5,675,604	93.5660	5,333,239	5,700,000	5,687,868		2,423			3.500	3.551	JJ	91,992	199,500	06/20/2019	07/15/2029
4042Q1-AB-3	HSBC BANK USA NA SUBORD				1.F FE	39,702,000	99.6510	39,860,492	40,000,000	39,835,716		11,012			5.625	5.677	FA	850,000	2,250,000	08/10/2005	08/15/2035
40434L-AK-1	HP INC				2.B FE	24,941,750	95.8620	23,965,398	25,000,000	24,962,912		7,789			4.000	4.038	AO	211,111	1,000,000	03/29/2022	04/15/2029
40434L-AN-5	HP INC			1	2.B FE	9,972,500	100.9110	10,091,134	10,000,000	9,978,165		2,106			5.500	5.534	JJ	253,611	550,000	06/06/2022	01/15/2033
40465@-AA-0	HSRE CORE HLDG I-LLC				2.B	15,000,000	99.1940	14,879,100	15,000,000	15,000,000					4.130	4.128	JJ	302,867	619,500	07/05/2017	07/05/2025
40465@-AB-8	HSRE CORE HLDG I-LLC				2.B	15,000,000	97.9670	14,695,050	15,000,000	15,000,000					4.230	4.229	JJ	310,200	634,500	07/05/2017	07/05/2026
40465@-AC-6	HSRE CORE HLDG I-LLC				2.B	10,000,000	97.2660	9,726,600	10,000,000	10,000,000					4.300	4.298	AO	105,111	430,000	04/05/2017	04/03/2027
40465@-AD-4	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	21,000,000	98.3150	20,646,150	21,000,000	21,000,000					4.210	4.207	MN	139,983	884,100	05/02/2018	05/02/2026
40465@-AE-2	HSRE CORE HLDG I-LLC B-SR-UNSEC				2.B	35,000,000	99.2830	34,749,050	35,000,000	35,000,000					4.150	4.150	JJ	693,972	1,452,500	07/09/2018	07/09/2025
40465@-AF-9	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	24,000,000	98.0590	23,534,160	24,000,000	24,000,000					4.250	4.250	FA	408,000	1,020,000	08/07/2018	08/07/2026
40465@-AG-7	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	11,000,000	98.8630	10,874,930	11,000,000	11,000,000					4.570	4.570	FA	173,152	502,700	02/27/2019	02/27/2026
40465@-AH-5	HSRE CORE HLDG I-LLC SR-UNSEC				2.B	9,000,000	98.2830	8,845,470	9,000,000	9,000,000					4.650	4.641	FA	144,150	418,500	02/27/2019	02/27/2027
40465@-AL-6	HSRE CORE HLDG I-LLC C-SR-UNSEC				2.B	13,000,000	87.5950	11,387,350	13,000,000	13,000,000					3.610	3.610	MS	136,879	469,300	09/16/2021	09/16/2031
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR-			4	1.F	8,987,142	88.6840	7,970,157	8,987,142	8,987,142					3.952	3.984	MON	15,787	355,199	04/04/2017	01/15/2038
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC				2.A PL	19,788,369	78.1970	15,473,911	19,788,369	19,788,369					3.830	3.848	JAJO	138,947	757,895	12/30/2020	12/31/2050
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC				2.A PL	21,982,440	76.1390	16,737,210	21,982,440	21,982,440					4.390	4.414	JAJO	176,922	965,029	12/30/2020	12/31/2060
40485@-AA-6	HS Belltower				2.A PL	10,000,000	75.8200	7,582,000	10,000,000	10,000,000					4.250	4.250	AO	82,639	425,000	12/16/2021	11/30/2061
40495*-AA-6	HGIT Properties LP				2.B PL	15,000,000	100.5330	15,079,950	15,000,000	15,000,000					6.670	6.670	JJ	497,471		05/30/2024	07/02/2029
40495*-AB-4	HGIT Properties LP				2.B PL	32,523,000	100.3740	31,191,722	31,075,500	31,075,500				(1,447,500)	5.050	5.050	JJ	780,297		05/30/2024	07/02/2029
40500#-AD-9	HEB GROCERY COMPANY LP				1.F PL	7,000,000	97.8410	6,848,870	7,000,000	7,000,000					5.480	5.480	MS	107,621	191,800	03/07/2024	03/20/2041
40500#-AE-7	HEB GROCERY COMPANY LP				1.F PL	14,000,000	97.4460	13,642,440	14,000,000	14,000,000					5.530	5.530	MS	217,206	387,100	03/07/2024	03/20/2043
40500#-AF-4	MEMPHIS NAMING RIGHTS LLC				1.F PL	20,000,000	97.5750	19,515,000	20,000,000	20,000,000					5.570	5.570	MS	312,539	557,000	03/07/2024	03/20/2047
40500#-AG-2	MEMPHIS NAMING RIGHTS LLC				1.F PL	20,000,000	97.9200	19,584,000	20,000,000	20,000,000					5.590	5.590	MS	313,661	559,000	03/07/2024	03/20/2048
40500#-AJ-6	MEMPHIS NAMING RIGHTS LLC				1.F PL	18,000,000	98.3100	17,695,800	18,000,000	18,000,000					5.630	5.630	MS	284,315	506,700	03/07/2024	03/20/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40500#-AL-1	MEMPHIS NAMING RIGHTS LLC				1.F PL	31,000,000	98.6330	30,576,230	31,000,000	31,000,000					5.670	5.670	MS	493,133	878,850	03/07/2024	03/20/2052
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC				2.A	15,747,491	89.9700	14,126,238	15,701,053	15,736,788		(3,364)			4.250	4.254	MON	29,658	669,079	09/08/2021	08/15/2033
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC				2.A	33,727,986	85.8410	28,952,441	33,727,986	33,727,986					4.250	4.288	MON	63,708	1,433,439	09/08/2021	08/15/2036
40637C-C#-5	HALMA PLC				2.A	23,864,500	95.8960	21,853,452	22,788,700	22,788,700				(1,498,200)	2.290	2.288	JJ	247,348	551,031	04/13/2022	07/12/2032
40637C-E*-7	HALMA PLC				2.A	37,495,500	103.9780	37,696,964	36,254,750	36,254,750				(1,240,750)	3.940	3.941	AO	242,041	721,236	04/29/2024	04/30/2034
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC			1	1.F	29,693,336	91.1130	27,054,490	29,693,336	29,693,336					4.500	4.542	MON	55,675	1,454,565	07/07/2011	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD SWEDISH SR-SEC			1	1.F	6,928,143	102.7940	7,121,715	6,928,143	6,928,143					6.400	6.486	MON	18,475	443,532	11/29/2010	06/15/2036
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR				1.G	26,797,376	80.2750	21,511,593	26,797,376	26,797,376					3.110	3.130	MON	37,040	833,139	12/28/2021	12/15/2041
40938*-AB-9	HAMPTON SUSTAINABLE ENERGY PAR				1.G	15,219,065	102.5560	15,608,064	15,219,065	15,219,065					5.920	5.993	MON	40,043	823,385	12/15/2023	12/15/2041
410345-AL-6	HANESBRANDS INC CO.GUARNT			1	4.C FE	39,113,125	98.4470	38,886,709	39,500,000	39,273,308		145,063			4.875	5.294	MN	246,052	1,925,625	12/13/2022	05/15/2026
41068X-AE-0	HANNON ARMSTRONG SUSTAIN SERIES 144A			1	2.C FE	30,202,209	97.3840	29,677,743	30,475,000	30,208,356		6,147			6.375	6.500	JJ	971,391		12/17/2024	07/01/2034
41242*-AT-9	HARDWOOD FDG-LLC R-SR-SEC			1	1.G FE	14,273,466	99.2900	14,172,124	14,273,466	14,273,466					3.530	3.530	JD	34,990	503,853	06/07/2013	06/07/2025
41242*-AU-6	HARDWOOD FDG-LLC S-SR-SEC			1	1.G FE	15,000,000	94.7220	14,208,300	15,000,000	15,000,000					3.780	3.780	JD	37,800	567,000	06/07/2013	06/07/2028
41242*-BG-6	HARDWOOD FDG-LLC				1.G FE	12,000,000	92.1760	11,061,120	12,000,000	12,000,000					3.530	3.530	JD	28,240	423,600	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FDG-LLC				1.G FE	18,000,000	88.0870	15,855,660	18,000,000	18,000,000					3.680	3.680	JD	40,480	662,400	06/07/2017	06/07/2032
41242*-BN-1	HARDWOOD FDG-LLC SR-UNSEC				1.G FE	35,000,000	86.1310	30,145,850	35,000,000	35,000,000					4.230	4.230	JD	98,700	1,480,500	10/04/2018	06/07/2038
41242*-CB-6	HARDWOOD FDG-LLC				1.G FE	5,000,000	76.9430	3,847,150	5,000,000	5,000,000					3.130	3.130	JD	10,433	156,500	06/07/2021	06/07/2036
41242*-CC-4	HARDWOOD FDG-LLC HARDWOOD FUNDING, LLC				1.G FE	4,000,000	73.9650	2,958,600	4,000,000	4,000,000					3.610	3.610	JD	9,627	144,400	06/07/2021	06/07/2041
41242*-CF-7	HARDWOOD FDG-LLC				1.G FE	20,000,000	66.6550	13,331,000	20,000,000	20,000,000					2.990	2.990	JD	39,867	598,000	12/14/2021	06/07/2042
413086-AH-2	HARMAN INTL IND SR UNSEC			1	1.F FE	32,887,182	99.5470	33,228,871	33,380,000	33,357,482		59,268			4.150	4.336	MN	177,007	1,385,270	12/01/2015	05/15/2025
416515-AP-9	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	4,050,800	102.1120	8,168,934	8,000,000	4,513,977		61,571			6.100	12.300	AO	122,000	488,000	03/31/2009	10/01/2041
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSEC				2.A FE	35,896,597	84.3190	29,752,854	35,286,000	35,802,462		(18,690)			4.300	4.184	AO	320,318	1,517,298	06/06/2019	04/15/2043
416515-BD-5	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	1,979,940	83.3250	1,666,503	2,000,000	1,982,486		425			4.400	4.461	MS	25,911	88,000	03/13/2018	03/15/2048
416515-BE-3	HARTFORD FINL SVCS GRP			1	2.A FE	44,293,993	91.0770	41,291,558	45,337,000	44,596,299		139,460			2.800	3.170	FA	465,460	1,269,436	11/17/2023	08/19/2029
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6			2	2.A FE	58,598,449	72.6980	41,340,487	56,866,000	58,416,081		(43,945)			3.600	3.428	FA	750,631	2,047,176	08/12/2020	08/19/2049
416518-AD-0	HARTFORD FINL SVCS GRP			1	2.A FE	68,275,452	62.1510	48,260,375	77,650,000	68,414,906		55,190			2.900	3.538	MS	663,045	1,671,850	12/17/2024	09/15/2051
41652P-AC-3	HARTFORD HEALTHCARE CORP				1.F FE	65,824,466	69.4680	45,610,486	65,657,000	65,810,410		(4,226)			3.447	3.432	JJ	1,131,598	2,263,197	04/29/2021	07/01/2054
41805@-AA-7	HASA ACQUISITION LLC NA-SR-SEC				5.B Z	18,704,072	99.3100	19,108,308	19,241,072	18,801,033		35,579			13.963	14.966	JAJO	664,194	1,804,760	01/10/2024	01/04/2029
41811#-AA-7	HASI Muni Receivables III Trus				2.C	77,411,904	101.4220	78,512,701	77,411,904	77,411,904					6.480	6.567	MON	292,617	2,257,330	06/25/2024	07/10/2052
41811#-AB-5	HASI Muni Receivables III Trus				1.F Z	13,549,604	99.7830	13,520,201	13,549,604	13,549,604					5.570	5.635	MON	41,929		09/13/2024	07/10/2039
418751-AD-5	HAT HOLDINGS I LLC HAT SERIES 144A				2.C FE	20,353,163	88.1180	17,993,674	20,420,000	20,384,998		5,055			3.750	3.782	FA	289,283	765,750	12/17/2021	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A			1	2.C FE	16,805,500	96.8970	16,293,309	16,815,000	16,809,349		3,553			3.375	3.397	JD	25,223	567,506	11/29/2023	06/15/2026
418751-AL-7	HAT HOLDINGS I LLC HAT SERIES 144A			1	2.C FE	7,990,000	104.1920	8,324,941	7,990,000	7,990,000					8.000	8.000	JD	28,409	653,404	12/04/2023	06/15/2027
41975*-AP-0	HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC				4.B	7,500,000	92.7480	6,956,100	7,500,000	7,500,000					4.380	4.380	MN	28,288	328,500	05/30/2018	05/30/2028
41975*-AS-4	HAWAII ELECTRIC LIGHT CO-INC. SR-UNSEC				4.B	5,000,000	78.0360	3,901,800	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
41975*-AX-3	MAUI ELECTRIC CO-LTD				4.B	7,000,000	91.8160	6,427,120	7,000,000	7,000,000					6.250	6.250	FA	172,569	437,500	11/10/2022	02/09/2033
419866-G*-3	HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC				4.A YE	47,000,000	92.7480	43,591,560	47,000,000	47,000,000					4.380	4.380	MN	165,832	2,058,600	05/30/2018	05/30/2028
419866-H*-2	HAWAIIAN ELECTRIC CO-INC. SR-UNSEC				4.A YE	25,000,000	78.0360	19,509,000	25,000,000	25,000,000					4.210	4.210	MN	134,486	1,052,500	05/13/2019	05/15/2034
419866-K#-4	MAUI ELECTRIC CO-LTD				4.A	13,000,000	91.8160	11,936,080	13,000,000	13,000,000					6.250	6.250	FA	320,486	812,500	11/10/2022	02/09/2033
421924-BT-7	ENCOMPASS HEALTH CORP CO.GUARNT			1	3.C FE	1,785,623	99.8500	1,785,323	1,788,000	1,787,717		386			5.750	5.773	MS	30,272	102,810	12/12/2018	09/15/2025
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC			1	1.F	13,720,858	91.0460	12,492,293	13,720,858	13,720,858					3.570	3.596	MON	1,361	530,950	09/03/2013	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC				1.F	12,410,605	85.4500	10,604,862	12,410,605	12,410,605					3.700	3.728	MON	1,276	496,183	04/30/2021	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC			1	1.F	22,360,760	90.4640	20,228,438	22,360,760	22,360,760					3.550	3.576	MON	2,205	793,807	05/01/2014	11/30/2034
42217K-BF-2	WELLTOWER INC SR UNSEC			1	2.A FE	42,079,501	99.6290	41,373,977	41,528,000	41,534,355		(75,604)			4.000	3.814	JD	138,427	1,661,120	09/29/2016	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	38,367,655	97.7270	37,600,532	38,475,000	38,455,608		11,703			3.500	3.533	FA	561,094	1,346,625	07/07/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	19,645,187	97.1590	19,280,251	19,844,000	19,779,141		23,713			3.750	3.886	JJ	372,075	744,150	01/22/2019	07/01/2027
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2.B FE	29,697,045	89.8680	26,600,856	29,600,000	29,652,670		(11,439)			3.100	3.056	FA	346,649	917,600	07/09/2020	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	35,583,365	81.7550	29,329,760	35,875,000	35,693,937		27,121			2.000	2.087	MS	211,264	717,500	01/15/2021	03/15/2031
42225U-AJ-3	HEALTHCARE TRUST OF AMER			1	2.B FE	34,897,073	99.5030	35,419,130	35,596,000	35,508,345		257,741			3.875	4.635	MN	229,891	1,379,345	07/20/2022	05/01/2025
42225U-AL-8	HEALTHCARE TRUST OF AMER			1	2.B FE	12,218,348	85.7430	12,440,522	14,509,000	12,862,682		272,227			2.400	4.898	MS	102,530	348,216	07/20/2022	03/15/2030
42225U-AM-6	HEALTHCARE TRUST OF AMER			1	2.B FE	25,409,349	81.0120	25,668,646	31,685,000	26,931,461		643,114			2.050	4.884	MS	191,254	646,468	07/20/2022	03/15/2031
42237R-A*-8	Orlando Heathrow Ground Lease				1.D PL	62,975,674	77.2170	47,674,437	61,740,857	62,879,848		(32,122)			3.907	3.810	MON	107,210	2,412,253	12/29/2021	12/15/2056
42241@-AJ-8	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	10,000,000	98.8060	9,880,600	10,000,000	10,000,000					4.020	4.020	JD	33,500	402,000	05/31/2018	06/01/2028
42241@-AK-5	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	40,000,000	97.7330	39,093,200	40,000,000	40,000,000					4.120	4.120	JD	137,333	1,648,000	05/31/2018	06/01/2030
42241@-AL-3	HEARST COMMUNICATIONS-INC. SR-UNSEC				1.G	50,000,000	95.5160	47,758,000	50,000,000	50,000,000					4.270	4.270	JD	177,917	2,135,000	05/31/2018	06/01/2033
42249#-AB-5	HEALTHPARTNERS-INC. SR-UNSEC				1.F	50,000,000	83.9700	41,985,000	50,000,000	50,000,000					4.620	4.620	JJ	1,155,000	2,310,000	11/01/2018	07/01/2048
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC				1.F FE	98,445,455	83.6560	82,355,530	98,445,455	98,445,455					4.370	4.370	JJ	2,127,133	4,302,065	05/07/2020	07/01/2050
42250P-AA-1	HEALTHPEAK PROPERTIES			1	2.A FE	4,940,500	90.4970	4,524,837	5,000,000	4,966,698		6,010			3.000	3.144	JJ	69,167	150,000	06/03/2020	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	41,149,475	88.0580	35,311,082	40,100,000	40,754,681		(104,861)			2.875	2.567	JJ	531,603	1,152,875	10/18/2021	01/15/2031
42250P-AD-5	HEALTHPEAK PROPERTIES			1	2.A FE	9,194,315	89.8920	8,314,985	9,250,000	9,217,900		7,769			2.125	2.218	JD	16,380	196,563	11/15/2021	12/01/2028
42251#-AJ-3	HEB GROCERY COMPANY LP F-SR			1	1.G	8,000,000	102.3390	8,187,120	8,000,000	8,000,000					6.370	6.370	JD	42,467	509,600	05/26/2006	06/01/2027
42251#-AV-6	HEB GROCERY COMPANY LP B-SR-UNSEC			1	1.G	12,000,000	86.9360	10,432,320	12,000,000	12,000,000					3.670	3.670	MS	111,323	440,400	01/29/2016	03/30/2033
42251#-AX-2	HEB GROCERY COMPANY LP D-SR-UNSEC			1	1.G	15,000,000	83.9220	12,588,300	15,000,000	15,000,000					4.030	4.030	MS	152,804	604,500	01/29/2016	03/30/2037
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			1	1.F	48,177,164	92.4370	44,533,525	48,177,164	48,177,164					4.490	4.530	MON	180,263	2,163,153	02/20/2013	03/01/2038
42256@-AA-9	HEARTHSTONE UTILITIES-INC. SR-UNSEC				2.C PL	10,000,000	92.5060	9,250,600	10,000,000	10,000,000					3.600	3.601	AO	68,000	360,000	12/27/2019	10/19/2028
42280#-AG-4	THE HEICO COS-L.L.C.				2.C	20,000,000	95.0160	19,003,200	20,000,000	20,000,000					3.720	3.720	MN	88,867	744,000	11/17/2016	11/17/2028
426767-AA-7	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	4,500,000	98.8430	4,447,928	4,500,000	4,500,000					3.356	3.356	JD	12,585	151,020	06/18/2015	12/01/2025
426767-AB-5	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	35,000,000	68.5070	23,977,562	35,000,000	35,000,000					4.407	4.407	JD	128,538	1,542,450	06/18/2015	12/01/2045
42704L-AE-4	HERC HOLDINGS INC SERIES 144A			1	3.C FE	3,500,000	101.2670	3,544,343	3,500,000	3,500,000					6.625	6.625	JD	10,306	121,090	06/04/2024	06/15/2029
427096-A#-9	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	24,980,769	99.3620	24,821,392	24,980,769	24,980,769					4.310	4.310	JD	83,741	1,076,671	06/03/2020	06/03/2025
427096-A@-1	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	18,319,231	99.8390	18,289,737	18,319,231	18,319,231					4.280	4.280	FA	317,981	784,096	02/05/2020	02/05/2025
427096-B*-2	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	3,000,000	98.5510	2,956,530	3,000,000	3,000,000					4.500	4.501	MS	43,875	135,000	11/04/2020	03/04/2026
427096-B@-0	HERCULES CAPITAL-INC. SR-UNSEC				2.A FE	13,800,000	98.6080	13,607,904	13,800,000	13,800,000					4.550	4.550	MS	204,068	627,900	03/04/2021	03/04/2026
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC				1.F	18,755,188	103.7480	19,458,132	18,755,188	18,755,188					5.820	5.891	MON	87,931		03/17/2016	05/01/2054
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC			1	1.F	47,418,314	99.2580	47,066,470	47,418,314	47,418,314					5.820	5.890	MON	229,979	2,760,119	09/20/2011	08/01/2041
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	2,445,125	97.1980	2,381,361	2,450,000	2,445,791		408			4.500	4.525	MN	17,456	110,250	05/01/2023	05/04/2033
42970#-AA-2	HIGH NOON SOLAR-LLC				2.C PL	34,132,783	86.7240	29,601,314	34,132,783	34,132,783					4.110	4.112	JD	3,897	2,100,389	08/08/2017	12/31/2036
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	19,785,761	96.1460	19,229,164	20,000,000	19,920,372		23,345			4.111	4.248	FA	310,609	822,200	07/18/2018	02/15/2028
42981D-AA-4	HIGH STREET FDG TRUST II SECURED			1	2.A FE	13,625,000	83.1220	11,325,407	13,625,000	13,625,000					4.682	4.682	FA	240,993	637,923	03/08/2018	02/15/2048
43037*-AA-5	HIGHLAND LANDMARK				1.D PL	19,286,272	73.8420	13,962,126	18,908,110	19,257,061		(9,865)			3.797	3.700	MON	29,914	718,004	01/07/2022	01/15/2057
431116-AC-6	HIGHMARK INC SR UNSEC			1	1.G FE	14,405,025	90.0210	13,053,083	14,500,000	14,428,892		2,461			6.125	6.173	MN	113,483	888,125	05/03/2011	05/15/2041
431282-AP-7	HIGHWOODS REALTY LP SR UNSEC			1	2.C FE	616,669	97.2210	607,631	625,000	622,912		908			3.875	4.038	MS	8,073	24,219	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC			1	2.C FE	18,990,574	95.6670	18,463,667	19,300,000	19,183,246		33,362			4.125	4.329	MS	234,415	796,125	09/12/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.C FE	20,529,502	94.9200	19,553,613	20,600,000	20,566,972		6,898			4.200	4.241	AO	182,653	865,200	02/27/2019	04/15/2029
431282-AS-1	HIGHWOODS REALTY LP			1	2.C FE	1,450,425	88.1910	1,322,870	1,500,000	1,471,846		4,944			3.050	3.453	FA	17,283	45,750	06/04/2020	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP			1	2.C FE	24,916,634	83.2920	20,823,003	25,000,000	24,948,724		7,672			2.600	2.637	FA	270,833	650,000	10/19/2020	02/01/2031
431318-AU-8	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	140,219	95.4050	143,107	150,000	142,024		1,631			5.750	7.278	FA	3,594	8,625	11/29/2023	02/01/2029
431318-AV-6	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	113,775	92.4800	115,600	125,000	115,157		1,238			6.000	7.643	FA	3,125	7,500	11/16/2023	02/01/2031
431318-AY-0	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	92,030	93.9800	93,980	100,000	93,171		1,026			6.000	7.593	AO	1,267	6,000	11/16/2023	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431318-AZ-7	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	112,753	92.0030	115,003	125,000	113,974		1,097			6.250	7.864	AO	1,649	7,813	11/16/2023	04/15/2032
431318-BC-7	HILCORP ENERGY I HILCORP SERIES 144A			1	3.B FE	454,365	102.0790	459,357	450,000	453,937		(397)			8.375	8.205	MN	6,281	36,955	11/16/2023	11/01/2033
432833-AN-1	HILTON DOMESTIC OPERATIN SERIES 144A			1	3.B FE	21,294,470	86.8680	22,585,602	26,000,000	22,151,382		417,449			3.625	6.228	FA	356,056	942,500	01/30/2023	02/15/2032
432833-AR-2	HILTON DOMESTIC OPERATIN SERIES 144A			1	3.B FE	245,000	98.3970	241,072	245,000	245,000					5.875	5.875	MS	4,478		09/05/2024	03/15/2033
432830-AC-4	HILTON GRAND VAC BOR ESC SERIES 144A			2	3.A FE	12,481,596	100.3250	12,520,548	12,480,000	12,481,451		(145)			6.625	6.622	JJ	381,247	408,807	07/10/2024	01/15/2032
432891-AK-5	HILTON WORLDWIDE FIN LLC CO.GUARNT			1	3.B FE	35,000,000	98.6370	34,522,849	35,000,000	35,000,000					4.875	4.875	AO	426,563	1,706,250	08/08/2017	04/01/2027
433248-AB-3	HINES GLOBAL REAL ESTATE				1.F PL	30,000,000	80.4820	24,144,600	30,000,000	30,000,000					2.880	2.880	JJ	398,400	864,000	07/14/2021	07/14/2033
433248-AC-1	HINES GLOBAL REAL ESTATE				1.F PL	35,000,000	75.9170	26,570,950	35,000,000	35,000,000					3.030	3.030	JJ	489,008	1,060,500	07/14/2021	07/14/2036
433248-AD-9	HINES GLOBAL REAL ESTATE				1.F PL	15,000,000	102.7470	15,412,050	15,000,000	15,000,000					6.370	6.371	JJ	443,246	1,016,545	06/02/2023	06/21/2030
436440-AM-3	HOLOGIC INC CO.GUARNT			1	3.B FE	20,012,500	96.9590	19,391,806	20,000,000	20,001,993		(1,754)			4.625	4.615	FA	385,417	925,000	01/17/2018	02/01/2028
436440-AP-6	HOLOGIC INC SERIES 144A			1	3.B FE	12,386,889	90.4340	11,552,950	12,775,000	12,504,116		55,678			3.250	3.787	FA	156,849	415,188	11/16/2023	02/15/2029
43655*-AA-6	HOLT TEXAS LTD				2.B PL	50,000,000	103.2940	51,647,000	50,000,000	50,000,000					6.630	6.630	MN	368,333	3,259,750	11/17/2023	11/21/2028
43655*-AB-4	HOLT TEXAS LTD				2.B PL	25,000,000	104.8960	26,224,000	25,000,000	25,000,000					6.760	6.760	MN	187,778	1,661,833	11/17/2023	11/21/2030
437076-BK-7	HOME DEPOT INC SR UNSEC			1	1.F FE	5,841,635	99.1500	5,800,273	5,850,000	5,849,319		947			3.350	3.367	MS	57,704	195,975	09/08/2015	09/15/2025
437076-BP-6	HOME DEPOT INC SR UNSEC			1	1.F FE	70,959,638	69.3230	51,437,543	74,200,000	71,287,913		45,885			3.500	3.709	MS	764,672	2,597,000	11/16/2016	09/15/2056
437076-CB-6	HOME DEPOT INC			1	1.F FE	2,461,165	90.0370	2,228,419	2,475,000	2,467,257		1,345			2.700	2.764	AO	14,108	66,825	03/26/2020	04/15/2030
437076-CC-4	HOME DEPOT INC			1	1.F FE	12,389,250	77.9090	9,738,673	12,500,000	12,409,398		4,476			3.300	3.361	AO	87,083	412,500	03/26/2020	04/15/2040
437076-CG-5	HOME DEPOT INC			1	1.F FE	7,884,200	56.5810	5,658,071	10,000,000	8,006,586		45,592			2.375	3.550	MS	69,931	237,500	03/23/2022	03/15/2051
437076-CP-5	HOME DEPOT INC			1	1.F FE	14,772,000	89.2140	13,382,068	15,000,000	14,827,267		20,568			3.250	3.430	AO	102,917	487,500	03/25/2022	04/15/2032
437076-DF-6	HOME DEPOT INC			1	1.F FE	30,177,742	95.7940	29,241,043	30,525,000	30,179,325		1,583			5.300	5.377	JD	26,964	808,913	12/17/2024	06/25/2054
437076-DG-4	HOME DEPOT INC			1	1.F FE	21,400,951	95.8540	20,752,358	21,650,000	21,401,611		660			5.400	5.471	JD	19,485	584,550	12/17/2024	06/25/2064
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC			1	1.F	1,755,947	97.6430	1,697,583	1,738,561	1,742,535		(1,295)			3.880	3.754	MON	2,998	67,456	11/07/2013	01/15/2028
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC			1	1.F	11,417,637	97.4460	11,126,031	11,417,637	11,417,637					4.409	4.450	MON	29,367	503,438	11/30/2012	01/31/2029
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC				1.F	21,141,528	79.9360	16,899,692	21,141,528	21,141,528					3.370	3.393	MON	31,665	712,469	08/17/2020	10/15/2040
438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC			1	1.F FE	50,345,591	76.6090	38,304,253	50,000,000	50,295,875		(8,337)			3.812	3.773	MN	211,778	1,906,000	01/30/2018	11/21/2047
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	1,897,929	86.3410	1,640,487	1,900,000	1,898,836		202			1.950	1.962	JD	3,088	37,050	05/14/2020	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL			1	1.F FE	23,863,089	62.7040	14,688,520	23,425,000	23,812,571		(12,137)			2.800	2.703	JD	54,658	655,900	08/12/2020	06/01/2050
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	20,108,056	81.9690	17,725,750	21,625,000	20,496,535		150,163			1.750	2.595	MS	126,146	378,438	08/05/2022	09/01/2031
438516-CM-6	HONEYWELL INTERNATIONAL			1	1.F FE	780,021	95.4150	787,176	825,000	783,975		3,504			4.500	5.196	JJ	17,119	43,106	11/17/2023	01/15/2034
438516-CT-1	HONEYWELL INTERNATIONAL			1	1.F FE	45,816,890	93.6480	43,265,455	46,200,000	45,817,956		1,066			5.250	5.306	MS	808,500	656,250	12/17/2024	03/01/2054
438516-CU-8	HONEYWELL INTERNATIONAL			1	1.F FE	24,921,050	93.7480	23,436,975	25,000,000	24,921,884		834			5.350	5.369	MS	445,833	535,000	10/25/2024	03/01/2064
44107H-AF-9	HOSPITAL SPECIAL SURGERY SERIES 2020			1	1.E FE	1,904,660	60.4130	1,208,264	2,000,000	1,911,672		2,281			2.667	2.912	AO	13,335	53,340	11/02/2021	10/01/2050
44107T-AV-8	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	21,022,164	99.5670	21,008,738	21,100,000	21,084,564		32,652			4.000	4.165	JD	37,511	844,000	11/17/2023	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	4,884,320	99.4150	4,871,318	4,900,000	4,897,951		1,805			4.500	4.540	FA	91,875	220,500	10/08/2015	02/01/2026
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H			1	2.C FE	28,833,548	91.4840	26,896,225	29,400,000	28,983,347		70,947			3.375	3.679	JD	44,100	992,250	11/17/2023	12/15/2029
44107T-BB-1	HOST HOTELS & RESORTS LP			1	2.C FE	12,053,335	99.8360	12,254,866	12,275,000	12,065,523		12,189			5.700	5.938	JJ	448,958		05/08/2024	07/01/2034
443016-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC			1	1.E	21,098,469	88.8090	18,737,340	21,098,469	21,098,469					3.750	3.779	MON	13,187	791,185	01/17/2013	01/25/2038
44409#-AA-9	HUDSON PACIFIC PROP-L.P.				3.A	55,000,000	97.4390	53,591,450	55,000,000	55,000,000					3.980	3.980	JJ	1,064,097	2,189,000	07/06/2016	07/06/2026
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC				3.C YE	55,951,219	88.7810	49,674,052	55,951,219	55,951,219					6.250	6.298	MJSD	9,714	4,379,307	08/30/2012	03/31/2042
444859-BE-1	HUMANA INC SR UNSEC			1	2.B FE	19,903,600	84.9480	16,989,611	20,000,000	19,922,719		2,263			4.950	4.981	AO	247,500	990,000	09/16/2014	10/01/2044
444859-BG-6	HUMANA INC SR UNSEC			1	2.B FE	7,392,970	81.4530	6,027,515	7,400,000	7,393,958		150			4.800	4.806	MS	104,587	355,200	03/13/2017	03/15/2047
444859-BK-7	HUMANA INC SR UNSEC			2	2.B FE	19,231,618	91.2510	17,429,029	19,100,000	19,127,399		(10,001)			3.125	3.070	FA	225,486	596,875	04/08/2022	08/15/2029
444859-BR-2	HUMANA INC			1	2.B FE	32,182,324	79.6540	26,365,410	33,100,000	32,411,846		83,468			2.150	2.460	FA	292,567	711,650	04/08/2022	02/03/2032
444859-BT-8	HUMANA INC			1	2.B FE	24,368,768	94.3910	23,031,517	24,400,000	24,380,205		4,260			3.700	3.721	MS	245,762	902,800	03/21/2022	03/23/2029
444859-BY-7	HUMANA INC			1	2.B FE	2,024,640	100.7670	2,015,330	2,000,000	2,022,467		(1,924)			5.950	5.788	MS	35,039	101,150	11/17/2023	03/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	50,396,066	87.9670	44,790,162	50,917,000	50,562,721		59,800			2.550	2.690	FA	530,173	1,298,384	04/08/2022	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES SERIES WI			2	2.A FE	35,452,683	81.0000	29,468,548	36,381,000	35,593,200		54,126			2.487	2.698	FA	341,812	904,795	05/03/2022	08/15/2036
446150-BC-7	HUNTINGTON BANCSHARES			1	2.A FE	20,325,000	103.2390	20,983,320	20,325,000	20,325,000					6.208	6.203	FA	455,641	1,261,776	08/14/2023	08/21/2029
446150-BD-5	HUNTINGTON BANCSHARES			1	2.A FE	49,416,300	99.8060	48,755,078	48,850,000	49,414,412		(1,888)			5.709	5.543	FA	1,154,273	680,798	12/17/2024	02/02/2035
446150-BF-0	HUNTINGTON BANCSHARES			2	2.A FE	4,750,000	99.8700	4,743,826	4,750,000	4,750,000					6.141	6.102	MN	34,842		11/12/2024	11/18/2039
446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT			1	2.C FE	24,700,000	96.0200	23,716,891	24,700,000	24,700,000					3.483	3.483	JD	71,692	860,301	06/15/2018	12/01/2027
446413-AZ-9	HUNTINGTON INGALLS INDUS			1	2.C FE	26,960,596	89.8210	24,431,251	27,200,000	27,054,899		37,904			2.043	2.197	FA	208,386	555,696	06/21/2022	08/16/2028
44691#-AA-6	HUNTRESS ONE LLC				1.D	60,706,693	103.2110	62,655,985	60,706,693	60,706,693					6.130	6.207	MON	310,110	3,729,078	09/05/2023	07/31/2030
44852#-AA-1	HY AUX TENANT LLC				3.A Z	50,000,000	106.5620	53,281,000	50,000,000	50,000,000					7.550	7.623	MJSD	10,486	4,183,958	10/27/2023	11/22/2030
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	1.G FE	9,590,650	96.4800	9,648,041	10,000,000	9,916,561		45,816			2.750	3.247	MS	71,806	275,000	11/29/2016	09/27/2026
449282-AA-0	Ichthys LNG Pty Ltd				1.G PL	100,000,000	97.2360	97,236,000	100,000,000	100,000,000					4.250	4.245	JD	177,083	4,250,000	05/10/2022	12/15/2029
44929@-AF-1	ICRE REIT HLDGS A-SR-UNSEC			1	2.B	32,000,000	97.8850	31,323,200	32,000,000	32,000,000					4.380	4.380	MN	140,160	1,401,600	11/25/2013	11/25/2026
44929@-AK-0	ICRE REIT HLDGS SR-UNSEC				2.B	12,000,000	94.9750	11,397,000	12,000,000	12,000,000					3.760	3.760	JJ	220,587	451,200	12/22/2015	01/05/2028
44929@-AN-4	ICRE REIT HLDGS				2.B	7,000,000	95.5780	6,690,460	7,000,000	7,000,000					3.660	3.660	JJ	125,253	256,200	07/05/2017	07/05/2027
44929@-AP-9	ICRE REIT HLDGS				2.B	13,000,000	92.8970	12,076,610	13,000,000	13,000,000					3.760	3.760	JJ	238,969	488,800	07/05/2017	07/05/2029
44929@-AQ-7	ICRE REIT HLDGS SR-UNSEC				2.B YE	15,000,000	94.3480	14,152,200	15,000,000	15,000,000					3.850	3.850	MN	96,250	577,500	05/01/2019	05/01/2028
44929@-AR-5	ICRE REIT HLDGS SR-UNSEC				2.B	15,000,000	90.4780	13,571,700	15,000,000	15,000,000					4.010	4.010	MN	100,250	601,500	05/01/2019	05/01/2031
44929@-AZ-7	ICRE REIT HLDGS				2.B	25,000,000	101.7750	25,443,750	25,000,000	25,000,000					5.930	5.930	MN	205,903	1,482,500	04/20/2023	05/10/2030
44961@-AA-1	iGPS LOGISTICS LLC				2.B PL	32,000,000	102.6710	32,854,720	32,000,000	32,000,000					6.300	6.305	JD	5,600	1,411,200	03/28/2024	04/18/2029
44993A-AD-0	IQVIA INC CO.GUARNT			1	3.B FE	37,526,250	98.6530	36,501,621	37,000,000	37,000,000		(60,440)			5.000	4.786	AO	390,556	1,850,000	09/20/2016	10/15/2026
45005*-AB-6	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	50,000,000	95.4890	47,744,500	50,000,000	50,000,000					4.020	4.020	MS	658,833	2,010,000	03/03/2021	03/03/2028
45005*-AC-4	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC				2.C FE	15,000,000	93.6100	14,041,500	15,000,000	15,000,000					4.480	4.480	MS	220,267	672,000	03/03/2021	03/03/2031
45005*-AE-0	INDUSTRIAL REALTY GROUP, LLC				2.C FE	34,000,000	95.8810	32,599,540	34,000,000	34,000,000					4.250	4.250	MS	473,639	1,530,035	12/16/2021	03/03/2028
45005*-AG-5	INDUSTRIAL REALTY GROUP, LLC				2.C FE	5,000,000	104.2710	5,213,550	5,000,000	5,000,000					7.750	7.757	MS	127,014	193,750	12/01/2023	03/03/2027
45021#-AA-4	INTERNATIONAL SWIMMING HALL OF				1.B Z	24,721,187	103.1570	25,342,713	24,567,129	24,720,473		(714)			6.351	6.384	MON	65,011	288,477	05/06/2024	06/15/2056
450319-AA-6	ITC MIDWEST LLC 1ST MORTG			1	1.F FE	24,942,613	103.4350	26,241,501	25,370,000	25,081,868		13,524			6.150	6.277	JJ	654,440	1,560,255	04/14/2009	01/31/2038
450319-B@-6	ITC MIDWEST LLC F-SR-SEC				1.F	43,000,000	81.0260	34,841,180	43,000,000	43,000,000					4.090	4.090	MN	293,117	1,758,700	04/04/2013	04/30/2043
450319-C@-5	ITC MIDWEST LLC SR-SEC				1.F	25,000,000	78.9230	19,730,750	25,000,000	25,000,000					4.320	4.320	MN	180,000	1,080,000	11/01/2018	11/01/2051
450319-D*-6	ITC MIDWEST LLC				1.F	16,000,000	98.1650	15,706,400	16,000,000	16,000,000					3.870	3.870	AO	132,440	619,200	08/02/2022	10/12/2027
450319-D@-4	ITC MIDWEST LLC				1.F	22,000,000	81.5460	17,940,120	22,000,000	22,000,000					4.530	4.530	AO	213,162	996,600	08/02/2022	10/12/2052
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC			1	1.E	19,514,549	91.9470	17,943,043	19,514,549	19,514,549					5.050	5.103	MON	43,799	985,485	05/02/2014	06/15/2045
45032@-AA-3	ITC GREAT PLAINS-LLC SR-SEC			1	1.F	30,000,000	78.9790	23,693,700	30,000,000	30,000,000					4.160	4.160	MN	121,333	1,075,043	11/26/2014	11/26/2044
450636-AA-3	ITR CONCESSION CO LLC A-SR-SEC			1	2.B FE	43,000,000	98.3460	42,288,587	43,000,000	43,000,000					4.197	4.197	JJ	832,172	1,804,710	07/23/2015	07/15/2025
450636-D#-9	ITR CONCESSION CO LLC				2.B FE	27,000,000	91.7610	24,775,470	27,000,000	27,000,000					3.170	3.170	MS	249,638	855,900	02/16/2022	03/15/2029
450636-E*-2	ITR CONCESSION CO LLC				2.B FE	25,000,000	85.7210	21,430,250	25,000,000	25,000,000					3.290	3.290	MS	242,181	822,500	02/16/2022	03/15/2032
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	13,485,756	99.1490	13,444,539	13,560,000	13,442,537		44,818			6.250	6.227	MN	108,292	847,500	11/29/2023	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	17,634,190	94.6780	17,041,959	18,000,000	17,726,422		80,076			5.250	5.822	MN	120,750	945,000	10/31/2022	05/15/2027
451102-CC-9	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	23,062,000	83.5280	19,263,250	23,062,000	23,062,000					4.375	4.375	FA	420,401	1,008,963	07/02/2021	02/01/2029
451102-CJ-4	ICAHN ENTERPRISES FIN			1	3.C FE	300,000	95.9710	287,913	300,000	300,000					9.000	9.000	JD	1,200	14,775	10/24/2024	06/15/2030
45138L-AL-7	IDAHO POWER CO 1ST MORTG			1	1.F FE	4,848,150	102.0280	5,101,377	5,000,000	4,927,926		6,950			6.000	6.235	AO	63,333	300,000	05/31/2006	11/15/2032
45138L-AN-3	IDAHO POWER CO 1ST MORTG			1	1.F FE	21,795,060	98.5430	21,679,563	22,000,000	21,899,649		9,261			5.500	5.569	AO	302,500	1,210,000	04/18/2007	04/01/2033
45138L-AP-8	IDAHO POWER CO 1ST MORTG			1	1.F FE	19,846,600	97.8600	19,571,990	20,000,000	19,924,485		6,153			5.500	5.553	MS	323,889	1,100,000	03/23/2004	03/15/2034
45138L-AQ-6	IDAHO POWER CO 1ST MORTG			1	1.F FE	5,106,800	100.6140	5,030,708	5,000,000	5,055,265		(4,205)			5.875	5.724	FA	110,972	293,750	11/08/2004	08/15/2034
45138L-AR-4	IDAHO POWER CO 1ST MORTG			1	1.F FE	9,931,900	93.8220	9,382,232	10,000,000	9,963,112		2,523			5.300	5.346	FA	200,222	530,000	08/23/2005	08/15/2035
45138L-AT-0	IDAHO POWER CO 1ST MORTG			1	1.F FE	2,493,300	102.8110	2,570,286	2,500,000	2,495,650		217			6.250	6.270	AO	32,986	156,250	10/15/2007	10/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45138L-AY-9	IDAHO POWER CO 1ST MORTG			1	1.F FE	20,170,748	87.8880	17,797,228	20,250,000	20,194,819		2,306			4.850	4.875	FA	371,025	982,125	09/24/2010	08/15/2040
45138L-BA-0	IDAHO POWER CO 1ST MORTG			1	1.F FE	4,996,700	80.1900	4,009,496	5,000,000	4,997,568		94			4.300	4.304	AO	53,750	215,000	04/10/2012	04/01/2042
45138L-BC-6	IDAHO POWER CO 1ST MORTG			1	1.F FE	14,961,150	75.8540	11,378,094	15,000,000	14,971,139		1,057			4.000	4.015	AO	150,000	600,000	04/03/2013	04/01/2043
45138L-BD-4	IDAHO POWER CO 1ST MORTG			1	1.G FE	12,910,820	73.0520	9,496,705	13,000,000	12,930,115		2,306			3.650	3.688	MS	158,167	474,500	03/03/2015	03/01/2045
45138L-BE-2	IDAHO POWER CO 1ST MORTG			1	1.F FE	1,994,840	75.7120	1,514,242	2,000,000	1,995,763		125			4.050	4.065	MS	27,000	81,000	03/07/2016	03/01/2046
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	17,408,022	93.5410	16,519,345	17,660,000	17,475,818		6,959			4.875	4.968	MS	253,495	860,925	08/24/2011	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC			1	1.E FE	99,038,000	81.6940	81,693,633	100,000,000	99,305,395		26,803			3.900	3.955	MS	1,300,000	3,900,000	08/21/2012	09/01/2042
45258L-AA-5	IMOLA MERGER CORP SERIES 144A			1	3.B FE	34,027,099	94.8290	35,200,543	37,120,000	34,967,256		409,067			4.750	6.273	MN	225,298	1,763,200	11/29/2023	05/15/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC			1	2.A PL	36,041,219	93.7310	33,781,795	36,041,219	36,041,219					6.000	6.000	JD	6,007	3,243,710	12/27/2012	06/30/2038
454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC			1	2.A FE	9,943,200	102.9630	10,296,324	10,000,000	9,964,209		1,934			6.050	6.092	MS	178,139	605,000	11/09/2006	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER SR UNSEC			1	2.A FE	12,045,868	84.5770	10,212,624	12,075,000	12,050,977		657			4.550	4.565	MS	161,771	549,413	03/01/2016	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	20,700,458	74.2160	15,492,543	20,875,000	20,727,706		4,083			3.750	3.797	JJ	391,406	782,813	06/27/2017	07/01/2047
454889-AU-0	INDIANA MICHIGAN POWER			1	1.G FE	6,747,096	65.6810	4,466,299	6,800,000	6,751,160		1,153			3.250	3.291	MN	36,833	221,000	04/27/2021	05/01/2051
455434-BG-4	INDIANAPOLIS PWR & LIGHT 1ST MORTG				1.G FE	20,600,650	105.0140	21,002,847	20,000,000	20,305,911		(24,612)			6.600	6.374	JJ	660,000	1,320,000	04/08/2004	01/01/2034
455434-BH-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	14,903,700	100.2590	15,038,865	15,000,000	14,941,513		3,332			6.050	6.097	AO	226,875	907,500	10/02/2006	10/01/2036
455434-BL-3	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	7,999,280	105.6320	8,450,576	8,000,000	7,999,342		33			6.600	6.601	JD	44,000	528,000	06/12/2007	06/01/2037
455434-BQ-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	969,410	84.1270	841,273	1,000,000	976,302		783			4.650	4.846	JD	3,875	46,500	01/10/2014	06/01/2043
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT				2.A FE	732,000	100.8340	756,255	750,000	749,399		1,381			7.200	7.400	JD	4,500	54,000	06/14/1995	06/01/2025
45687A-AN-2	INGERSOLL-RAND GL HLD CO CO.GUARNT			1	2.A FE	13,009,571	82.8600	10,958,222	13,225,000	13,024,697		4,770			4.300	4.404	FA	205,355	568,675	04/21/2022	02/21/2048
458140-AS-9	INTEL CORP SR UNSEC			1	2.A FE	44,217,952	99.3280	44,027,193	44,325,000	44,305,447		32,774			3.700	3.778	JJ	692,455	1,640,025	11/17/2023	07/29/2025
458140-AV-2	INTEL CORP SR UNSEC			1	2.A FE	5,169,550	71.2560	3,562,776	5,000,000	5,141,201		(4,316)			4.100	3.901	MN	23,917	205,000	07/06/2017	05/19/2046
458140-AX-8	INTEL CORP SR UNSEC			1	2.A FE	14,950,200	95.9680	14,395,232	15,000,000	14,986,799		5,311			3.150	3.189	MN	65,625	472,500	05/08/2017	05/11/2027
458140-AY-6	INTEL CORP SR UNSEC			1	2.A FE	5,191,350	71.0730	3,553,667	5,000,000	5,161,092		(4,617)			4.100	3.880	MN	28,472	205,000	07/13/2017	05/11/2047
458140-BG-4	INTEL CORP SR UNSEC			1	2.A FE	4,755,124	65.9500	3,297,498	5,000,000	4,787,812		5,555			3.734	4.019	JD	11,928	186,700	06/14/2018	12/08/2047
458140-BH-2	INTEL CORP			1	2.A FE	1,046,781	87.7670	899,609	1,025,000	1,036,167		(2,271)			2.450	2.201	MN	3,209	25,113	02/10/2020	11/15/2029
458140-BM-1	INTEL CORP			1	2.A FE	9,988,900	77.2900	7,729,011	10,000,000	9,989,801		206			4.750	4.757	MS	126,667	475,000	03/20/2020	03/25/2050
458140-BV-1	INTEL CORP			1	2.A FE	6,583,100	63.7880	6,378,791	10,000,000	6,712,057		113,997			2.800	5.941	FA	108,111	280,000	11/09/2023	08/12/2041
458140-CM-0	INTEL CORP			1	2.A FE	9,321,670	87.6930	8,199,317	9,350,000	9,321,994		325			5.600	5.621	FA	189,078	261,800	02/15/2024	02/21/2054
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL SERIES A			1	1.G FE	76,240,000	72.4220	55,214,627	76,240,000	76,240,000					3.875	3.875	FA	1,116,069	2,954,300	10/08/2020	08/15/2050
45866F-AJ-3	INTERCONTINENTALEXCHANGE			1	1.G FE	1,404,270	96.2380	1,443,566	1,500,000	1,424,367		18,086			3.750	5.261	MS	15,625	56,250	11/17/2023	09/21/2028
45866F-AL-8	INTERCONTINENTALEXCHANGE			1	1.G FE	20,234,200	63.5810	12,716,240	20,000,000	20,207,281		(6,095)			3.000	2.939	JD	26,667	600,000	10/05/2021	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE			1	1.G FE	9,778,153	79.1110	8,223,536	10,395,000	9,942,700		52,771			1.850	2.474	MS	56,624	192,308	10/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTALEXCHANGE			1	1.G FE	61,039,546	69.8570	42,545,131	60,903,000	61,017,663		(6,757)			2.650	2.634	MS	475,213	1,613,930	12/16/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTALEXCHANGE			1	1.G FE	78,146,699	57.9750	45,101,340	77,795,000	78,128,039		(5,879)			3.000	2.980	MS	687,189	2,333,850	12/15/2020	09/15/2060
45866F-BB-9	INTERCONTINENTALEXCHANGE			1	1.G FE	2,316,912	95.8570	2,300,580	2,400,000	2,320,744		3,832			3.625	4.615	MS	29,000		10/23/2024	09/01/2028
458830-D#-0	INTERMOUNTAIN GAS CO B-SR-UNSEC			1	2.A YE	25,000,000	96.9300	24,232,500	25,000,000	25,000,000					4.330	4.330	MN	180,417	1,082,500	10/30/2013	10/30/2028
458830-D@-2	INTERMOUNTAIN GAS CO A-SR-UNSEC			1	2.A YE	25,000,000	99.1470	24,786,750	25,000,000	25,000,000					4.080	4.080	MN	170,000	1,020,000	10/30/2013	10/30/2025
458830-E@-1	INTERMOUNTAIN GAS CO			1	2.A YE	20,000,000	73.4770	14,695,400	20,000,000	20,000,000					4.000	4.000	MN	111,111	800,000	11/09/2016	11/09/2046
458830-F*-2	INTERMOUNTAIN GAS CO SR-UNSEC				2.A	4,000,000	85.7040	3,428,160	4,000,000	4,000,000					3.820	3.820	JD	7,640	152,800	06/13/2019	06/13/2034
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP				1.E	85,977,552	95.5140	81,834,179	85,677,680	85,950,845		(11,436)			4.549	4.554	MON	173,221	3,897,478	08/17/2022	09/15/2042
459200-AR-2	IBM CORP SR UNSEC			1	1.G FE	28,817,661	103.7890	27,706,440	26,695,000	27,064,986		(130,684)			6.220	5.633	FA	691,845	1,660,429	06/19/2006	08/01/2027
459200-AS-0	IBM CORP SR UNSEC			1	1.G FE	1,820,335	104.9200	1,867,573	1,780,000	1,789,412		(2,730)			6.500	6.306	JJ	53,351	115,700	07/05/2006	01/15/2028
459200-GS-4	IBM CORP SR UNSEC			1	1.G FE	5,640,270	100.2020	5,511,131	5,500,000	5,596,501		(4,119)			5.600	5.427	MN	26,522	308,000	11/30/2009	11/30/2039
459200-HF-1	IBM CORP SR UNSEC			1	1.G FE	24,697,031	81.7070	21,612,374	26,451,000	25,136,076		49,029			4.000	4.411	JD	32,329	1,058,040	04/14/2014	06/20/2042
459200-KA-8	IBM CORP SR UNSEC				1.G FE	62,442,874	94.7630	59,321,889	62,600,000	62,524,551		15,716			3.500	3.530	MN	279,961	2,191,000	05/08/2019	05/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-KB-6	IBM CORP SR UNSEC				1.G FE	61,583,569	86.0320	53,232,187	61,875,000	61,642,927		11,585			4.150	4.185	MN	328,109	2,567,813	05/08/2019	05/15/2039
459200-KH-3	IBM CORP			1	1.G FE	2,803,154	93.3820	2,941,540	3,150,000	2,907,460		93,936			1.700	5.196	MN	6,843	53,550	11/17/2023	05/15/2027
459200-KJ-9	IBM CORP			1	1.G FE	1,768,415	85.9090	1,524,889	1,775,000	1,771,312		645			1.950	1.991	MN	4,423	34,613	04/30/2020	05/15/2030
459200-KK-6	IBM CORP			1	1.G FE	24,394,108	71.2370	17,488,787	24,550,000	24,422,699		6,500			2.850	2.892	MN	89,403	699,675	04/30/2020	05/15/2040
459200-KL-4	IBM CORP			1	1.G FE	30,000,938	62.9080	18,573,524	29,525,000	29,951,002		(11,814)			2.950	2.868	MN	111,293	870,988	06/30/2020	05/15/2050
459506-AK-7	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.C FE	14,775,320	97.7650	14,420,321	14,750,000	14,760,447		(2,658)			4.450	4.428	MS	173,210	656,375	09/25/2018	09/26/2028
459506-AL-5	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.C FE	32,568,322	85.8310	28,109,687	32,750,000	32,587,868		3,492			5.000	5.036	MS	432,118	1,637,500	10/19/2018	09/26/2048
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A			1	2.C FE	15,399,871	71.3700	10,812,605	15,150,000	15,362,763		(10,677)			3.268	3.152	MN	63,263	495,102	05/18/2021	11/15/2040
460146-CH-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	6,424,101	102.2810	6,571,583	6,425,000	6,424,305		23			6.000	6.001	MN	49,258	385,500	11/08/2011	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	16,871,750	87.9710	14,075,309	16,000,000	16,711,362		(23,518)			4.800	4.450	JD	34,133	768,000	07/10/2017	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	44,563,705	81.7500	36,378,967	44,500,000	44,555,459		(1,556)			4.400	4.391	FA	739,689	1,958,000	07/24/2017	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	19,979,600	80.4550	16,091,036	20,000,000	19,982,466		418			4.350	4.356	FA	328,667	870,000	07/31/2017	08/15/2048
46051M-A*-3	INTL TRANSMISSION CO SR-SEC			1	1.F	53,000,000	81.8030	43,355,590	53,000,000	53,000,000					4.270	4.270	JD	119,441	2,263,100	08/22/2014	06/10/2044
46051M-A@-1	ITC TRANSMISSION G-SR-SEC				1.F	95,000,000	74.8990	71,154,050	95,000,000	95,000,000					4.000	4.000	MS	960,556	3,800,000	03/29/2018	03/30/2053
46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	11,986,800	99.9260	11,991,090	12,000,000	11,992,454		456			6.125	6.133	MS	185,792	735,000	03/22/2006	03/31/2036
46051M-AF-9	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	27,234,460	84.6930	23,133,762	27,315,000	27,249,538		2,172			4.625	4.644	FA	477,254	1,263,319	07/14/2017	08/15/2043
46051M-B*-2	INTL TRANSMISSION CO				1.F	10,000,000	61.0070	6,100,700	10,000,000	10,000,000					2.930	2.930	JJ	135,106	293,000	10/29/2021	01/14/2052
46051M-B@-0	INTL TRANSMISSION CO				1.F	40,000,000	61.0070	24,402,800	40,000,000	40,000,000					2.930	2.930	JJ	540,422	1,172,000	10/29/2021	01/14/2052
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2.B FE	8,122,779	99.1120	8,077,629	8,150,000	8,138,382		2,779			4.650	4.692	AO	94,744	378,975	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS			1	2.B FE	24,963,800	85.1800	21,294,955	25,000,000	24,976,388		3,519			2.400	2.417	MS	200,000	600,000	10/25/2021	03/01/2031
461070-AC-8	INTERSTATE P&L CO SR UNSEC			1	2.A FE	2,992,975	104.0110	3,120,319	3,000,000	2,996,494		289			6.450	6.468	AO	40,850	193,500	01/03/2005	10/15/2033
461070-AD-6	INTERSTATE P&L CO SR UNSEC			1	2.A FE	15,012,000	104.0610	15,609,158	15,000,000	15,006,394		(500)			6.300	6.294	MN	157,500	945,000	08/02/2004	05/01/2034
461070-AE-4	INTERSTATE P&L CO SR UNSEC			1	2.A FE	19,882,800	100.0070	20,001,418	20,000,000	19,994,880		9,133			5.500	5.549	JJ	507,222	1,100,000	07/18/2005	07/15/2025
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	18,134,660	105.6670	19,284,193	18,250,000	18,169,046		3,327			6.250	6.297	JJ	525,955	1,140,625	07/07/2009	07/15/2039
461070-AK-0	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	19,527,307	85.6780	16,544,486	19,310,000	19,487,707		(6,923)			4.700	4.621	AO	191,598	907,570	06/26/2017	10/15/2043
461070-AM-6	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	16,506,970	99.1030	16,401,534	16,550,000	16,546,873		4,894			3.400	3.431	FA	212,576	562,700	08/13/2015	08/15/2025
461070-AN-4	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	42,126,355	74.1240	31,284,106	42,205,000	42,135,278		1,386			3.700	3.710	MS	459,800	1,561,585	12/09/2016	09/15/2046
461070-AQ-7	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	21,449,312	94.7090	20,315,132	21,450,000	21,449,565		50			3.600	3.600	AO	193,050	772,200	03/25/2019	04/01/2029
461070-AR-5	INTERSTATE POWER & LIGHT			1	2.A FE	10,992,480	70.0020	7,698,838	10,998,000	10,993,390		116			3.500	3.503	MS	97,302	384,930	11/14/2019	09/30/2049
461070-AS-3	INTERSTATE POWER & LIGHT			1	2.A FE	6,845,781	86.5670	5,951,507	6,875,000	6,858,331		2,856			2.300	2.348	JD	13,177	158,125	05/26/2020	06/01/2030
461070-AV-6	INTERSTATE POWER & LIGHT			1	2.A FE	12,526,280	96.1370	12,257,413	12,750,000	12,527,311		1,031			4.950	5.179	MS	201,609		12/17/2024	09/30/2034
46148*-AA-4	INVESCO US INCOME FUND				2.C YE	47,000,000	82.6290	38,835,630	47,000,000	47,000,000					2.900	2.900	JD	113,583	1,363,000	12/01/2021	12/01/2031
46148*-AB-2	INVESCO US INCOME FUND				2.C YE	35,000,000	79.0060	27,652,100	35,000,000	35,000,000					3.050	3.050	JD	88,958	1,096,101	12/01/2021	12/01/2033
46148*-AC-0	INVESCO US INCOME FUND				2.C YE	7,000,000	89.0310	6,232,170	7,000,000	7,000,000					2.910	2.910	AO	44,135	203,700	01/07/2022	04/13/2029
46148*-AD-8	INVESCO US INCOME FUND				2.C YE	29,000,000	82.5350	23,935,150	29,000,000	29,000,000					3.080	3.080	AO	191,046	893,200	01/07/2022	04/13/2032
46187@-AB-2	INVITATION HOMES OPERATING PAR SR-UNSEC				2.A FE	58,000,000	76.1660	44,176,280	58,000,000	58,000,000					3.180	3.180	MN	184,440	1,844,400	05/25/2021	05/25/2036
46188B-AA-0	INVITATION HOMES OP			1	2.B FE	9,028,300	81.1380	8,113,808	10,000,000	9,293,957		94,340			2.000	3.191	FA	75,556	200,000	02/03/2022	08/15/2031
46188B-AB-8	INVITATION HOMES OP			1	2.B FE	33,712,940	90.2610	31,371,955	34,757,000	34,113,298		150,805			2.300	2.799	MN	102,147	799,411	04/05/2022	11/15/2028
46188B-AD-4	INVITATION HOMES OP			1	2.B FE	9,475,205	92.2300	8,761,812	9,500,000	9,481,091		2,181			4.150	4.182	AO	83,231	394,250	03/25/2022	04/15/2032
46284V-AC-5	IRON MOUNTAIN INC CO.GUARNT			1	3.C FE	8,420,444	97.5030	8,214,617	8,425,000	8,421,654		1,115			4.875	4.891	MS	120,934	410,719	11/29/2023	09/15/2027
46284V-AE-1	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	117,421	97.8210	122,276	125,000	119,188		1,586			5.250	6.894	MS	1,932	6,563	11/16/2023	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	89,930	95.0380	95,038	100,000	91,576		1,478			4.875	7.010	MS	1,435	4,875	11/16/2023	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	11,267,500	96.6620	11,116,112	11,500,000	11,349,622		36,602			5.000	5.405	JJ	265,139	575,000	08/29/2022	07/15/2028
46284V-AN-1	IRON MOUNTAIN INC SERIES 144A			2	3.C FE	4,182,018	91.4210	4,731,038	5,175,000	4,384,896		97,820			4.500	7.671	FA	87,975	232,875	11/16/2023	02/15/2031
46284V-AP-6	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	49,811	102.1770	51,088	50,000	49,863		39			7.000	7.078	FA	1,322	4,375	11/16/2023	02/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46284V-AQ-4	IRON MOUNTAIN INC SERIES 144A			1	3.C FE	6,543,000	99.6010	6,516,870	6,543,000	6,543,000					6.250	6.250	JJ	28,398		12/03/2024	01/15/2033
46285M-AA-8	IRON MOUNTAIN INFOO MGMT SERIES 144A			1	3.C FE	14,501,304	92.0370	13,400,602	14,560,000	14,507,002		5,123			5.000	5.056	MN	93,022	728,000	11/16/2023	07/15/2032
46361*-AV-8	THE IRVINE CO LLC SR				1.E PL	48,349,275	89.5460	44,773,000	50,000,000	49,146,568		91,466			3.950	4.210	AO	482,778	1,975,000	06/30/2014	10/01/2032
46361*-AW-6	THE IRVINE CO LLC SR				1.E PL	57,033,096	88.7580	53,254,800	60,000,000	58,395,681		156,859			3.850	4.233	MN	295,167	2,310,000	06/30/2014	05/15/2033
46361*-BA-3	THE IRVINE CO LLC SR-UNSEC			1	1.E PL	75,000,000	98.4030	73,802,250	75,000,000	75,000,000					3.810	3.810	JD	7,938	2,857,500	06/30/2014	06/30/2026
465685-AK-1	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	19,399,377	97.7530	18,768,488	19,200,000	19,229,221		(22,548)			3.250	3.125	JD	1,733	936,000	08/03/2016	06/30/2026
465685-AQ-8	ITC HOLDINGS CORP SERIES 144A			1	2.B FE	14,969,100	89.4610	13,419,099	15,000,000	14,982,289		3,003			2.950	2.974	MN	57,771	442,500	05/11/2020	05/14/2030
46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC				1.F FE	9,848,100	109.1470	10,914,659	10,000,000	9,897,529		4,695			6.400	6.516	MN	81,778	640,000	05/21/2008	05/15/2038
46625H-JZ-4	JPMORGAN CHASE & CO SUBORD				1.G FE	34,932,400	98.9420	34,629,809	35,000,000	34,986,717		6,401			4.125	4.145	JD	64,167	1,443,750	12/23/2014	12/15/2026
46625H-KC-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	26,012,559	99.9050	26,700,580	26,726,000	26,720,887		84,612			3.125	3.451	JJ	366,555	835,188	06/05/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	23,511,264	99.6430	23,515,773	23,600,000	23,594,279		10,325			3.900	3.946	JJ	424,407	920,400	07/14/2015	07/15/2025
46625H-NJ-5	JPMORGAN CHASE & CO SUBORD				1.G FE	16,617,471	99.2630	16,552,170	16,675,000	16,659,196		5,321			4.250	4.287	AO	177,172	708,688	09/23/2015	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	39,952,400	98.4720	39,388,996	40,000,000	39,993,229		5,244			3.300	3.314	AO	330,000	1,320,000	03/18/2016	04/01/2026
46625H-RS-1	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	19,991,400	98.1070	19,621,490	20,000,000	19,998,596		929			3.200	3.205	JD	28,444	485,934	05/31/2016	06/15/2026
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1.G FE	24,956,750	97.1370	24,284,259	25,000,000	24,986,972		4,166			3.625	3.644	JD	75,521	906,250	11/10/2016	12/01/2027
466313-AH-6	JABIL INC SR UNSEC			1	2.C FE	23,448,389	96.7510	23,389,672	24,175,000	23,915,008		78,433			3.950	4.332	JJ	448,278	954,913	06/08/2018	01/12/2028
466313-AK-9	JABIL INC			1	2.C FE	48,960,551	88.1120	43,130,968	48,950,000	48,968,102		(4,032)			3.000	2.991	JJ	677,142	1,468,500	10/19/2021	01/15/2031
466313-AM-5	JABIL INC			1	2.C FE	24,895,500	98.6150	24,653,735	25,000,000	24,948,150		20,365			4.250	4.343	MN	135,764	1,062,500	04/20/2022	05/15/2027
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	27,000,000	85.3190	23,036,135	27,000,000	27,000,000					3.882	3.882	JJ	457,106	1,048,140	07/17/2017	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	12,267,600	78.8860	9,466,359	12,000,000	12,228,655		(6,248)			4.032	3.904	JJ	211,008	483,840	12/19/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	5,000,000	78.1920	3,909,581	5,000,000	5,000,000					3.964	3.964	MN	25,326	198,200	11/03/2017	11/15/2048
46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC			2	1.F FE	26,985,770	97.3100	26,273,644	27,000,000	26,992,410		1,115			4.203	4.208	JJ	498,056	1,134,810	08/01/2018	07/23/2029
46647P-BL-9	JPMORGAN CHASE & CO			1	1.E FE	10,399,200	88.0960	8,809,643	10,000,000	10,244,992		(48,058)			6.880	1.621	AO	131,867	252,200	06/03/2020	04/22/2031
46647P-BN-5	JPMORGAN CHASE & CO			1	1.E FE	6,635,243	66.1870	4,050,624	6,120,000	6,597,905		(11,452)			3.109	2.690	AO	36,469	190,271	11/10/2020	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	22,897,150	89.4510	20,238,269	22,625,000	22,780,163		(26,872)			2.956	2.789	MN	89,173	668,795	06/03/2020	05/13/2031
46647P-CB-0	JPMORGAN CHASE & CO			1	1.E FE	2,675,568	96.0230	2,688,639	2,800,000	2,692,566		16,998			1.578	5.140	AO	8,469		10/23/2024	04/22/2027
46647P-DH-6	JPMORGAN CHASE & CO			1	1.F FE	1,985,109	97.7720	2,053,205	2,100,000	1,992,562		6,648			4.912	5.514	JJ	44,699	103,152	11/17/2023	07/25/2033
46647P-DK-9	JPMORGAN CHASE & CO			1	1.G FE	2,382,225	102.1390	2,349,192	2,300,000	2,380,663		(1,562)			5.717	5.158	MS	39,082		10/23/2024	09/14/2033
46647P-DU-7	JPMORGAN CHASE & CO			1	1.E FE	2,649,218	101.0060	2,626,144	2,600,000	2,647,093		(2,125)			5.299	4.739	JJ	60,085		10/23/2024	07/24/2029
46647P-EG-7	JPMORGAN CHASE & CO			1	1.F FE	7,417,425	101.9750	7,495,140	7,350,000	7,414,994		(2,431)			5.581	5.343	AO	78,622	140,920	10/23/2024	04/22/2030
46647P-EH-5	JPMORGAN CHASE & CO			1	1.F FE	7,561,650	102.2910	7,722,973	7,550,000	7,561,034		(616)			5.766	5.744	AO	83,439	217,667	04/15/2024	04/22/2035
46647P-EK-8	JPMORGAN CHASE & CO			1	1.E FE	6,250,000	98.9270	6,182,911	6,250,000	6,250,000					5.294	5.107	JJ	146,136		07/15/2024	07/22/2035
46647P-ER-3	JPMORGAN CHASE & CO			1	1.E FE	8,400,000	96.3520	8,093,588	8,400,000	8,400,000					4.946	4.775	AO	79,631		10/15/2024	10/22/2035
46659*-AB-3	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	55,000,000	95.2750	52,401,250	55,000,000	55,000,000					3.540	3.540	MN	324,500	1,947,000	11/01/2017	11/01/2027
46659*-AC-1	JM FAMILY ENTERPRISES-INC. SR-UNSEC				2.B	70,000,000	91.6560	64,159,200	70,000,000	70,000,000					3.640	3.640	MN	424,667	2,548,000	11/01/2017	11/01/2029
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA				1.A	131,166,064	83.6540	108,104,098	129,227,650	130,878,346		(65,531)			3.387	3.275	MON	194,531	3,647,445	12/01/2020	11/15/2040
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S				2.B PL	46,898,221	86.5270	40,177,845	46,433,882	46,811,458		(26,630)			3.974	3.890	MON	82,013	1,845,282	11/01/2021	02/15/2037
46673*-AA-7	JRD HOLDINGS LLC				2.B	61,700,983	77.1780	47,619,585	61,700,983	61,700,983					3.214	3.235	MON	88,136	1,983,085	12/15/2021	12/15/2041
46674@-AA-4	JLL Decurities Credit Lease				1.F	80,012,615	83.6160	65,591,518	78,443,740	79,816,694		(73,128)			3.510	3.349	MON	122,372	2,753,375	04/04/2022	12/15/2043
466778#-AA-8	UNITED STATES OF AMERICA				1.D Z	43,849,341	111.5350	48,494,090	43,478,810	43,838,009		(11,332)			6.710	6.702	MON	121,560	1,639,575	03/07/2024	01/15/2037
46680*-AA-8	STATE FARM				1.C Z	28,258,311	104.0610	28,829,295	27,704,227	28,242,141		(16,171)			6.640	6.416	MON	81,758	692,385	05/31/2024	06/15/2037
46681*-AA-7	West Virginia University Healt				1.F Z	20,307,768	102.0000	20,307,768	19,909,577	20,306,654		(1,115)			6.350	6.160	MON	45,654		11/12/2024	12/15/2039
468223-AW-2	JACKSON LABORATORY SERIES 2021			1	1.E FE	30,000,000	70.5010	21,150,311	30,000,000	30,000,000					3.468	3.468	JJ	520,200	1,040,400	03/09/2021	07/01/2051
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	1,344,344	97.6730	1,318,591	1,350,000	1,349,148		622			3.050	3.099	AO	7,091	41,175	04/25/2016	04/29/2026
46849L-TL-5	JACKSON NATL LIFE GLOBAL SECURED				1.F FE	24,931,500	90.4620	22,615,426	25,000,000	24,966,785		6,831			3.050	3.082	JD	21,181	762,500	06/17/2019	06/21/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC			4	1.A	39,436,839	94.0670	36,000,556	38,271,185	38,865,902		(58,011)			3.745	3.461	MON	63,700	1,433,841	12/16/2013	11/15/2033
47032@-AH-4	JAMES CAMPBELL CO LLC C-SR-UNSEC			1	2.A	9,000,000	99.0360	8,913,240	9,000,000	9,000,000					4.580	4.581	JD	1,145	206,100	09/26/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL CO LLC D-SR-UNSEC			1	2.A	10,000,000	98.4670	9,846,700	10,000,000	10,000,000					4.630	4.631	JD	1,286	231,500	09/26/2014	09/30/2027
47032@-AM-3	JAMES CAMPBELL CO LLC Series 2016-b				2.A	14,000,000	97.6700	13,673,800	14,000,000	14,000,000					3.780	3.781	JD	1,470	793,800	09/30/2016	09/30/2026
47032@-AN-1	JAMES CAMPBELL CO LLC Series 2016 c				2.A	19,000,000	96.3720	18,310,680	19,000,000	19,000,000					3.830	3.831	JD	2,021	727,700	09/30/2016	09/30/2027
47032@-AQ-4	JAMES CAMPBELL CO LLC SERIES 2016-E				2.A	9,000,000	94.8450	8,536,050	9,000,000	9,000,000					3.880	3.881	JD	970	349,200	09/29/2016	09/30/2028
47077W-AD-0	JANE STREET GRP JSG FIN SERIES 144A			1	3.A FE	20,125,000	99.0690	19,937,659	20,125,000	20,125,155		155			6.125	6.117	MN	239,683		11/26/2024	11/01/2032
47103*-AA-5	Pioneer HoldCo Transmission LL				2.A Z	22,149,000	98.7900	21,880,997	22,149,000	22,149,000					6.393	6.394	MN	114,066		03/18/2024	11/30/2049
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK				3.C Z	10,859,016	96.9980	10,573,129	10,900,336	10,866,456		(5,963)			14.000	14.386	MJSD	8,362	4,893,231	03/31/2024	03/22/2027
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik				3.C Z	12,763,122	94.2030	12,063,684	12,805,990	12,803,890		12,757			12.000	12.265	MJSD	4,210	1,616,142	12/31/2019	03/31/2025
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK				3.C Z	14,902,955	96.4410	14,660,850	15,201,877	15,176,153		67,145			12.000	12.630	MJSD	4,998	1,159,301	06/30/2024	03/22/2025
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK				3.C Z	6,262,870	97.9890	6,210,375	6,337,814	6,319,980		13,080			14.000	14.409	MJSD	2,431	833,419	03/31/2024	03/22/2026
476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	14,909,490	104.8610	15,729,180	15,000,000	14,945,338		3,181			6.400	6.446	MN	122,667	960,000	11/29/2006	05/15/2036
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	1.G FE	14,952,000	99.4850	14,922,811	15,000,000	14,994,135		5,410			4.300	4.339	JJ	297,417	645,000	08/11/2015	01/15/2026
476556-DE-2	JERSEY CENTRAL PWR & LT SERIES 144A			1	1.G FE	7,989,734	97.5430	7,803,448	8,000,000	7,989,561		(172)			5.100	5.115	JJ	29,467		12/02/2024	01/15/2035
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC				1.E	40,140,688	81.8450	32,562,124	39,785,111	40,082,634		(12,267)			3.600	3.566	MON	59,678	1,432,263	02/10/2020	09/15/2052
47717#-AA-9	PROJECT FINANCE - POWER				4.B PL	69,464,564	90.1050	86,047,629	95,497,063	69,464,564					5.000	9.856	MJSD	13,263	4,774,852	11/15/2019	06/30/2037
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC			1	1.C FE	58,077,719	93.1610	53,912,506	57,870,200	58,008,204		(7,097)			4.626	4.595	JJ	1,219,557	2,695,409	01/13/2014	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS UNSEC			1	1.D FE	108,675,150	79.0890	86,810,943	109,763,000	108,858,453		26,210			3.837	3.894	MN	538,150	4,211,606	05/16/2017	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY SR UNSEC			1	1.B FE	53,258,050	81.9820	43,794,891	53,420,000	53,281,875		2,715			4.083	4.099	JJ	1,090,569	2,181,139	05/09/2014	07/01/2053
478160-AJ-3	JOHNSON & JOHNSON SR UNSEC				1.A FE	13,444,515	110.9850	13,873,166	12,500,000	12,789,081		(51,850)			6.950	6.369	MS	289,583	868,750	10/01/2001	09/01/2029
478160-AL-8	JOHNSON & JOHNSON SR UNSEC				1.A FE	34,984,250	101.0630	35,372,210	35,000,000	34,992,952		666			4.950	4.953	MN	221,375	1,732,500	05/19/2003	05/15/2033
478160-AN-4	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	49,744,000	107.8650	53,932,740	50,000,000	49,837,906		8,400			5.950	5.987	FA	1,123,889	2,975,000	08/13/2007	08/15/2037
478160-AT-1	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	2,550,298	106.6720	2,720,133	2,550,000	2,550,288		(14)			5.850	5.849	JJ	68,786	149,175	11/20/2008	07/15/2038
478160-AV-6	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	22,904,856	93.2940	21,830,857	23,400,000	23,061,198		14,488			4.500	4.631	MS	351,000	1,053,000	08/12/2010	09/01/2040
478160-BJ-2	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	12,976,007	96.9260	12,648,850	13,050,000	13,008,991		3,677			4.375	4.418	JD	41,234	570,938	12/02/2013	12/05/2033
478160-BU-7	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	59,567,125	87.3230	52,306,539	59,900,000	59,685,717		15,390			3.550	3.589	MS	708,817	2,126,450	03/02/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	115,459,946	79.0530	92,057,043	116,450,000	115,641,791		24,677			3.700	3.748	MS	1,436,217	4,308,650	05/04/2017	03/01/2046
478160-CS-1	JOHNSON & JOHNSON			1	1.A FE	24,282,685	57.1950	14,012,876	24,500,000	24,305,825		5,516			2.250	2.291	MS	183,750	551,250	08/20/2020	09/01/2050
48121@-AB-7	JRD HOLDINGS LLC B-SR			1	2.B PL	14,999,999	99.0300	14,854,499	14,999,999	14,999,999					4.650	4.651	AO	118,187	697,500	04/30/2012	04/30/2027
48121@-AQ-4	JRD HOLDINGS, LLC				2.B PL	25,000,000	75.2520	18,813,000	25,000,000	25,000,000					2.980	2.980	AO	159,347	745,000	10/14/2021	10/14/2036
48121@-AT-8	JRD HOLDINGS LLC				2.B PL	30,000,000	98.8210	29,646,300	30,000,000	30,000,000					5.500	5.499	MN	192,500		10/09/2024	11/19/2034
48121@-AU-5	JRD HOLDINGS LLC				2.B PL	30,000,000	98.6960	29,608,800	30,000,000	30,000,000					5.550	5.550	MN	194,250		10/09/2024	11/19/2035
48123V-AF-9	J2 GLOBAL SERIES 144A			1	3.C FE	17,571,922	91.5330	16,464,059	17,987,000	17,668,009		43,184			4.625	4.972	AO	175,623	827,274	07/10/2024	10/15/2030
482480-AL-4	KLA CORP			1	1.F FE	3,693,137	97.8470	3,620,328	3,700,000	3,693,622		308			4.650	4.677	JJ	79,334	79,050	10/23/2024	07/15/2032
482480-AM-2	KLA CORP			1	1.F FE	2,972,520	90.8860	2,726,574	3,000,000	2,973,705		437			4.950	5.009	JJ	68,475	148,500	06/21/2022	07/15/2052
48250N-AC-9	KFC HLD/PIZZA HUT/TACO CO.GUARNT			2	3.B FE	7,200,000	98.2050	7,070,746	7,200,000	7,200,000					4.750	4.750	JD	28,500	342,000	06/12/2017	06/01/2027
48261L-AB-2	KL CHARLIE HOLDINGS INC				5.B Z	25,623,611	100.0200	25,928,796	25,923,611	25,635,018		11,406			14.000	14.592	MJSD	10,081	1,851,100	09/30/2024	06/27/2029
482638-AA-7	LHOISTUSDB KDM HOLDING INC				2.C	17,000,000	88.3290	15,015,930	17,000,000	17,000,000					3.560	3.560	MS	152,981	601,838	03/09/2022	03/31/2032
48305Q-AD-5	KAISER FOUNDATION HOSPIT CO.GUARNT			1	1.D FE	128,256,187	81.5700	105,620,675	129,485,000	128,441,740		27,767			4.150	4.206	MN	895,605	5,373,628	04/25/2017	05/01/2047
485134-BH-2	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	8,946,114	103.8400	9,345,601	9,000,000	8,968,972		1,966			6.050	6.094	MN	69,575	544,500	05/23/2006	11/15/2035
485134-BM-1	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	24,833,150	94.6270	23,656,871	25,000,000	24,876,507		4,478			5.300	5.345	AO	331,250	1,325,000	09/05/2013	10/01/2041
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	1.F FE	25,160,329	99.3390	24,943,961	25,110,000	25,111,691		(7,573)			3.650	3.619	FA	346,239	916,515	11/17/2016	08/15/2025
485134-BQ-2	KANSAS CITY POWER & LT SR SEC			1	1.F FE	9,723,578	79.2460	7,726,500	9,750,000	9,727,495		593			4.200	4.216	JD	18,200	409,500	06/13/2017	06/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485134-BR-0	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	7,193,736	79.2160	5,703,574	7,200,000	7,194,676		134			4.200	4.205	MS	89,040	302,400	02/26/2018	03/15/2048
485134-BS-8	KANSAS CITY POWER & LT GENL REF MORT			2	1.F FE	2,983,620	77.6750	2,330,255	3,000,000	2,985,431		344			4.125	4.157	AO	30,938	123,750	03/18/2019	04/01/2049
485260-BM-4	KANSAS GAS & ELECTRIC CO 1ST MORTG			1	1.F FE	14,962,050	79.4680	11,920,178	15,000,000	14,970,493		947			4.300	4.315	JJ	297,417	645,000	06/25/2014	07/15/2044
48666*-AB-0	KCP&L GREATER MISSOURI OPS CO B-SR-UNSEC			1	2.B YE	40,000,000	86.8960	34,758,400	40,000,000	40,000,000					4.060	4.060	FA	613,511	1,624,000	08/16/2013	08/15/2033
487312-AD-2	KEENAN FT DETRICK ENERGY UNSEC				1.D YE	22,985,000	72.9710	16,772,407	22,985,000	22,985,000					4.166	4.166	MN	122,354	957,555	04/03/2019	11/15/2048
487836-AT-5	KELLOGG CO SR UNSEC			1	2.B FE	15,047,341	111.4740	16,721,026	15,000,000	15,020,139		(2,490)			7.450	7.423	AO	279,375	1,117,500	07/20/2001	04/01/2031
487836-BP-2	KELLOGG CO SR UNSEC			1	2.B FE	8,865,770	98.3570	8,729,203	8,875,000	8,873,712		998			3.250	3.262	AO	72,109	288,438	02/25/2016	04/01/2026
487836-BU-1	KELLOGG CO SR UNSEC			2	2.B FE	18,002,877	96.5100	18,433,497	19,100,000	18,703,009		127,666			3.400	4.176	MN	82,979	649,400	03/25/2019	11/15/2027
487836-BW-7	KELLOGG CO SR UNSEC			2	2.B FE	5,051,950	98.3520	4,917,614	5,000,000	5,019,660		(5,709)			4.300	4.166	MN	27,472	215,000	08/21/2018	05/15/2028
487836-BX-5	KELLOGG CO			1	2.B FE	19,014,823	86.9290	16,538,279	19,025,000	19,019,119		981			2.100	2.106	JD	33,294	399,525	06/03/2020	06/01/2030
49058#-AA-2	KENT HOUSE OWNER LLC				1.C YE	61,693,000	82.5780	50,944,846	61,693,000	61,693,000					4.680	4.725	MON	128,321	2,887,232	04/14/2022	07/15/2057
491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	35,719,180	94.6820	34,085,669	36,000,000	35,800,613		7,896			5.125	5.176	MN	307,500	1,845,000	11/09/2010	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	16,579,760	85.0580	14,204,656	16,700,000	16,606,674		3,024			4.650	4.695	MN	99,226	776,550	11/06/2013	11/15/2043
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,722,538	99.0330	5,669,627	5,725,000	5,724,788		276			3.300	3.305	AO	47,231	188,925	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	5,345,560	82.8430	4,432,121	5,350,000	5,346,398		105			4.375	4.380	AO	58,516	234,063	09/21/2015	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1	1.F FE	15,198,005	67.3340	10,133,699	15,050,000	15,182,526		(3,560)			3.300	3.247	JD	41,388	496,650	05/28/2020	06/01/2050
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC				1.D	23,008,981	81.2170	18,687,204	23,008,981	23,008,981					3.312	3.335	MON	31,752	762,056	04/13/2020	12/15/2041
49306C-AB-7	KEY BANK NA SUBORD				2.B FE	2,098,680	104.2680	4,170,733	4,000,000	3,294,790		171,755			6.950	14.213	FA	115,833	278,000	09/30/2008	02/01/2028
49326E-EJ-8	KEYCORP SERIES MTN				2.B FE	4,933,100	88.9500	4,447,489	5,000,000	4,963,932		7,038			2.550	2.713	AO	31,875	127,500	05/28/2020	10/01/2029
49326E-EN-9	KEYCORP SERIES MTN			1	2.B FE	24,700,000	94.5640	23,357,254	24,700,000	24,700,000					4.789	4.789	JD	98,574	1,182,883	05/16/2022	06/01/2033
49327M-2K-9	KEY BANK NA SR UNSEC				2.A FE	49,881,500	99.3430	49,671,528	50,000,000	49,994,276		13,506			3.300	3.328	JD	137,500	1,650,000	05/27/2015	06/01/2025
49327V-2A-1	KEY BANK NA SUBORD				2.B FE	19,951,200	97.7250	19,545,024	20,000,000	19,992,222		5,403			3.400	3.429	MN	77,444	680,000	05/17/2016	05/20/2026
49337W-AH-3	NATIONAL GRID USA SR UNSEC			1	2.B FE	18,157,660	98.6790	16,775,438	17,000,000	17,506,385		(48,406)			5.875	5.418	AO	249,688	998,750	06/17/2003	04/01/2033
49337W-AJ-9	NATIONAL GRID USA SR UNSEC			1	2.B FE	15,000,000	99.9150	14,987,210	15,000,000	15,000,000					5.803	5.803	AO	217,613	870,450	03/29/2005	04/01/2035
49427R-AK-8	KILROY REALTY LP CO.GUARNT			1	2.C FE	1,698,692	94.2260	1,606,550	1,705,000	1,702,099		556			4.250	4.291	FA	27,375	72,463	03/22/2018	08/15/2029
49427R-AL-6	KILROY REALTY LP CO.GUARNT			1	2.C FE	29,018,913	99.5110	28,947,614	29,090,000	29,081,825		7,377			4.375	4.403	AO	318,172	1,272,688	10/14/2016	10/01/2025
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2.C FE	27,797,886	97.6280	27,238,236	27,900,000	27,854,278		10,275			4.750	4.796	JD	58,900	1,325,250	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO.GUARNT				2.C FE	14,834,110	87.7680	13,727,771	15,641,000	15,185,960		79,167			3.050	3.677	FA	180,219	477,051	05/01/2020	02/15/2030
49427R-AQ-5	KILROY REALTY LP			1	2.C FE	19,872,800	77.5910	15,518,142	20,000,000	19,913,589		9,799			2.500	2.561	MN	63,889	500,000	08/03/2020	11/15/2032
49427R-AR-3	KILROY REALTY LP			1	2.C FE	8,660,400	76.4600	7,645,981	10,000,000	8,923,324		98,849			2.650	4.111	MN	33,861	265,000	03/30/2022	11/15/2033
49427R-C*-1	KILROY REALTY CORP SR-UNSEC				2.B	65,000,000	91.7220	59,619,300	65,000,000	65,000,000					4.270	4.271	AO	562,810	2,775,500	04/28/2020	01/31/2031
494368-BC-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	9,989,267	113.0200	11,415,013	10,100,000	10,027,457		3,576			6.625	6.710	FA	278,802	669,125	11/20/2008	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	19,784,060	98.0950	19,618,941	20,000,000	19,844,865		5,910			5.300	5.372	MS	353,333	1,060,000	02/07/2011	03/01/2041
494368-BL-6	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	14,316,000	76.8580	11,528,723	15,000,000	14,491,673		18,470			3.700	3.961	JD	46,250	555,000	05/20/2013	06/01/2043
494368-BR-3	KIMBERLY-CLARK CORP SR UNSEC			1	1.F FE	30,210,076	98.9980	30,035,925	30,340,000	30,330,731		14,545			3.050	3.100	FA	349,584	925,370	08/19/2015	08/15/2025
494368-BV-4	KIMBERLY CLARK CORP			2	1.F FE	11,274,700	70.4910	7,049,144	10,000,000	11,103,221		(39,232)			3.200	2.522	JJ	134,222	320,000	06/03/2020	07/30/2046
494368-CA-9	KIMBERLY CLARK CORP			1	1.F FE	10,185,000	64.6590	6,465,879	10,000,000	10,170,223		(4,768)			2.875	2.779	FA	115,000	287,500	09/30/2021	02/07/2050
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	2,298,229	92.4400	2,126,126	2,300,000	2,299,006		173			3.100	3.109	MS	18,815	71,300	03/24/2020	03/26/2030
494368-CD-3	KIMBERLY CLARK CORP			1	1.F FE	24,896,500	84.3500	21,087,376	25,000,000	24,927,022		9,862			2.000	2.046	MN	81,944	500,000	10/28/2021	11/02/2031
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2.A FE	20,750,237	96.7250	21,032,758	21,745,000	21,500,793		132,047			2.800	3.464	AO	152,215	608,860	06/18/2020	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP SR UNSEC			1	2.A FE	24,629,627	78.5620	19,503,112	24,825,000	24,661,950		4,485			4.125	4.171	JD	85,336	1,024,031	11/01/2016	12/01/2046
49446R-AS-8	KIMCO REALTY CORP SR UNSEC			2	2.A FE	15,158,274	97.9390	15,082,531	15,400,000	15,332,597		21,105			3.800	3.963	AO	146,300	585,200	06/19/2020	04/01/2027
49446R-AT-6	KIMCO REALTY CORP SR UNSEC			1	2.A FE	8,432,361	82.4100	6,963,618	8,450,000	8,435,437		367			4.450	4.462	MS	125,342	376,025	10/24/2017	09/01/2047
49446R-AW-9	KIMCO REALTY CORP			1	2.A FE	29,862,900	88.7730	26,631,756	30,000,000	29,919,223		12,824			2.700	2.751	AO	202,500	810,000	07/07/2020	10/01/2030
49446R-AX-7	KIMCO REALTY CORP			1	2.A FE	10,844,900	91.3490	10,048,436	11,000,000	10,930,369		21,113			1.900	2.108	MS	69,667	209,000	10/22/2020	03/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49446R-AZ-2	KIMCO REALTY CORP			1	2.A FE	29,750,700	87.7550	26,326,551	30,000,000	29,813,704		22,445			3.200	3.297	AO	240,000	960,000	02/15/2022	04/01/2032
494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	34,827,800	94.2820	32,998,712	35,000,000	34,872,606		4,516			5.625	5.659	MS	656,250	1,968,750	08/03/2011	09/01/2041
494550-BN-5	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	9,930,800	87.0860	8,708,554	10,000,000	9,947,898		1,801			5.000	5.045	FA	188,889	500,000	08/08/2012	08/15/2042
494553-AE-0	KINDER MORGAN INC			1	2.B FE	1,600,128	98.4750	1,575,606	1,600,128	1,600,128					5.400	5.398	FA	36,000		10/23/2024	02/01/2034
49461M-AA-8	KINETIK HOLDINGS LP SERIES 144A			1	3.A FE	6,757,918	98.4300	7,086,989	7,200,000	6,862,709		49,218			5.875	6.920	JD	18,800	417,125	07/10/2024	06/15/2030
49803X-AE-3	KITE REALTY GROUP LP			1	2.B FE	27,326,645	99.4630	27,203,262	27,350,000	27,339,335		12,690			5.500	5.503	MS	501,417	422,644	12/17/2024	03/01/2034
50022H-AA-9	KOFILE-INC. SUB-UNSEC				4.C Z	25,208,972	95.4700	24,507,913	25,670,800	25,354,203		8,337			11.250	11.891	MJSD	8,022	4,293,002	12/30/2024	12/31/2027
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI			2	2.B FE	9,900,000	97.6050	9,760,452	10,000,000	9,964,859		23,907			3.000	3.256	JD	25,000	300,000	03/17/2022	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO			2	2.B FE	2,072,004	96.8220	2,130,077	2,200,000	2,081,091		8,093			5.000	5.689	JJ	50,722	110,000	11/17/2023	07/15/2035
50077L-AV-8	KRAFT HEINZ FOODS CO SERIES WI			1	2.B FE	5,445,430	94.5290	5,263,402	5,568,000	5,446,810		3,061			3.750	4.211	AO	52,200	96,300	10/23/2024	04/01/2030
501044-DJ-7	KROGER CO SR UNSEC			1	2.A FE	21,437,345	97.6320	20,942,050	21,450,000	21,446,321		1,333			3.700	3.707	FA	330,688	793,650	07/17/2017	08/01/2027
501044-DL-2	KROGER CO SR UNSEC			2	2.A FE	16,948,559	98.6510	16,820,051	17,050,000	17,003,483		10,267			4.500	4.575	JJ	353,788	767,250	01/11/2019	01/15/2029
501044-DP-3	KROGER CO			1	2.B FE	4,514,597	86.7380	3,924,894	4,525,000	4,519,175		1,019			2.200	2.226	MN	16,592	99,550	04/21/2020	05/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A			1	4.B FE	10,138,113	93.3750	9,337,530	10,000,000	10,044,104		(30,807)			4.875	4.537	MN	81,250	487,500	10/18/2021	05/01/2029
50190E-AC-8	LCM INVESTMENTS HOLDINGS SERIES 144A			1	4.B FE	1,540,580	103.7360	1,587,168	1,530,000	1,539,501		(1,079)			8.250	8.044	FA	52,594	119,499	07/10/2024	08/01/2031
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC				5.B GI	94,459,783	96.1500	91,722,169	95,394,871	94,721,612		(286,353)			9.000	9.265	MJSD	23,849	9,074,599	12/20/2024	05/30/2027
50209L-A*-8	LMRK ISSUER CO III LLC				2.B PL	41,000,000	100.4120	41,168,920	41,000,000	41,000,000					5.690	5.730	MJSD	6,480	2,916,125	05/02/2023	06/30/2033
50212@-AF-4	LP 1A REIT Inc.				2.A	50,000,000	91.6620	45,831,000	50,000,000	50,000,000					4.370	4.370	JD	91,042	2,185,000	05/19/2022	06/15/2032
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A			1	2.C FE	35,773,780	94.7050	36,041,736	38,057,000	36,480,536		320,224			4.000	5.090	MS	448,227	1,522,280	12/01/2022	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A			1	2.C FE	20,685,000	92.2390	19,646,938	21,300,000	20,812,196		61,436			4.375	4.786	MN	119,073	931,875	12/12/2022	05/15/2031
50228*-AA-9	LSU Energy Concessionaire LLC				1.G YE	35,392,736	79.8570	28,263,577	35,392,736	35,392,736					3.730	3.750	MJSD	3,667	1,648,064	03/30/2023	05/30/2049
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	1,770,225	90.4830	1,606,080	1,775,000	1,772,483		466			2.900	2.931	JD	2,288	51,475	11/13/2019	12/15/2029
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	6,096,822	98.4380	5,758,610	5,850,000	5,921,021		(39,861)			3.850	3.115	JD	10,010	225,225	05/01/2020	12/15/2026
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	84,625,057	98.2430	76,629,607	78,000,000	80,897,952		(845,388)			4.400	3.172	JD	152,533	3,432,000	05/01/2020	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	33,805,700	82.3370	28,818,093	35,000,000	34,205,445		121,571			1.800	2.203	JJ	290,500	630,000	10/21/2021	01/15/2031
502431-AQ-2	L3HARRIS TECH INC			1	2.B FE	1,863,862	99.8210	1,896,601	1,900,000	1,867,239		2,967			5.400	5.656	JJ	43,035	102,600	11/17/2023	07/31/2033
502478@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC				2.A PL	45,037,103	80.0180	36,037,789	45,037,103	45,037,103					3.360	3.314	JD	4,203	2,269,870	06/30/2020	06/30/2045
50512#-AB-8	LA STADIUM FINANCE CO LLC				2.A PL	20,344,546	93.2930	18,980,037	20,344,546	20,344,546					4.210	4.209	MS	216,506	856,505	04/13/2017	03/31/2032
50512#-AF-9	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	21,000,000	96.2550	20,213,550	21,000,000	21,000,000					3.900	3.899	MS	207,025	819,000	05/21/2020	03/31/2028
50512#-AG-7	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	19,000,000	93.8190	17,825,610	19,000,000	19,000,000					4.000	4.000	MS	192,111	760,000	05/21/2020	03/31/2030
50512#-AH-5	LA STADIUM FINANCE CO LLC SR-UNSEC				2.A PL	20,000,000	91.4100	18,282,000	20,000,000	20,000,000					4.100	4.100	MS	207,278	820,000	05/21/2020	03/31/2032
50512#-AK-8	LA DODGERS STADIUM 2024				2.A PL	25,000,000	101.0610	25,265,250	25,000,000	25,000,000					5.460	5.458	MS	345,042	709,042	03/01/2024	03/31/2031
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2.B FE	41,201,337	99.8920	41,380,300	41,425,000	41,422,315		28,139			3.600	3.670	FA	621,375	1,491,300	10/27/2015	02/01/2025
50540R-AX-0	LABORATORY CORP OF AMER			1	2.B FE	3,817,200	95.5540	3,822,149	4,000,000	3,838,100		20,900			1.550	4.538	JD	5,167	31,000	10/23/2024	06/01/2026
50540R-AY-8	LABORATORY CORP OF AMER			1	2.B FE	30,043,700	85.8570	25,757,152	30,000,000	30,030,422		(5,080)			2.700	2.680	JD	67,500	810,000	10/01/2021	06/01/2031
50547V-AE-6	LAC FUNDING LLC				2.B FE	115,606,208	107.2290	123,963,737	115,606,208	115,606,208					8.950	8.950	MJSD	28,741	13,508,264	09/21/2023	12/31/2039
505588-BK-8	LACLEDE GAS CO 1ST MORTG			1	1.F FE	13,763,161	85.6870	11,867,674	13,850,000	13,783,249		2,212			4.625	4.664	FA	241,990	640,563	08/06/2013	08/15/2043
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO.GUARNT			1	2.A FE	20,301,628	97.7080	19,679,419	20,141,000	20,169,362		(18,269)			3.500	3.402	MS	193,857	704,935	10/27/2016	09/22/2026
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	1.G FE	2,245,928	97.2270	2,187,612	2,250,000	2,248,108		406			4.000	4.022	MS	26,500	90,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1	1.G FE	7,001,818	85.7160	6,021,553	7,025,000	7,011,987		2,242			1.900	1.936	JD	5,932	133,475	04/30/2020	06/15/2030
513075-BR-1	LAMAR MEDIA CORP SERIES WI			1	3.C FE	4,050,000	93.7790	3,798,032	4,050,000	4,050,000					3.750	3.742	JJ	70,031	151,875	10/15/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP SERIES WI			1	3.B FE	20,961,837	91.0370	20,574,443	22,600,000	21,407,262		192,887			4.000	5.164	JD	40,178	904,000	10/20/2022	02/15/2030
513075-BW-0	LAMAR MEDIA CORP SERIES WI			1	3.C FE	24,757,456	96.0690	24,065,342	25,050,000	24,850,793		37,336			4.875	5.070	MS	359,572	1,221,188	11/16/2023	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP SERIES WI			1	3.C FE	14,725,110	88.0110	15,102,602	17,160,000	15,263,133		248,651			3.625	5.784	AO	131,322	622,050	10/31/2022	01/15/2031
513272-AD-6	LAMB WESTON HLD SERIES 144A			1	3.C FE	4,028,545	91.4330	4,228,785	4,625,000	4,179,441		72,166			4.125	6.374	JJ	80,022	190,781	11/16/2023	01/31/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
513272-AE-4	LAMB WESTON HLD SERIES 144A			1	3.C FE	45,301,441	90.4840	41,034,582	45,350,000	45,306,654		4,684			4.375	4.390	JJ	832,204	1,984,063	11/16/2023	01/31/2032
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC			1	1.A	4,803,967	94.9370	4,560,742	4,803,967	4,803,967					3.700	3.728	MON	7,900	177,747	08/06/2013	05/15/2033
521865-AY-1	LEAR CORP SR UNSEC			1	2.B FE	22,943,802	97.0680	22,374,255	23,050,000	23,017,638		11,176			3.800	3.855	MS	257,904	875,900	09/14/2017	09/15/2027
521865-BC-8	LEAR CORP			1	2.B FE	19,158,144	83.3630	16,005,663	19,200,000	19,170,504		3,769			2.600	2.624	JJ	230,187	499,200	11/04/2021	01/15/2032
52210#-AA-1	PHILLY HOTEL HOME 2 SR-UNSEC			4	1.G PL	25,438,045	72.6370	18,477,433	25,438,045	25,438,045					3.967	4.000	MON	42,047	989,330	09/19/2019	09/15/2052
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC			1	2.C PL	1,642,743	99.8070	1,639,572	1,642,743	1,642,743					5.500	5.563	MON	251	97,379	06/27/2003	06/30/2025
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	4.A	2,856,713	100.3600	2,866,997	2,856,713	2,856,713					6.400	6.485	MON	15,236	183,118	03/31/2003	01/01/2028
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			4	4.A	880,182	100.3910	883,624	880,182	880,182					6.370	6.454	MON	4,672	56,068	09/24/2003	10/01/2028
525ESC-13-3	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.0000								4.500	0.000	JJ		5,627		07/26/2042
525ESC-1H-2	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC				6. *		0.0000								5.500	0.000	AO		14,627		04/04/2046
525ESC-1L-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75				6. *		0.0000								5.750	0.000	AO		4,865		04/25/2042
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07				6. *		0.0000								0.000	0.000	JAJO		4,782		04/18/2042
525ESC-3F-4	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC				6. *		0.0000								6.625	0.000	JJ		24,043		01/18/2042
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87				6. *		0.0000								5.875	0.000	MN		38,815		11/17/2042
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8				6. *		0.0000								4.800	0.000	MS		14,622		03/13/2044
526057-BV-5	LENNAR CORP CO.GUARNT			1	2.B FE	17,055,000	99.8830	16,980,065	17,000,000	17,001,331		(7,623)			4.750	4.704	MN	69,535	807,500	10/21/2016	05/30/2025
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC			1	4.A	2,098,656	102.1220	2,143,189	2,098,656	2,098,656					6.850	6.945	MON	6,389	143,758	04/07/2010	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC			1	4.A	2,968,122	102.9960	3,057,047	2,968,122	2,968,122					7.050	7.153	MON	9,300	209,247	04/07/2010	05/15/2034
53079E-BF-0	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	64,796,050	85.7280	55,723,242	65,000,000	64,838,846		4,811			4.850	4.870	FA	1,313,542	3,152,500	10/28/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	26,867,286	97.9400	26,720,070	27,282,000	27,089,030		41,869			4.569	4.762	FA	519,381	1,246,515	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP INC CO.GUARNT			2	2.B FE	9,059,213	74.6620	6,756,947	9,050,000	9,058,267		(197)			4.500	4.494	JD	18,100	407,250	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	21,815,402	72.7550	14,041,735	19,300,000	21,575,113		(57,331)			3.951	3.262	AO	160,981	762,543	08/12/2020	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC SERIES 144A			1	2.B FE	40,033,700	67.0780	26,831,060	40,000,000	40,032,147		(458)			3.950	3.946	MN	201,889	1,580,000	04/28/2020	05/15/2060
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1 SERIES E				2.B	80,000,000	96.7100	77,368,000	80,000,000	80,000,000					3.940	3.941	AO	534,089	3,152,000	03/24/2017	04/30/2027
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	27,421,350	83.8690	23,064,009	27,500,000	27,454,684		7,424			2.050	2.081	MS	165,993	563,750	09/18/2020	09/15/2030
531968-AA-3	LIGHT & WONDER INTER SERIES 144A			1	4.A FE	7,832,500	102.9620	7,845,720	7,620,000	7,814,158		(18,342)			7.500	6.700	MS	190,500	388,367	08/08/2024	09/01/2031
532457-AM-0	ELI LILLY & CO SR UNSEC				1.E FE	5,130,000	100.8780	5,043,920	5,000,000	5,004,451		(10,262)			7.125	6.903	JD	29,688	356,250	12/12/2000	06/01/2025
532457-AP-3	ELI LILLY & CO SR UNSEC			1	1.E FE	14,141,860	109.9550	15,393,727	14,000,000	14,079,623		(4,981)			6.770	6.695	JJ	473,900	947,800	07/26/2002	01/01/2036
532457-AZ-1	ELI LILLY & CO SR UNSEC			1	1.E FE	29,845,200	102.3050	30,691,589	30,000,000	29,973,629		10,995			5.500	5.543	MS	485,833	1,650,000	03/07/2007	03/15/2027
532457-BA-5	ELI LILLY & CO SR UNSEC			1	1.E FE	14,906,700	102.9700	15,445,432	15,000,000	14,943,524		3,162			5.550	5.593	MS	245,125	832,500	03/07/2007	03/15/2037
532457-BC-1	ELI LILLY & CO SR UNSEC			1	1.E FE	15,347,945	106.2860	16,474,398	15,500,000	15,399,662		5,048			5.950	6.023	MN	117,843	922,250	03/03/2009	11/15/2037
532457-BJ-6	ELI LILLY & CO SR UNSEC			1	1.E FE	18,854,915	78.8350	15,057,520	19,100,000	18,906,937		6,251			3.700	3.772	MS	235,567	706,700	03/09/2015	03/01/2045
532457-BR-8	ELI LILLY & CO SR UNSEC			1	1.E FE	5,495,110	79.9040	4,414,668	5,525,000	5,499,784		689			3.950	3.981	MN	27,886	218,238	05/04/2017	05/15/2047
532457-BT-4	ELI LILLY & CO SR UNSEC			2	1.E FE	29,831,700	78.2290	23,468,707	30,000,000	29,851,699		3,597			3.950	3.982	MS	348,917	1,185,000	02/20/2019	03/15/2049
532457-BY-3	ELI LILLY & CO			2	1.E FE	99,609,000	56.2020	56,201,890	100,000,000	99,654,052		9,999			2.250	2.268	MN	287,500	2,250,000	04/24/2020	05/15/2050
532457-CG-1	ELI LILLY & CO			1	1.E FE	23,187,600	90.5300	22,632,395	25,000,000	23,203,163		13,587			4.875	5.373	FA	419,792	487,500	12/17/2024	02/27/2053
532457-CM-8	ELI LILLY & CO			1	1.E FE	1,445,685	91.9010	1,378,516	1,500,000	1,445,908		223			5.000	5.243	FA	29,583		10/23/2024	02/09/2054
532716-AK-3	L BRANDS INC				4.A FE	385,815	100.9550	429,058	425,000	389,127		3,019			6.950	8.400	MS	9,846	29,538	11/16/2023	03/01/2033
534187-AR-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	1,484,871	101.7760	3,587,587	3,525,000	1,851,005		55,022			6.150	15.019	AO	50,584	216,788	03/31/2009	04/07/2036
534187-BE-8	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	19,793,280	99.5530	19,736,284	19,825,000	19,824,315		3,653			3.350	3.369	MS	206,621	664,138	03/04/2015	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	8,614,823	98.0080	8,453,171	8,625,000	8,622,922		1,189			3.625	3.640	MS	94,665	312,656	12/05/2016	12/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	28,839,568	77.6200	21,791,844	28,075,000	28,783,635		(21,343)			4.350	4.167	MS	407,088	1,221,263	10/20/2021	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			1	2.B FE	12,252,489	96.3500	11,564,846	12,003,000	12,096,445		(29,979)			3.800	3.516	JD	38,010	456,114	05/07/2019	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2.B FE	16,108,230	90.0200	14,515,701	16,125,000	16,116,071		1,616			3.050	3.062	JJ	226,780	491,813	08/12/2019	01/15/2030
53621@-AK-2	LION INDUSTRIAL PROP-L.P. A-SR-UNSEC				2.A	15,000,000	95.6280	14,344,200	15,000,000	15,000,000					3.700	3.700	MN	70,917	555,000	11/15/2017	11/15/2027
53621@-AL-0	LION INDUSTRIAL PROP-L.P. B-SR-UNSEC				2.A	40,000,000	95.8400	38,336,000	40,000,000	40,000,000					3.700	3.699	JJ	678,333	1,480,000	01/16/2018	01/16/2028
53621@-AP-1	LION INDUSTRIAL PROP-L.P. SR-UNSEC				2.A	40,000,000	95.1330	38,053,200	40,000,000	40,000,000					4.520	4.520	MS	577,556	1,808,000	09/06/2018	09/06/2030
53621@-BA-3	LION INDUSTRIAL PROP-L.P.				2.A	24,607,500	86.6400	21,319,938	24,607,500	24,607,500					3.140	3.140	MS	253,266	785,000	02/28/2022	03/03/2032
53621@-BB-1	LION INDUSTRIAL PROP-L.P.				2.A	11,000,000	84.9840	9,348,240	11,000,000	11,000,000					3.140	3.140	MN	41,256	345,400	02/17/2022	05/17/2032
53621@-BC-9	LION INDUSTRIAL PROP-L.P.				2.A	10,000,000	81.5160	8,151,600	10,000,000	10,000,000					3.240	3.240	MN	39,600	324,000	05/11/2022	05/17/2034
53621@-BG-0	LION INDUSTRIAL PROP-L.P.				2.A	22,000,000	98.3090	21,627,980	22,000,000	22,000,000					5.390	5.390	FA	490,789	1,185,800	01/19/2023	02/02/2033
53621@-BL-9	LION INDUSTRIAL PROP-L.P.				2.A	25,000,000	106.0970	26,524,250	25,000,000	25,000,000					6.530	6.530	JD	68,021	1,632,500	11/03/2023	12/15/2033
53621@-BQ-8	LION INDUSTRIAL PROP-L.P.				2.A	32,000,000	97.8990	31,327,680	32,000,000	32,000,000					5.550	5.549	MS	547,600		08/22/2024	09/10/2034
536797-AE-3	LITHIA MOTORS INC SERIES 144A			1	3.B FE	14,237,558	96.7560	14,948,741	15,450,000	14,718,381		217,867			4.625	6.408	JD	31,758	714,563	11/16/2023	12/15/2027
536797-AF-0	LITHIA MOTORS INC SERIES 144A			1	3.B FE	170,180	90.6710	181,342	200,000	173,927		3,365			4.375	7.065	JJ	4,035	8,750	11/16/2023	01/15/2031
536797-AG-8	LITHIA MOTORS INC SERIES 144A			1	3.B FE	107,350	91.3380	114,173	125,000	110,391		2,739			3.875	6.999	JD	404	4,844	11/16/2023	06/01/2029
537008-C#-9	LITTELFUSE-INC				2.B	16,000,000	91.9990	14,719,840	16,000,000	16,000,000					4.330	4.330	JD	1,924	1,039,200	04/22/2022	06/30/2032
537008-C@-1	LITTELFUSE-INC B-SR-UNSEC				2.B	12,000,000	92.3820	11,085,840	12,000,000	12,000,000					3.780	3.780	FA	171,360	453,600	01/16/2018	02/15/2030
538034-AV-1	LIVE NATION ENTERTAINMEN SERIES 144A			1	3.B FE	31,986,025	101.0990	31,062,605	30,725,000	31,017,326		(222,718)			6.500	5.592	MN	255,188	1,997,125	10/20/2022	05/15/2027
539830-BB-4	LOCKHEED MARTIN CORP				1.F FE	15,146,468	83.3410	12,794,557	15,352,000	15,154,839		6,302			4.070	4.166	JD	27,770	624,826	12/16/2022	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP			2	1.F FE	16,134,722	87.6700	14,558,420	16,606,000	16,215,658		30,606			3.600	3.882	FA	200,933	597,816	04/14/2022	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP SR UNSEC			1	1.F FE	2,044,930	78.8170	1,812,791	2,300,000	2,092,362		6,243			3.800	4.485	MS	29,133	87,400	12/23/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1.F FE	15,652,961	99.0600	15,451,398	15,598,000	15,602,174		(7,904)			3.550	3.497	JJ	255,331	553,729	11/21/2016	01/15/2026
539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC			1	1.F FE	155,436,692	79.1000	122,425,243	154,773,000	155,368,049		(12,066)			4.090	4.066	MS	1,863,897	6,330,216	10/30/2017	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP			1	1.F FE	35,232,576	62.5920	21,144,052	33,781,000	35,097,097		(37,597)			2.800	2.586	JD	42,039	945,868	09/21/2021	06/15/2050
539830-BR-9	LOCKHEED MARTIN CORP			1	1.F FE	16,485,480	92.8890	15,326,682	16,500,000	16,488,351		1,323			3.900	3.911	JD	28,600	643,500	04/21/2022	06/15/2032
539830-BS-7	LOCKHEED MARTIN CORP			1	1.F FE	25,821,120	79.9120	20,777,063	26,000,000	25,828,119		3,098			4.150	4.190	JD	47,956	1,079,000	04/21/2022	06/15/2053
539830-BW-8	LOCKHEED MARTIN CORP			1	1.F FE	1,552,635	101.0590	1,515,878	1,500,000	1,551,704		(931)			5.250	4.716	JJ	36,313		10/23/2024	01/15/2033
539830-CA-5	LOCKHEED MARTIN CORP			1	1.F FE	1,926,120	97.0340	1,940,690	2,000,000	1,932,536		5,731			4.750	5.220	FA	35,889	95,000	11/17/2023	02/15/2034
539830-CB-3	LOCKHEED MARTIN CORP			1	1.F FE	49,860,989	94.2000	47,099,890	50,000,000	49,861,652		663			5.200	5.218	FA	982,222		12/17/2024	02/15/2055
54233*-AE-6	LONE STAR TRANSMISSION-LLC E-SR-SEC			1	1.F PL	55,000,000	83.0460	45,675,300	55,000,000	55,000,000					4.420	4.420	JD	101,292	2,431,000	07/17/2014	06/15/2044
54233*-AF-3	LONE STAR TRANSMISSION-LLC F-SR-UNSEC				1.F PL	50,000,000	65.8260	32,913,000	50,000,000	50,000,000					3.440	3.440	JD	71,667	1,720,000	12/12/2019	12/15/2049
54400#-AE-9	LORD-ABBETT & CO. LLC SR-UNSEC				2.A	50,000,000	99.1840	49,592,000	50,000,000	50,000,000					4.100	4.100	MS	592,222	2,050,000	08/12/2015	09/17/2025
546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	50,750,363	93.6010	47,736,419	51,000,000	50,823,561		6,991			5.125	5.157	MN	333,979	2,613,750	11/10/2010	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	13,154,600	85.1750	11,285,623	13,250,000	13,175,954		2,399			4.650	4.695	MN	78,727	616,125	11/06/2013	11/15/2043
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	7,596,732	98.9990	7,523,899	7,600,000	7,599,719		366			3.300	3.305	AO	62,700	250,800	09/21/2015	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	8,318,090	82.6230	6,878,329	8,325,000	8,319,395		163			4.375	4.380	AO	91,055	364,219	09/21/2015	10/01/2045
548661-DH-7	LOWE'S COS INC SR UNSEC			1	2.A FE	19,991,921	99.0520	19,909,491	20,100,000	20,091,165		12,269			3.375	3.439	MS	199,744	678,375	09/15/2015	09/15/2025
548661-DN-4	LOWE'S COS INC SR UNSEC			1	2.A FE	39,812,072	73.9890	29,632,449	40,050,000	39,856,386		5,878			3.700	3.733	AO	312,835	1,481,850	04/12/2016	04/15/2046
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2.A FE	11,608,609	95.2250	11,069,957	11,625,000	11,617,289		1,647			3.650	3.667	AO	101,364	424,313	04/03/2019	04/05/2029
548661-DU-8	LOWE S COS INC			1	2.A FE	14,529,628	98.1100	14,324,013	14,600,000	14,559,310		6,675			4.500	4.560	AO	138,700	657,000	03/24/2020	04/15/2030
548661-DY-0	LOWE'S COS INC			1	2.A FE	19,043,000	83.6670	16,733,356	20,000,000	19,362,933		101,980			1.700	2.291	AO	71,778	340,000	10/08/2021	10/15/2030
548661-DZ-7	LOWE'S COS INC			1	2.A FE	9,190,984	62.1700	5,719,672	9,200,000	9,191,781		209			3.000	3.005	AO	58,267	276,000	10/07/2020	10/15/2050
548661-EA-1	LOWE S COS INC			1	2.A FE	26,456,960	86.8570	22,582,831	26,000,000	26,303,872		(47,155)			2.625	2.413	AO	170,625	682,500	08/31/2021	04/01/2031
548661-EE-3	LOWE S COS INC			1	2.A FE	19,980,405	68.6170	13,723,406	20,000,000	19,982,880		795			2.800	2.806	MS	164,889	560,000	09/16/2021	09/15/2041
548661-EH-6	LOWE S COS INC			1	2.A FE	19,996,600	91.5780	18,315,566	20,000,000	19,997,523		293			3.750	3.752	AO	187,500	750,000	03/22/2022	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-EM-5	LOWE S COS INC			1	2.A FE	11,918,860	96.0990	11,531,852	12,000,000	11,919,066		206			5.625	5.673	AO	142,500		12/17/2024	04/15/2053
548661-EQ-6	LOWE S COS INC			1	2.A FE	20,007,200	99.4230	19,785,273	19,900,000	20,006,364		(301)			5.150	5.070	JJ	512,425	509,850	12/17/2024	07/01/2033
54866@-AB-4	LOWES HOME CENTERS INC LEASE- SUB-SEC				2.A	5,669,158	92.7570	5,891,868	6,351,939	5,883,125		62,998			4.154	5.350	MON	10,994		05/14/2021	09/15/2031
55261F-AR-5	M&T BANK CORPORATION			1	2.A FE	24,403,250	95.7650	23,941,279	25,000,000	24,407,984		4,734			5.053	5.520	JJ	540,390		12/17/2024	01/27/2034
55261F-AV-6	M&T BANK CORPORATION SERIES MTN			1	1.F FE	19,771,600	96.8780	19,375,644	20,000,000	19,772,124		524			5.385	5.587	JJ	41,883		12/17/2024	01/16/2036
55279H-AK-6	MANUF & TRADERS TRUST CO SR UNSEC			1	1.G FE	7,966,068	99.7770	7,957,213	7,975,000	7,974,900		1,011			2.900	2.913	FA	93,152	231,275	02/03/2015	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO SUBORD				1.G FE	8,971,949	96.2370	8,637,290	8,975,000	8,974,096		324			3.400	3.404	FA	113,584	305,150	08/14/2017	08/17/2027
552953-CK-5	MGM RESORTS INTL			1	3.C FE	7,400,000	99.8740	7,390,705	7,400,000	7,400,000					6.125	6.125	MS	130,939		09/03/2024	09/15/2029
55336V-AK-6	MPLX LP SR UNSEC			2	2.B FE	14,201,387	98.5160	14,013,846	14,225,000	14,219,169		2,532			4.125	4.145	MS	195,594	586,781	02/07/2017	03/01/2027
55336V-AL-4	MPLX LP SR UNSEC			2	2.B FE	8,813,230	88.7800	7,879,194	8,875,000	8,821,897		1,248			5.200	5.246	MS	153,833	461,500	02/07/2017	03/01/2047
55336V-BQ-2	MPLX LP			1	2.B FE	4,521,063	87.5030	3,959,502	4,525,000	4,522,654		382			2.650	2.660	FA	45,300	119,913	08/11/2020	08/15/2030
55336V-BX-7	MPLX LP			1	2.B FE	1,203,060	98.5570	1,182,685	1,200,000	1,203,050		(10)			5.500	5.464	JD	5,500	35,017	10/23/2024	06/01/2034
55342U-AH-7	MPT OPER PARTNERSP/FINL CO.GUARNT			1	5.A FE	49,844,280	84.3080	42,238,383	50,100,000	49,968,356		26,348			5.000	5.069	AO	528,833	2,505,000	11/29/2023	10/15/2027
55342U-AJ-3	MPT OPER PARTNERSP FINL			1	5.A FE	4,586,438	71.6550	3,278,213	4,575,000	4,578,298		(1,964)			4.625	4.577	FA	88,164	211,594	04/30/2020	08/01/2029
55342U-AM-6	MPT OPER PARTNERSP FINL			1	5.A FE	15,206,250	63.0110	9,451,604	15,000,000	15,098,409		(28,749)			3.500	3.282	MS	154,583	525,000	01/22/2021	03/15/2031
55354G-AL-4	MSCI INC SERIES 144A			1	2.C FE	21,368,818	91.5550	23,422,409	25,583,000	22,274,587		427,803			3.875	6.463	JD	82,612	991,341	10/31/2022	02/15/2031
55384@-AB-4	MTD PRODUCTS INC.				2.A	30,000,000	93.3630	28,008,900	30,000,000	30,000,000					3.520	3.520	JJ	445,867	1,056,000	07/28/2016	07/28/2028
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC				6. *	0.0000			58,602,344		3,300,699		10,683,180		13.700	52.412	FA	3,322,916	7,382,481	08/05/2024	02/05/2026
55422@-AE-2	MDC INTERMEDIATE HOLDINGS II L DDTL				4.B Z	1,889,996	96.9300	1,846,450	1,904,931	1,892,866		2,871			12.250	0.000	N/A	8,382	228,862	12/31/2024	02/06/2030
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC				2.A PL	54,306,008	89.1370	48,406,746	54,306,008	54,306,008					5.060	5.060	JD	114,495	2,747,883	04/28/2016	06/15/2047
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC				1.D	29,381,692	90.6230	26,366,957	29,095,216	29,331,469		(7,306)			4.740	4.705	MON	61,294	1,379,116	07/17/2018	01/15/2050
55903V-BB-8	WARNERMEDIA HOLDINGS INC SERIES WI			1	2.C FE	15,350,000	93.0450	14,282,400	15,350,000	15,350,000					4.054	4.054	MS	183,230	622,289	05/01/2023	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC SERIES			1	2.C FE	20,125,000	88.1210	17,734,293	20,125,000	20,125,000					4.279	4.279	MS	253,560	861,149	05/01/2023	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC SERIES WI			1	2.C FE	9,100,000	80.2880	7,306,228	9,100,000	9,100,000					5.050	5.050	MS	135,312	459,550	05/01/2023	03/15/2042
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A			1	4.C FE	11,085,826	75.5010	8,305,100	11,000,000	10,991,014		(28,519)			5.250	5.031	MN	96,250	572,250	07/10/2024	05/01/2028
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED			1	1.B FE	20,355,411	94.0790	18,556,986	19,725,000	19,990,013		(34,444)			3.300	2.925	MS	182,621	650,925	02/27/2013	03/20/2032
56081#-AT-7	INOVALON HOLDINGS INC 13-SR-SEC			1	1.F FE	32,000,000	99.3390	31,788,480	32,000,000	32,000,000					4.190	4.189	JD	70,764	1,340,800	09/10/2013	12/10/2025
56081#-BD-1	INOVALON HOLDINGS INC SR				1.F FE	15,000,000	91.1840	13,677,600	15,000,000	15,000,000					3.750	3.750	JD	32,813	562,500	08/25/2015	12/10/2030
56081#-BP-4	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	8,500,000	82.0950	6,978,075	8,500,000	8,500,000					4.010	4.010	JD	19,883	340,850	06/11/2018	12/10/2038
56081#-BS-8	INOVALON HOLDINGS INC SR-UNSEC				1.F FE	12,000,000	79.3320	9,519,840	12,000,000	12,000,000					3.870	3.870	JD	27,090	464,400	08/12/2019	12/10/2039
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	5,067,633	82.1680	4,163,973	5,067,633	5,067,633					3.640	3.640	JD	10,760	184,462	07/10/2019	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	13,303,057	81.0310	10,779,600	13,303,057	13,303,057					3.610	3.610	JD	28,014	480,240	07/10/2019	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC				1.G FE	9,411,319	82.1850	7,734,692	9,411,319	9,411,319					3.640	3.640	JD	19,983	342,572	10/10/2019	12/10/2043
56081*-AF-1	MAJOR LEAGUE BASEBALL FACILITY SR-UNSEC				1.G FE	39,000,000	91.9720	35,869,080	39,000,000	39,000,000					3.650	3.650	JD	83,038	1,423,500	06/10/2020	12/10/2030
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY				1.G FE	21,900,000	80.4860	17,626,434	21,900,000	21,900,000					3.230	3.230	JD	41,263	707,370	06/10/2021	12/10/2041
56081*-AJ-3	MAJOR LEAGUE BASEBALL FACILITY				1.G FE	4,800,000	77.0310	3,697,488	4,800,000	4,800,000					3.390	3.390	JD	9,492	162,720	06/10/2021	12/10/2046
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC			1	3.B	18,483,023	100.7010	18,612,589	18,483,023	18,483,023					7.003	7.105	MON	75,505	1,294,366	03/12/2008	12/10/2028
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A			1	2.A FE	57,109,000	67.2700	38,343,902	57,000,000	57,102,084		(2,153)			4.161	4.150	FA	896,002	2,371,770	10/21/2021	08/15/2051
565849-AB-2	MARATHON OIL CORP SR UNSEC			1	2.B FE	2,331,700	108.8330	2,176,654	2,000,000	2,140,373		(15,469)			6.800	5.602	MS	40,044	136,000	02/17/2005	03/15/2032
565849-AE-6	MARATHON OIL CORP SR UNSEC			1	2.B FE	34,947,180	108.9570	37,127,184	34,075,000	34,640,619		(28,344)			6.600	6.407	AO	562,238	2,248,950	03/29/2010	10/01/2037
565849-AQ-9	MARATHON OIL CORP			1	1.G FE	3,995,868	101.6900	4,067,605	4,000,000	3,996,449		581			5.300	5.324	AO	53,000	107,767	03/26/2024	04/01/2029
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	10,281,648	82.9900	8,630,990	10,400,000	10,305,429		2,831			4.750	4.822	MS	145,456	494,000	09/02/2014	09/15/2044
56585A-BC-5	MARATHON PETROLEUM CORP SR UNSEC			2	2.B FE	48,938,243	100.5440	47,255,554	47,000,000	47,511,438		(281,163)			5.125	4.458	JD	107,056	2,408,750	05/22/2019	12/15/2026
56585A-BD-3	MARATHON PETROLEUM CORP SERIES WI			1	2.B FE	1,945,920	96.4830	1,929,653	2,000,000	1,948,716		2,796			3.800	4.660	AO	19,000		10/23/2024	04/01/2028
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC				5.C	4,914,416	87.4400	4,357,245	4,983,125	4,949,388		10,426			11.250	11.769	MJSD	1,557	892,729	09/30/2024	09/02/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
570535-AG-9	MARKEL CORP SR UNSEC				2.B FE	3,893,344	107.0520	5,266,980	4,920,000	4,248,006		41,179			7.350	9.552	FA	136,612	361,620	06/16/2009	08/15/2034
570535-AP-9	MARKEL CORP SR UNSEC			1	2.B FE	28,075,077	88.1130	23,759,759	26,965,000	27,871,067		(31,517)			5.000	4.721	MS	340,808	1,348,250	10/18/2017	03/30/2043
570535-AQ-7	MARKEL CORP SR UNSEC			1	2.B FE	28,174,063	87.4530	24,032,141	27,480,000	28,067,282		(16,210)			5.000	4.836	AO	328,233	1,374,000	06/02/2017	04/05/2046
570535-AR-5	MARKEL CORP SR UNSEC			1	2.B FE	33,948,164	96.5260	32,876,805	34,060,000	34,024,177		11,834			3.500	3.539	MN	198,683	1,192,100	11/29/2017	11/01/2027
570535-AS-3	MARKEL CORP SR UNSEC			1	2.B FE	19,683,101	78.2960	15,424,219	19,700,000	19,685,369		344			4.300	4.305	MN	141,183	847,100	12/04/2017	11/01/2047
570535-AX-2	MARKEL CORP			1	2.B FE	82,107,358	66.2550	53,454,555	80,680,000	82,008,629		(31,677)			3.450	3.355	MN	417,519	2,783,460	09/30/2021	05/07/2052
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik				4.A Z	42,447,023	91.0500	39,314,452	43,178,970	42,906,668		(121,389)			11.000	11.603	MJSD	13,194	1,487,424	12/31/2024	05/15/2026
57161T-AN-1	MARQUETTE UNIVERSITY				1.F FE	22,000,000	76.5150	16,833,263	22,000,000	22,000,000					3.841	3.841	AO	211,255	845,020	05/20/2020	10/01/2050
57169*-AU-1	MARS INCORPORATED K-SR-UNSEC			1	1.E	34,000,000	97.0410	32,993,940	34,000,000	34,000,000					3.990	3.990	AO	301,467	1,271,600	10/11/2012	10/11/2027
57169*-AZ-0	MARS INC.				1.E	20,000,000	87.8780	17,575,600	20,000,000	20,000,000					3.670	3.669	MS	191,656	594,000	09/27/2016	09/27/2031
57169*-BA-4	MARS INC.				1.E	36,000,000	82.0710	29,545,560	36,000,000	36,000,000					4.040	4.039	MS	379,760	1,202,400	09/27/2016	09/27/2036
57169*-BB-2	MARS INC.				1.E	50,000,000	77.7160	38,858,000	50,000,000	50,000,000					4.270	4.270	MS	557,472	1,785,000	09/27/2016	09/27/2041
57169*-BC-0	MARS INC.				1.E	40,000,000	75.3390	30,135,600	40,000,000	40,000,000					4.450	4.450	MS	464,778	1,500,000	09/27/2016	09/27/2046
57169*-BH-9	MARS INC.				1.E	45,000,000	94.8240	42,670,800	45,000,000	45,000,000					4.280	4.280	MS	486,850	1,633,500	03/29/2017	03/29/2029
57169*-BK-2	MARS INC.				1.E	45,000,000	91.1380	41,012,100	45,000,000	45,000,000					4.430	4.430	MS	503,913	1,701,000	03/29/2017	03/29/2032
57169*-BM-8	MARS INC.				1.E	25,000,000	84.2010	21,050,250	25,000,000	25,000,000					4.920	4.920	MS	310,917	1,067,500	03/29/2017	03/29/2042
571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC				1.G FE	22,425,170	104.3350	23,996,981	23,000,000	22,705,456		24,716			5.875	6.066	FA	563,021	1,351,250	07/12/2006	08/01/2033
571748-AX-0	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	19,347,665	99.8040	19,461,744	19,500,000	19,496,748		17,070			3.500	3.590	MS	210,438	682,500	09/18/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	9,992,300	99.0570	9,905,749	10,000,000	9,998,962		833			3.750	3.759	MS	111,458	375,000	09/09/2015	03/14/2026
571748-BC-5	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	20,311,319	83.5230	17,101,300	20,475,000	20,336,981		3,622			4.350	4.398	JJ	373,583	890,663	02/22/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR UNSEC			1	1.G FE	1,991,880	81.0090	1,620,188	2,000,000	1,992,953		177			4.200	4.224	MS	28,000	84,000	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	1.G FE	9,203,240	98.2040	8,666,520	8,825,000	8,996,611		(39,459)			4.375	3.841	MS	113,683	386,094	03/20/2019	03/15/2029
571748-BH-4	MARSH & MCLENNAN COS INC SR UNSEC			2	1.G FE	699,377	92.5740	648,019	700,000	699,572		21			4.750	4.756	MS	9,790	33,250	01/08/2019	03/15/2039
571748-BN-1	MARSH & MCLENNAN COS INC			1	1.G FE	44,665,273	86.2900	38,873,756	45,050,000	44,823,759		35,580			2.250	2.342	MN	129,519	1,013,625	05/04/2020	11/15/2030
571748-BP-6	MARSH & MCLENNAN COS INC			1	1.G FE	14,382,144	83.8300	12,071,506	14,400,000	14,387,194		1,674			2.375	2.389	JD	15,200	342,000	12/01/2021	12/15/2031
571748-BR-2	MARSH & MCLENNAN COS INC			1	1.G FE	10,746,324	103.3940	11,166,521	10,800,000	10,756,681		4,184			5.750	5.814	MN	103,500	621,000	11/17/2023	11/01/2032
571748-BS-0	MARSH & MCLENNAN COS INC			1	1.G FE	6,980,205	106.7910	7,528,750	7,050,000	6,982,070		881			6.250	6.324	MN	73,438	440,625	10/24/2022	11/01/2052
571748-CD-2	MARSH & MCLENNAN COS INC			1	1.G FE	34,812,569	95.7580	33,611,202	35,100,000	34,812,649		80			5.400	5.456	MS	279,045		12/17/2024	03/15/2055
573284-AT-3	MARTIN MARIETTA MATERIAL SR UNSEC			1	2.B FE	23,142,000	96.5320	22,395,359	23,200,000	23,180,662		6,110			3.500	3.530	JD	36,089	812,000	12/06/2017	12/15/2027
573284-AV-8	MARTIN MARIETTA MATERIAL			1	2.B FE	5,070,950	88.4700	4,423,499	5,000,000	5,044,501		(8,503)			2.500	2.307	MS	36,806	125,000	10/19/2021	03/15/2030
573284-AW-6	MARTIN MARIETTA MATERIAL			1	2.B FE	858,940	85.0500	850,497	1,000,000	862,308		3,368			2.400	4.886	JJ	11,067		10/23/2024	07/15/2031
573284-BA-3	MARTIN MARIETTA MATERIAL			1	2.B FE	14,889,900	98.1920	14,728,811	15,000,000	14,890,865		965			5.150	5.244	JD	122,313		10/31/2024	12/01/2034
57456#-AA-3	MAS RNG (Senior)				2.C PL	15,582,347	77.3340	12,050,452	15,582,347	15,582,347					3.650	3.649	JD	17,379	568,756	12/23/2021	12/31/2039
57456#-AB-1	MAS RNG HOLDINGS				2.C PL	37,780,849	83.8060	31,662,619	37,780,849	37,780,849					3.650	3.650	JD	3,831	2,064,671	12/16/2021	12/31/2039
574599-BQ-8	MASCO CORP			1	2.B FE	15,586,800	83.4550	13,519,779	16,200,000	15,689,086		69,068			2.000	2.522	FA	122,400	324,000	11/17/2023	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC			1	2.A FE	59,799,600	99.3090	59,585,497	60,000,000	59,859,004		5,789			5.900	5.924	MN	452,333	3,540,000	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC UNSEC			1	2.A FE	18,000,000	76.4080	13,753,434	18,000,000	18,000,000					4.004	4.004	FA	272,272	720,720	08/02/2016	08/15/2046
575718-AE-1	MASS INSTITUTE OF TECH UNSEC			1	1.A FE	11,750,000	88.7930	10,433,168	11,750,000	11,750,000					3.959	3.959	JJ	232,591	465,183	09/22/2014	07/01/2038
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	5,733,120	74.6610	4,479,656	6,000,000	5,747,429		2,069			4.500	4.735	AO	57,000	270,000	02/08/2017	04/15/2065
575767-AL-2	MASS MUTUAL LIFE INS CO SUBORD				1.D FE	24,847,250	80.7530	20,188,185	25,000,000	24,851,530		596			4.900	4.932	AO	306,250	1,225,000	03/20/2017	04/01/2077
575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A				1.D FE	101,295,108	66.7570	66,539,577	99,675,000	101,142,659		(37,384)			3.375	3.288	AO	710,184	3,364,031	10/05/2020	04/15/2050
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	4,948,300	83.0720	4,153,594	5,000,000	4,968,425		5,179			1.550	1.665	AO	17,653	77,500	02/01/2021	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	25,012,100	84.6340	21,158,431	25,000,000	25,008,959		(1,346)			2.150	2.144	MS	167,222	537,500	11/01/2021	03/09/2031
57636Q-AP-9	MASTERCARD INC			1	1.D FE	748,545	93.4480	700,859	750,000	749,178		142			3.350	3.373	MS	6,630	25,125	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1	1.E FE	3,096,032	84.5630	2,621,462	3,100,000	3,097,464		382			1.900	1.914	MS	17,343	58,900	03/02/2021	03/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57636Q-AT-1	MASTERCARD INC			1	1.D FE	14,758,897	64.6440	9,631,929	14,900,000	14,770,789		3,214			2.950	2.998	MS	129,423	439,550	03/02/2021	03/15/2051
57638P-AA-2	MASTERBRAND INC SERIES 144A			1	3.B FE	251,695	100.6890	251,723	250,000	251,566		(129)			7.000	6.836	JJ	8,944		07/10/2024	07/15/2032
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL				2.C PL	100,000,000	98.9910	98,991,000	100,000,000	100,000,000					5.630	5.669	MJSD	15,639	5,630,000	01/18/2023	06/30/2034
57736*-AR-2	MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC				4.B	5,500,000	92.7480	5,101,140	5,500,000	5,500,000					4.380	4.380	MN	19,406	240,900	05/30/2018	05/30/2028
57736*-AU-5	MAUI ELECTRIC CO-LTD SR-UNSEC				4.B	5,000,000	78.0360	3,901,800	5,000,000	5,000,000					4.210	4.210	MN	26,897	210,500	05/13/2019	05/15/2034
57736*-AZ-4	MAUI ELECTRIC CO-LTD				4.B	10,000,000	91.8160	9,181,600	10,000,000	10,000,000					6.250	6.250	FA	246,528	625,000	11/10/2022	02/09/2033
57763#-AA-1	MAURY SUSTAINABLE ENERGY PART				2.B Z	22,303,971	100.9750	22,521,435	22,303,971	22,303,971					6.460	6.547	MON	24,014	1,440,837	08/29/2023	08/25/2048
578454-AB-6	MAYO CLINIC UNSEC			1	1.C FE	52,577,077	82.2260	43,324,882	52,690,000	52,592,968		2,856			3.774	3.787	MN	254,089	1,988,521	09/26/2014	11/15/2043
578454-AC-4	MAYO CLINIC UNSEC			1	1.C FE	128,512,309	81.4050	104,930,488	128,900,000	128,581,008		8,197			4.000	4.016	MN	658,822	5,156,000	12/08/2015	11/15/2047
578454-AD-2	MAYO CLINIC UNSEC			1	1.C FE	51,946,886	81.5350	41,994,698	51,505,000	51,894,255		(7,653)			4.128	4.082	MN	271,672	2,126,126	10/03/2017	11/15/2052
579780-AQ-0	MCCORMICK & CO			1	2.B FE	13,763,756	88.3450	12,539,654	14,194,000	13,877,329		49,468			2.500	2.928	AO	74,913	354,850	05/02/2022	04/15/2030
579780-AS-6	MCCORMICK & CO			1	2.B FE	4,811,782	82.7880	4,015,207	4,850,000	4,825,763		3,694			1.850	1.937	FA	33,896	89,725	02/08/2021	02/15/2031
58013M-FC-3	MCDONALD S CORP SERIES MTN			2	2.A FE	25,688,900	83.9290	25,178,759	30,000,000	25,730,685		38,227			4.450	5.576	MS	445,000	445,000	12/17/2024	03/01/2047
58013M-FK-5	MCDONALD'S CORP SR UNSEC			2	2.A FE	28,925,967	72.0890	20,545,484	28,500,000	28,878,938		(11,197)			3.625	3.538	MS	344,375	1,033,125	03/03/2020	09/01/2049
58013M-FM-1	MCDONALD S CORP SERIES MTN			1	2.A FE	25,059,500	87.4100	21,852,452	25,000,000	25,036,327		(7,423)			2.125	2.092	MS	177,083	531,250	10/08/2021	03/01/2030
58013M-FQ-2	MCDONALD S CORP SERIES MTN			1	2.A FE	22,145,900	93.8030	18,760,609	20,000,000	21,381,131		(245,471)			3.600	2.200	JJ	360,000	720,000	10/20/2021	07/01/2030
58013M-FS-8	MCDONALD S CORP			1	2.A FE	4,181,352	97.3220	4,087,516	4,200,000	4,184,941		1,599			4.600	4.656	MS	60,107	193,200	09/06/2022	09/09/2032
58013M-FW-9	MCDONALD S CORP			1	2.A FE	2,065,119	95.8030	2,011,859	2,100,000	2,065,326		207			5.450	5.566	FA	43,555		10/23/2024	08/14/2053
58013M-FY-5	MCDONALD S CORP SERIES GMTN			1	2.A FE	20,482,000	101.0390	20,207,783	20,000,000	20,480,463		(1,537)			5.200	4.871	MN	127,111		12/17/2024	05/17/2034
581557-BT-1	MCKESSON CORP			1	1.G FE	1,725,518	100.3180	1,755,560	1,750,000	1,730,985		4,820			4.900	5.241	JJ	39,540	92,896	11/17/2023	07/15/2028
58278L-A*-7	MCREIF SUBREIT LLC SR-UNSEC				2.A Z	29,965,561	99.6580	29,863,079	29,965,561	29,965,561					6.750	6.751	MN	309,020	2,314,165	11/06/2020	12/31/2025
58278L-A@-5	(M360 ADVISORS) MCREIF SUBREIT				2.A Z	32,963,389	98.1410	32,350,600	32,963,389	32,963,389					5.000	5.000	AO	347,947	2,350,218	10/13/2021	10/15/2026
582839-AF-3	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	4,998,650	102.6090	5,130,455	5,000,000	4,999,398		25			5.900	5.901	MN	49,167	295,000	10/29/2009	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION C CO.GUARNT			1	1.G FE	8,421,462	99.5860	8,390,089	8,425,000	8,424,646		393			4.125	4.130	MN	44,407	347,531	10/29/2015	11/15/2025
583334-AB-3	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	13,990,482	106.3030	15,052,558	14,160,000	14,079,165		7,523			6.800	6.895	MN	123,035	962,880	01/03/2005	11/15/2032
585055-BT-2	MEDTRONIC INC CO.GUARNT			1	1.G FE	16,904,251	93.8560	16,143,159	17,200,000	16,965,523		17,414			4.375	4.541	MS	221,569	752,500	11/17/2023	03/15/2035
585055-BU-9	MEDTRONIC INC CO.GUARNT			1	1.G FE	53,139,600	88.7690	44,828,269	50,500,000	52,669,755		(67,401)			4.625	4.303	MS	687,712	2,335,625	11/29/2016	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC SERIES 20A				1.F FE	26,555,000	71.7770	19,060,365	26,555,000	26,555,000					3.626	3.625	FA	363,756	962,884	01/09/2020	08/15/2049
58528#-FU-6	MEIJER INC				1.F YE	25,000,000	86.0820	21,520,500	25,000,000	25,000,000					3.470	3.470	MS	284,347	867,500	09/01/2017	09/01/2037
586054-AA-6	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	16,138,840	94.2090	15,073,422	16,000,000	16,104,745		(4,006)			5.000	4.942	JJ	400,000	800,000	10/02/2014	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	71,504,226	80.9470	57,990,287	71,640,000	71,519,714		2,027			4.125	4.135	JJ	1,477,575	2,955,150	04/14/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING SR UNSEC			1	1.D FE	22,482,525	80.2320	18,052,305	22,500,000	22,485,113		234			4.200	4.204	JJ	472,500	945,000	04/28/2017	07/01/2055
589331-AS-6	MERCK & CO INC SR UNSEC			1	1.E FE	32,965,302	77.6320	27,386,276	35,277,000	33,557,789		63,578			3.600	3.980	MS	373,936	1,269,972	08/05/2013	09/15/2042
58933Y-AJ-4	MERCK & CO INC SR UNSEC			1	1.E FE	13,822,344	83.7380	11,659,629	13,924,000	13,847,135		2,679			4.150	4.193	MN	69,020	577,846	08/05/2013	05/18/2043
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	9,759,248	83.8660	9,455,863	11,275,000	10,210,820		172,921			1.450	3.340	JD	3,179	163,488	04/26/2022	06/24/2030
58933Y-BA-2	MERCK & CO INC			1	1.E FE	69,806,941	67.6940	48,621,251	71,825,000	70,086,451		87,739			2.350	2.536	JD	32,820	1,687,888	02/10/2022	06/24/2040
58933Y-BB-0	MERCK & CO INC			1	1.E FE	36,783,750	57.5670	21,299,829	37,000,000	36,713,274		(18,051)			2.450	2.420	JD	17,626	906,500	08/12/2020	06/24/2050
58933Y-BF-1	MERCK & CO INC			1	1.E FE	22,791,200	60.6050	15,151,214	25,000,000	22,926,527		47,849			2.750	3.212	JD	40,104	687,500	02/03/2022	12/10/2051
58933Y-BG-9	MERCK & CO INC			1	1.E FE	20,412,300	57.3490	20,072,193	35,000,000	20,491,087		69,405			2.900	5.552	JD	59,208	580,000	12/17/2024	12/10/2061
58933Y-BK-0	MERCK & CO INC			1	1.E FE	987,280	96.3430	963,427	1,000,000	987,539		259			4.500	4.682	MN	5,500	22,500	10/23/2024	05/17/2033
58933Y-BM-6	MERCK & CO INC			1	1.E FE	8,914,111	91.0270	8,146,954	8,950,000	8,914,989		549			5.000	5.026	MN	54,694	447,500	05/08/2023	05/17/2053
59022C-AJ-2	BANK OF AMERICA CORP SUBORD			1	2.A FE	18,745,388	103.5880	19,422,744	18,750,000	18,747,148		156			6.110	6.112	JJ	483,708	1,145,625	01/23/2007	01/29/2037
59081#-AC-8	MESSER INDS USA INC				2.B	60,000,000	99.6700	59,802,000	60,000,000	60,000,000					5.640	5.638	AO	761,400	1,833,000	03/15/2024	03/25/2034
59081#-AD-6	MESSER INDS USA INC				2.B	45,000,000	99.4910	44,770,950	45,000,000	45,000,000					5.740	5.741	AO	581,175	1,399,125	03/15/2024	03/25/2036
59156R-AE-8	METLIFE INC SR UNSEC			1	1.G FE	22,300,200	108.8470	32,654,040	30,000,000	25,545,107		367,382			6.500	9.171	JD	86,667	1,950,000	03/31/2009	12/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-AJ-7	METLIFE INC SR UNSEC			1	1.G FE	17,821,394	107.6380	25,079,661	23,300,000	19,869,614		224,495			6.375	8.681	JD	66,017	1,485,375	11/17/2023	06/15/2034
59156R-AM-0	METLIFE INC SR UNSEC			1	1.G FE	26,187,850	102.9000	38,072,945	37,000,000	29,862,396		405,568			5.700	8.509	JD	93,733	2,109,000	11/17/2023	06/15/2035
59156R-AY-4	METLIFE INC SR UNSEC			1	1.G FE	3,939,760	102.0660	4,082,641	4,000,000	3,955,754		1,600			5.875	5.983	FA	94,653	235,000	08/03/2010	02/06/2041
59156R-BD-9	METLIFE INC SR UNSEC			1	1.G FE	19,784,048	82.9640	16,592,884	20,000,000	19,842,546		5,925			4.125	4.189	FA	316,250	825,000	08/16/2012	08/13/2042
59156R-BG-2	METLIFE INC SR UNSEC			1	1.G FE	19,875,200	90.7900	18,157,977	20,000,000	19,902,395		3,088			4.875	4.915	MN	130,000	975,000	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSEC			1	1.G FE	10,093,820	88.2870	8,828,746	10,000,000	10,075,261		(2,241)			4.721	4.690	MJSD	20,982	472,100	09/30/2014	12/15/2044
59156R-BN-7	METLIFE INC SR UNSEC			1	1.G FE	44,917,735	80.0460	37,221,307	46,500,000	45,216,459		38,812			4.050	4.254	MS	627,750	1,883,250	12/16/2015	03/01/2045
59156R-BR-8	METLIFE INC SR UNSEC			1	1.G FE	15,090,915	86.8630	13,159,701	15,150,000	15,101,017		1,323			4.600	4.624	MN	92,920	696,900	11/09/2015	05/13/2046
59156R-BW-7	METLIFE INC SR UNSEC				1.G FE	19,121,329	94.0610	12,553,835	13,346,468	13,346,468				(1,547,150)	0.898	0.898	MN	12,651	120,921	05/16/2019	05/23/2031
59156R-BX-5	METLIFE INC SR UNSEC				1.G FE	40,063,738	90.4660	25,298,035	27,964,028	27,964,028				(3,241,647)	1.189	1.189	MN	35,096	335,461	05/16/2019	05/23/2034
59156R-BY-3	METLIFE INC SR UNSEC				1.G FE	40,063,738	80.5700	22,530,631	27,964,028	27,964,028				(3,241,647)	1.385	1.385	MN	40,882	390,760	05/16/2019	05/23/2039
59156R-BZ-0	METLIFE INC			1	1.G FE	11,951,400	98.5900	11,830,768	12,000,000	11,971,882		4,670			4.550	4.601	MS	148,633	546,000	03/19/2020	03/23/2030
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC				1.D PL	117,649,412	84.1370	97,051,569	115,349,453	117,448,740		(56,001)			4.506	4.417	MON	231,007	5,181,837	03/25/2021	03/15/2057
591720-AA-5	METROPARK (ISELIN NJ) (SR NT)				1.D PL	15,550,634	81.6800	12,422,300	15,208,497	15,525,282		(9,085)			4.356	4.240	MON	29,444	662,501	03/07/2022	08/15/2055
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC				1.G PL	12,916,403	109.8430	14,853,331	13,522,329	12,960,345		12,698			6.538	6.994	MON	39,293	821,138	08/27/2020	08/15/2055
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC				1.D PL	40,837,114	82.3970	34,165,532	41,464,533	40,902,631		15,571			4.356	4.499	MON	80,275	1,806,510	08/27/2020	08/15/2055
59217G-DC-0	MET LIFE GLOB FUNDING I SECURED				1.D FE	14,987,100	92.4400	13,866,007	15,000,000	14,993,763		1,287			3.050	3.060	JD	17,792	457,500	06/11/2019	06/17/2029
59217G-EZ-8	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	5,857,904	93.7510	5,507,870	5,875,000	5,864,229		2,344			3.300	3.347	MS	53,854	193,875	03/14/2022	03/21/2029
59217G-FP-9	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	4,269,058	98.8030	4,223,814	4,275,000	4,269,898		487			5.150	5.168	MS	56,875	220,163	03/21/2023	03/28/2033
592239-AM-9	METRO OPERA ASSOC INC SR UNSEC			1	3.C FE	22,632,919	71.1820	23,116,280	32,475,000	22,632,919					4.524	7.119	AO	367,292	1,469,169	12/13/2012	10/01/2042
592688-B@-3	METTLER-TOLEDO INTL INC T-2-SR-UNSEC			1	2.B	72,500,000	99.5210	72,152,725	72,500,000	72,500,000					4.240	4.240	JD	42,694	3,074,000	06/25/2015	06/25/2025
592688-D#-9	METTLER TOLEDO INTERNATIONAL I				2.B	15,000,000	74.2580	11,138,700	15,000,000	15,000,000					2.810	2.810	MS	121,767	421,500	12/03/2021	03/17/2037
592688-E*-2	METTLER TOLEDO INTERNATIONAL I				2.B	15,000,000	74.3480	11,152,200	15,000,000	15,000,000					2.910	2.910	MS	126,100	436,500	08/10/2022	09/01/2037
592688-E@-0	METTLER TOLEDO INTERNATIONAL I				2.B	27,000,000	99.7170	26,923,590	27,000,000	27,000,000					5.450	5.450	MS	482,325	1,471,500	12/01/2022	03/01/2033
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC			1	1.A	17,322,409	98.4920	17,061,187	17,322,409	17,322,409					4.500	4.543	MON	30,314	781,097	08/30/2011	08/15/2031
59408*-AA-2	MICHAELS MILITARY HOLDING COMP				2.B PL	55,000,000	77.5030	42,626,650	55,000,000	55,000,000					4.110	4.131	MJSD	6,279	2,825,625	08/27/2021	12/31/2052
594457-E@-8	DTE GAS CO D-SR-SEC			1	1.F	41,000,000	77.3330	31,706,530	41,000,000	41,000,000					3.920	3.920	JD	66,967	1,607,200	12/12/2012	12/15/2042
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION SR-SEC				1.F	29,000,000	78.6680	22,813,720	29,000,000	29,000,000					3.980	3.980	MS	291,756	1,154,200	10/26/2012	10/26/2042
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION SR-SEC			1	1.F	20,000,000	81.3290	16,265,800	20,000,000	20,000,000					4.190	4.190	JD	34,917	838,000	12/17/2014	12/15/2044
59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION SR-SEC				1.F	60,000,000	75.1780	45,106,800	60,000,000	60,000,000					3.900	3.900	AO	409,500	2,340,000	03/31/2016	04/26/2046
59447#-AJ-2	MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC				1.F	18,000,000	81.7090	14,707,620	18,000,000	18,000,000					4.650	4.650	JJ	397,575	837,000	07/10/2019	07/10/2049
59447#-AM-5	METC 2021				1.F	13,000,000	61.3660	7,977,580	13,000,000	13,000,000					3.050	3.050	MN	55,069	396,500	07/16/2021	05/10/2052
594918-AR-5	MICROSOFT CORP SR UNSEC			1	1.A FE	18,904,142	80.8970	16,414,043	20,290,000	19,242,437		38,740			3.500	3.898	MN	90,741	710,150	08/01/2014	11/15/2042
594918-BC-7	MICROSOFT CORP SR UNSEC			1	1.A FE	19,770,000	90.6110	18,122,114	20,000,000	19,863,529		11,020			3.500	3.581	FA	270,278	700,000	02/09/2015	02/12/2035
594918-BJ-2	MICROSOFT CORP SR UNSEC			1	1.A FE	19,994,800	98.9560	19,791,127	20,000,000	19,999,501		581			3.125	3.128	MN	100,694	625,000	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSEC			1	1.A FE	16,702,765	95.5830	16,010,123	16,750,000	16,719,636		2,172			4.200	4.221	MN	113,342	703,500	10/29/2015	11/03/2035
594918-BS-2	MICROSOFT CORP SR UNSEC			1	1.A FE	29,883,900	87.1950	26,158,625	30,000,000	29,923,169		5,294			3.450	3.477	FA	411,125	1,035,000	08/01/2016	08/08/2036
594918-BT-0	MICROSOFT CORP SR UNSEC			1	1.A FE	39,397,550	80.0300	28,010,459	35,000,000	38,811,205		(136,675)			3.700	2.978	FA	514,403	1,295,000	06/05/2020	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	89,640,562	61.5400	56,185,813	91,300,000	89,601,874		(2,842)			2.525	2.607	JD	192,110	2,232,100	10/23/2024	06/01/2050
594918-CD-4	MICROSOFT CORP			1	1.A FE	26,211,000	58.5670	14,641,716	25,000,000	26,128,278		(20,219)			2.675	2.481	JD	55,729	668,750	12/15/2020	06/01/2060
594918-CN-2	MICROSOFT CORP			1	1.A FE	50,816,258	98.4580	52,133,499	52,950,000	51,333,943		517,685			3.400	5.301	MS	530,088	900,150	06/06/2024	09/15/2026
594918-CQ-5	MICROSOFT CORP			1	1.A FE	15,239,305	97.8440	15,723,600	16,070,000	15,386,733		147,427			3.400	5.271	JD	24,284	546,380	06/06/2024	06/15/2027
594918-CS-1	MICROSOFT CORP			1	1.A FE	13,608,339	84.7220	14,402,726	17,000,000	13,876,685		268,346			1.350	5.106	MS	67,575	114,750	06/06/2024	09/15/2030
594918-CW-2	MICROSOFT CORP			1	1.A FE	38,042,936	60.5190	38,629,489	63,830,000	38,308,366		265,430			2.500	5.393	MS	469,860	797,875	06/06/2024	09/15/2050
59523U-AM-9	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	45,319,845	99.5190	45,245,222	45,464,000	45,445,044		15,008			4.000	4.036	MN	232,372	1,818,560	10/17/2016	11/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59523U-AN-7	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	39,256,665	97.6210	38,242,948	39,175,000	39,195,513		(9,688)			3.600	3.573	JD	117,525	1,410,300	11/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS SR UNSEC			1	1.G FE	24,850,750	97.7680	24,442,071	25,000,000	24,942,036		15,271			4.200	4.273	JD	46,667	1,050,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS SR UNSEC			2	1.G FE	13,478,375	96.3180	12,039,694	12,500,000	12,946,829		(105,107)			3.950	2.985	MS	145,382	493,750	08/05/2019	03/15/2029
59523U-AR-8	MID AMERICA APARTMENTS			1	1.G FE	7,877,377	89.4810	7,001,880	7,825,000	7,853,640		(5,507)			2.750	2.668	MS	63,361	215,188	06/03/2020	03/15/2030
59524Q-A*-6	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				1.G	88,000,000	88.5220	77,899,360	88,000,000	88,000,000					3.600	3.600	AO	792,000	3,168,000	03/31/2020	04/01/2032
59524Q-A@-4	MID-ATLANTIC INTERSTATE TRANSM SR-UNSEC				1.G	108,000,000	84.0330	90,755,640	108,000,000	108,000,000					3.700	3.699	AO	999,000	3,996,000	03/31/2020	04/01/2035
595418-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC			1	2.C Z	39,000,000	84.3810	32,908,590	39,000,000	39,000,000					3.930	3.930	JD	4,258	1,532,700	02/19/2013	12/31/2042
595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	25,076,430	103.7790	25,996,590	25,050,000	25,065,112		(990)			5.750	5.742	MN	240,063	1,440,375	02/06/2006	11/01/2035
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	12,853,310	77.7810	9,819,810	12,625,000	12,817,072		(5,470)			3.950	3.847	FA	207,786	498,688	06/08/2017	08/01/2047
595620-AZ-8	MIDAMERICAN ENERGY CO			1	1.F FE	29,749,002	94.4640	28,528,070	30,200,000	29,752,162		3,160			5.300	5.400	FA	666,917	556,117	12/17/2024	02/01/2055
59562E-AH-8	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.F FE	2,906,790	103.2980	3,098,943	3,000,000	2,942,775		3,271			5.800	6.029	FA	65,733	174,000	02/04/2008	10/15/2036
59619@-AA-5	MIDDLEBURY COLLEGE (MONTEREY,				1.D PL	9,972,762	65.1380	6,496,058	9,972,762	9,972,762					2.750	2.766	MON	12,189	274,251	11/24/2021	08/15/2051
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN				2.A YE	34,259,003	91.6230	31,389,126	34,259,003	34,259,003					3.350	3.373	MON	51,008	1,147,677	12/01/2020	12/15/2035
597861-AA-1	MIDMICHIGAN HEALTH SERIES 2020			1	1.E FE	26,620,000	69.5700	18,519,646	26,620,000	26,620,000					3.409	3.409	JD	75,623	907,476	10/22/2020	06/01/2050
598358-AA-3	MIDWEST ENERGY-INC. SR-SEC				1.F YE	20,922,769	87.6300	18,334,623	20,922,769	20,922,769					4.140	4.161	JAJO	170,834	867,799	08/17/2018	07/20/2043
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A			2	2.C FE	4,704,992	100.6300	4,792,518	4,762,500	4,743,051		5,858			6.500	6.853	MJSD	8,599	327,401	07/10/2024	06/20/2027
60081H-B*-8	MILLIKEN & COMPANY				2.B	10,000,000	78.8220	7,882,200	10,000,000	10,000,000					2.860	2.859	AO	60,378	286,000	10/18/2021	10/15/2033
60081H-B@-6	MILLIKEN & COMPANY				2.B	7,000,000	73.8500	5,169,500	7,000,000	7,000,000					3.010	3.010	AO	44,481	210,700	10/18/2021	10/15/2036
60672J-AA-7	MITER BRAND MIWD BORR SERIES 144A			1	3.C FE	5,000,000	100.4690	5,023,430	5,000,000	5,000,000					6.750	6.750	AO	84,375	171,563	03/20/2024	04/01/2032
608190-AL-8	MOHAWK INDUSTRIES INC			1	2.A FE	9,846,600	92.3550	9,235,543	10,000,000	9,859,491		20,305			3.625	3.893	MN	46,319	362,500	05/02/2022	05/15/2030
608190-AM-6	MOHAWK INDUSTRIES INC			1	2.A FE	2,083,180	102.8320	2,056,643	2,000,000	2,079,399		(3,781)			5.850	4.647	MS	33,475		10/23/2024	09/18/2028
60855R-AJ-9	MOLINA HEALTHCARE INC SERIES 144A			1	3.B FE	6,600,000	94.7700	6,254,844	6,600,000	6,600,000					4.375	4.375	JD	12,833	288,750	05/28/2020	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC SERIES 144A			2	3.B FE	9,450,000	89.0230	8,412,671	9,450,000	9,450,000					3.875	3.873	MN	46,791	366,188	11/02/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE INC SERIES 144A			1	3.B FE	15,125,900	86.3560	13,095,925	15,165,000	15,129,908		3,603			3.875	3.908	MN	75,088	587,644	11/16/2023	05/15/2032
60856B-AC-8	MOLEX ELECTRONICS TECH SR UNSEC			1	2.A FE	46,273,095	99.7160	47,065,758	47,200,000	47,167,100		112,725			3.900	4.149	AO	388,613	1,840,800	09/16/2015	04/15/2025
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	10,626,400	89.4440	8,944,364	10,000,000	10,343,007		(64,279)			2.750	2.028	AO	59,583	275,000	06/03/2020	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL			1	2.B FE	36,527,563	58.4880	21,771,998	37,225,000	36,595,001		16,680			2.625	2.717	MS	317,576	977,156	12/16/2020	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	769,591	81.5270	631,836	775,000	771,728		508			1.500	1.573	FA	4,747	11,625	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	31,954,399	80.2680	26,950,028	33,575,000	32,365,298		138,499			1.875	2.381	AO	132,901	629,531	02/08/2022	10/15/2032
609207-BE-4	MONDELEZ INTERNATIONAL			1	2.B FE	583,974	95.6790	574,072	600,000	584,232		258			4.750	5.098	FA	9,738		10/23/2024	08/28/2034
61171#-AA-9	MONSANTO LEASE-BKD PASS-THRU T			4	2.B	84,395,512	91.0240	76,820,171	84,395,512	84,395,512					4.609	4.653	MON	162,075	3,889,787	05/17/2017	10/15/2038
61201#-AD-7	MONTANA-DAKOTA UTILITIES CO. SERIES D				1.G	19,000,000	99.4710	18,899,490	19,000,000	19,000,000					4.340	4.339	JJ	375,651	824,600	01/01/2019	07/15/2026
61201#-AG-0	MONTANA-DAKOTA UTILITIES CO. SERIES G				1.G YE	50,000,000	94.0060	47,003,000	50,000,000	50,000,000					4.030	4.030	JD	117,542	2,015,000	01/01/2019	12/10/2030
61201#-AK-1	MONTANA-DAKOTA UTILITIES CO. SERIES J				1.G	15,000,000	81.9790	12,296,850	15,000,000	15,000,000					3.730	3.730	MS	155,417	559,500	01/01/2019	03/21/2037
61201#-AP-0	Montana Dakota Utilities SR-UNSEC				1.G	15,000,000	62.7160	9,407,400	15,000,000	15,000,000					3.210	3.210	MS	140,438	481,500	09/15/2021	09/15/2051
61201#-AR-6	Montana Dakota Utilities SR-UNSEC				1.G	15,000,000	62.5540	9,383,100	15,000,000	15,000,000					3.210	3.210	JD	20,063	481,500	12/15/2021	12/15/2051
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR			4	1.A	10,513,933	94.6990	9,956,590	10,513,933	10,513,933					3.905	3.936	MON	18,248	409,587	08/05/2015	06/15/2035
61690U-8A-1	MORGAN STANLEY BANK NA SERIES BKNT			1	1.D FE	3,725,641	100.1440	3,705,318	3,700,000	3,723,777		(1,864)			4.952	4.617	JJ	84,996		10/23/2024	01/14/2028
617446-7Y-9	MORGAN STANLEY SUBORD				2.A FE	11,385,698	99.2290	11,361,663	11,450,000	11,438,821		6,279			4.350	4.411	MS	156,340	498,075	09/10/2014	09/08/2026
617446-8C-6	MORGAN STANLEY SR UNSEC			1	1.G FE	26,203,496	99.5910	26,117,631	26,225,000	26,223,559		2,498			4.000	4.010	JJ	460,394	1,049,000	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY SR UNSEC			2	1.G FE	11,550,000	97.3260	11,241,135	11,550,000	11,550,000					4.431	4.431	JJ	224,615	511,781	01/17/2019	01/23/2030
617446-8L-6	MORGAN STANLEY			1	1.E FE	15,921,100	88.8510	13,327,640	15,000,000	15,513,783		(95,766)			2.699	1.919	JJ	178,809	404,850	10/28/2020	01/22/2031
617446-8N-2	MORGAN STANLEY				1.G FE	10,000,000	98.9000	9,889,966	10,000,000	10,000,000					1.000	1.000	MS	26,944	559,700	03/19/2020	03/24/2051
617446-8P-7	MORGAN STANLEY SERIES MTN			1	1.E FE	40,000,000	92.8830	37,153,130	40,000,000	40,000,000					3.622	3.584	AO	362,200	1,448,800	03/26/2020	04/01/2031
617446-8U-6	MORGAN STANLEY SERIES MTN			1	1.E FE	5,000,000	81.5830	4,079,168	5,000,000	5,000,000					1.794	1.741	FA	34,385	89,700	11/09/2020	02/13/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-8V-4	MORGAN STANLEY			1	1.E FE	3,261,042	96.4340	3,278,741	3,400,000	3,285,436		24,394			0.985	5.173	JD	1,954	16,745	10/23/2024	12/10/2026
61744Y-AL-2	MORGAN STANLEY SR UNSEC			1	1.G FE	35,500,000	85.0530	30,193,696	35,500,000	35,500,000					3.971	3.971	JJ	622,620	1,409,705	07/19/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1.G FE	3,000,000	96.4360	2,893,089	3,000,000	3,000,000					3.772	3.772	JJ	49,350	113,160	01/18/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	12,748,811	99.2260	12,676,154	12,775,000	12,771,691		2,972			3.875	3.900	JJ	211,763	495,031	01/22/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY SR UNSEC				1.G FE	28,978,560	98.1770	28,495,930	29,025,000	29,014,942		4,560			3.625	3.643	JJ	470,548	1,052,156	06/16/2017	01/20/2027
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	27,952,504	81.3330	23,261,324	28,600,000	27,989,538		29,436			5.790	1.804	MS	533,748	710,424	11/17/2023	09/16/2036
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	1,957,920	99.8930	1,997,859	2,000,000	1,974,893		15,225			4.679	5.539	JJ	42,631	93,580	11/17/2023	07/17/2026
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	2,042,620	100.1030	2,002,066	2,000,000	2,042,022		(598)			5.948	5.619	JJ	53,532		10/23/2024	01/19/2038
61747Y-FM-2	MORGAN STANLEY			2	2.A FE	25,000,000	100.3280	25,081,982	25,000,000	25,000,000					5.942	5.938	FA	594,200	742,750	02/05/2024	02/07/2039
61747Y-FQ-3	MORGAN STANLEY			1	1.E FE	5,001,517	101.7960	5,089,817	5,000,000	5,001,324		(193)			5.656	5.645	AO	57,346	140,614	04/17/2024	04/18/2030
61747Y-FR-1	MORGAN STANLEY			1	1.E FE	2,004,186	101.9040	2,038,087	2,000,000	2,003,964		(222)			5.831	5.800	AO	23,324	58,310	04/17/2024	04/19/2035
61747Y-FT-7	MORGAN STANLEY			1	1.E FE	3,925,000	98.3610	3,860,667	3,925,000	3,925,000					5.320	5.141	JJ	93,965		07/17/2024	07/19/2035
61747Y-FV-2	MORGAN STANLEY			1	1.E FE	26,764,800	96.3720	25,779,392	26,750,000	26,764,793		(7)			5.516	5.512	MN	168,046		11/22/2024	11/19/2055
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1.G FE	34,464,040	97.6840	33,896,469	34,700,000	34,657,839		25,775			3.125	3.205	JJ	463,872	1,084,375	07/20/2016	07/27/2026
61761J-ZN-2	MORGAN STANLEY SUBORD				2.A FE	64,587,510	98.0010	64,827,517	66,150,000	65,779,725		149,612			3.950	4.207	AO	493,553	2,612,925	08/19/2015	04/23/2027
61772B-AC-7	MORGAN STANLEY			1	1.E FE	7,675,000	73.9330	5,674,338	7,675,000	7,675,000					3.217	3.159	AO	47,323	246,905	04/19/2021	04/22/2042
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC				1.G PL	48,237,991	74.5570	35,964,799	48,237,991	48,237,991					3.320	3.334	MJSD	4,449	2,010,846	07/12/2021	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC				1.G PL	20,559,187	75.7450	15,572,557	20,559,187	20,559,187					3.440	3.454	MJSD	1,965	882,320	03/25/2022	07/12/2051
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.B FE	29,341,788	85.6290	25,174,999	29,400,000	29,364,708		5,554			2.300	2.322	MN	86,403	676,200	08/10/2020	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.B FE	17,333,230	86.5950	14,937,686	17,250,000	17,305,220		(8,174)			2.750	2.693	MN	48,755	474,375	06/11/2021	05/24/2031
62213L-AA-4	MOUNT NITTANY MED CTR SERIES 2022				1.E FE	92,025,500	73.2430	67,383,612	92,000,000	92,024,447		(564)			3.799	3.797	MN	446,594	3,495,080	02/23/2022	11/15/2052
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC				2.B	117,907,340	73.0600	86,143,102	117,907,340	117,907,340					3.720	3.749	MON	194,940	4,394,144	09/09/2019	01/15/2051
623115-AD-4	MT SINAI HOSPITAL SECURED				2.B FE	71,173,933	72.4730	50,513,581	69,700,000	71,008,233		(53,588)			3.981	3.830	JJ	1,387,379	2,774,757	04/12/2021	07/01/2048
623115-AF-9	MT SINAI HOSPITAL SERIES 2020			1	2.C FE	113,111,000	59.8950	67,267,583	112,310,000	113,042,837		(19,221)			3.391	3.352	JJ	1,904,216	3,808,432	04/14/2021	07/01/2050
62452*-AH-6	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	96.7070	38,682,800	40,000,000	40,000,000					4.200	4.200	JD	51,333	1,680,000	12/20/2017	12/20/2027
62452*-AJ-2	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	20,000,000	94.1700	18,834,000	20,000,000	20,000,000					4.270	4.270	JD	26,094	854,000	12/20/2017	12/20/2029
62452*-AK-9	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	90.6540	36,261,600	40,000,000	40,000,000					4.410	4.410	JD	53,900	1,764,000	12/20/2017	12/20/2032
62452*-AL-7	MOUNTAINEER GAS CO SR-UNSEC				2.B FE	40,000,000	81.2080	32,483,200	40,000,000	40,000,000					3.500	3.500	JD	42,778	1,400,000	12/20/2019	12/20/2034
62452*-AM-5	MOUNTAINEER GAS CO				2.B YE	20,000,000	76.3930	15,278,600	20,000,000	20,000,000					4.490	4.490	FA	326,772	898,000	04/06/2022	08/20/2052
62544#-AA-7	Centurion Washington 5 LLC				1.D	20,030,091	93.6030	18,748,766	20,030,091	20,030,091					5.050	5.103	MON	44,956	1,011,519	06/29/2022	10/15/2043
62544#-AB-5	Centurion Washington 5 LLC				1.F	23,521,926	93.5380	22,001,939	23,521,926	23,521,926					5.040	5.093	MON	52,689	1,185,505	06/29/2022	09/15/2043
62544#-AC-3	Centurion Washington 5 LLC				1.D	20,528,097	93.3990	19,173,037	20,528,097	20,528,097					5.060	5.113	MON	46,165	1,038,722	06/29/2022	04/15/2044
626717-AA-0	MURPHY OIL CORP SR UNSEC			1	3.A FE	13,974,943	102.5780	15,181,603	14,800,000	14,525,887		50,667			7.050	7.554	MN	173,900	1,043,400	01/03/2005	05/01/2029
626738-AD-0	MURPHY OIL USA INC CO.GUARNT			1	3.B FE	15,123,250	99.1970	14,854,716	14,975,000	14,982,452		(21,812)			5.625	5.471	MN	140,391	842,344	04/21/2017	05/01/2027
62676#-AA-7	MURPHY'S BOWL, LLC				1.F PL	50,000,000	69.0620	34,531,000	50,000,000	50,000,000					3.200	3.200	JD	4,444	2,400,000	11/16/2021	06/30/2056
62676#-AB-5	MURPHY'S BOWL LLC				1.F PL	15,000,000	70.0720	10,510,800	15,000,000	15,000,000					3.300	3.300	JD	1,375	742,500	10/22/2021	06/30/2056
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC PR SR-SEC			1	1.F	39,788,214	100.2400	39,883,706	39,788,214	39,788,214					5.610	5.676	MON	93,005	2,159,847	07/08/2010	10/15/2031
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC			1	3.A PL	36,753,952	94.8740	34,869,945	36,753,952	36,753,952					5.150	5.149	MN	152,478	1,892,829	09/14/2012	11/30/2035
628530-BK-2	MYLAN INC CO.GUARNT			2	2.C FE	7,482,596	97.9720	7,347,888	7,500,000	7,493,173		1,887			4.550	4.580	AO	72,042	341,250	01/11/2019	04/15/2028
62879*-AA-6	THE NBCU MIAMI FL CTL PASS-THR SR-SEC				1.G	77,500,899	90.2280	69,927,512	77,500,899	77,500,899					4.238	4.276	MON	9,124	3,558,982	05/01/2017	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A				1.G	12,488,661	87.5930	10,939,193	12,488,661	12,488,661					3.821	3.851	MON	1,326	516,957	08/10/2017	01/31/2038
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC				3.C PL	59,881,482	82.9980	49,700,433	59,881,482	59,881,482					3.770	3.800	MON	131,689	2,257,531	02/13/2015	03/10/2045
62927#-AA-4	NFL VENTURES-L.P. A-SR			1	1.E FE	3,892,282	97.1790	3,782,481	3,892,282	3,892,282					3.860	3.822	OCT	31,300	150,242	12/17/2013	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR			1	1.E FE	7,557,598	89.6880	6,778,258	7,557,598	7,557,598					4.420	4.371	OCT	69,593	334,046	12/17/2013	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR			1	1.E FE	6,080,945	87.1420	5,299,057	6,080,945	6,080,945					3.860	3.860	AO	49,553	234,724	08/31/2015	04/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC				1.E FE	14,929,243	80.9200	12,080,743	14,929,243	14,929,243					3.540	3.540	AO	108,635	528,495	10/15/2019	04/15/2045
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC				1.E FE	27,753,244	80.6920	22,394,648	27,753,244	27,753,244					3.420	3.420	AO	200,378	949,161	09/02/2020	04/15/2045
62927@-AA-6	NHL U.S. FDG LP A-SR-SEC			1	2.B PL		0.0000								4.180	0.000	MJSD		20,900	09/29/2024	
62927@-AB-4	NHL U.S. FDG LP B-SR-SEC			1	2.B PL	35,000,000	99.1170	34,690,950	35,000,000	35,000,000					4.330	4.354	MJSD	4,210	1,515,500	09/29/2014	09/29/2026
62927@-AC-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	5,364,486	99.2960	5,326,720	5,364,486	5,364,486					3.980	3.997	MJSD	11,268	213,507	07/12/2018	07/12/2025
62927@-AD-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	15,115,385	96.3120	14,557,930	15,115,385	15,115,385					4.120	4.141	MJSD	32,868	622,754	07/12/2018	07/12/2028
62927@-AE-8	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.B PL	36,187,845	94.8150	34,311,505	36,187,845	36,187,845					4.220	4.242	MJSD	80,598	1,527,127	07/12/2018	07/12/2030
629377-CE-0	NRG ENERGY INC CO.GUARNT			2	3.B FE	13,434,064	99.6420	13,302,188	13,350,000	13,364,342		(13,075)			5.750	5.642	JJ	353,960	767,625	10/31/2018	01/15/2028
62937A-A#-2	NPS LLC C-SR-SEC			1	2.A	31,699,951	85.5190	27,109,481	31,699,951	31,699,951					3.939	3.939	AO	312,165	1,248,661	07/01/2015	04/01/2040
62937A-B*-5	NPS LLC D-SR-SEC			1	2.A	5,000,000	82.0450	4,102,250	5,000,000	5,000,000					4.428	4.428	AO	55,350	221,400	07/01/2015	04/01/2040
62952E-AC-1	NYU HOSPITALS CENTER SECURED				1.E FE	5,862,860	90.1710	4,779,078	5,300,000	5,780,481		(15,832)			4.784	4.104	JJ	126,776	253,552	04/03/2019	07/01/2044
62952E-AD-9	NYU HOSPITALS CENTER SECURED				1.E FE	15,000,000	90.8320	13,624,865	15,000,000	15,000,000					4.168	4.168	JJ	312,600	625,200	05/23/2017	07/01/2037
62952E-AE-7	NYU HOSPITALS CENTER SECURED			1	1.E FE	95,820,850	85.2090	81,327,599	95,445,000	95,778,496		(11,927)			4.368	4.340	JJ	2,084,519	4,169,038	04/08/2021	07/01/2047
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020			1	1.E FE	86,472,444	66.9220	58,375,192	87,229,000	86,520,485		12,901			3.380	3.423	JJ	1,474,170	2,948,340	03/23/2021	07/01/2055
62979*-AK-3	NSA OP, LP				2.A	45,000,000	79.3060	35,687,700	45,000,000	45,000,000					2.960	2.960	MN	114,700	1,332,000	01/26/2022	11/30/2033
62979*-AM-9	NSA OP, LP				2.A FE	30,000,000	95.5150	28,654,500	30,000,000	30,000,000					5.060	5.061	MN	181,317	1,518,000	08/17/2022	11/16/2032
62979*-AN-7	NSA OP, LP				2.A FE	22,000,000	99.6800	21,929,600	22,000,000	22,000,000					5.610	5.612	JJ	603,387	1,234,200	04/05/2023	07/05/2028
631005-BF-1	NARRAGANSETT ELECTRIC SR UNSEC			1	1.G FE	5,338,260	79.9560	4,797,377	6,000,000	5,490,608		17,435			4.170	4.886	JD	14,595	250,200	01/07/2014	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	1.G FE	20,392,060	92.1860	18,621,535	20,200,000	20,306,708		(19,218)			3.395	3.280	AO	156,208	685,790	04/08/2020	04/09/2030
631005-BK-0	NARRAGANSETT ELECTRIC SERIES 144A			1	1.G FE	9,775,200	99.6980	9,969,785	10,000,000	9,787,900		12,700			5.350	5.646	MN	89,167	321,000	05/02/2024	05/01/2034
63636#-AB-2	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	15,000,000	96.2900	14,443,500	15,000,000	15,000,000					3.610	3.611	JD	24,067	541,500	08/10/2017	08/10/2027
63636#-AC-0	NAT HOCKEY LEAGUE US FDG LP NATIONAL HOCKEY LEAGUE Senior				2.A PL	27,000,000	93.4280	25,225,560	27,000,000	27,000,000					3.710	3.711	JD	41,738	1,001,700	08/10/2017	08/10/2029
63636#-AG-1	NAT HOCKEY LEAGUE US FDG LP SR-SEC				2.A PL	40,000,000	93.9470	37,578,800	40,000,000	40,000,000					3.150	3.150	JD	52,500	1,260,000	12/29/2020	01/06/2028
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC			1	2.B	19,418,120	89.3050	17,341,352	19,418,120	19,418,120					4.510	4.553	MON	34,057	877,620	08/16/2013	08/15/2038
637071-AK-7	NATIONAL OILWELL VARCO I SR UNSEC			1	2.B FE	47,678,474	74.2060	36,316,399	48,940,000	47,998,813		34,530			3.950	4.102	JD	161,094	1,933,130	05/07/2014	12/01/2042
637417-AH-9	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	15,382,986	99.1820	15,323,627	15,450,000	15,443,118		7,631			4.000	4.053	MN	78,967	618,000	12/08/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	14,488,411	97.8820	14,339,660	14,650,000	14,613,614		17,643			3.600	3.733	JD	23,440	527,400	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	9,959,300	96.5660	9,656,638	10,000,000	9,987,381		4,243			3.500	3.548	AO	73,889	350,000	09/06/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2.A FE	6,999,804	97.6240	6,882,496	7,050,000	7,028,568		5,105			4.300	4.388	AO	63,998	303,150	09/18/2018	10/15/2028
637417-AN-6	NATIONAL RETAIL PROP INC			1	2.A FE	28,117,768	87.5260	24,794,378	28,328,000	28,155,246		24,959			2.500	2.608	AO	149,509	708,200	03/10/2022	04/15/2030
637432-NR-2	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	1,990,100	81.9500	1,639,008	2,000,000	1,991,231		204			4.400	4.430	MN	14,667	88,000	10/24/2018	11/01/2048
637432-NV-3	NATIONAL RURAL UTIL COOP			1	1.E FE	14,934,300	88.2200	13,232,994	15,000,000	14,964,351		6,362			2.400	2.449	MS	106,000	360,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTIL COOP			1	1.E FE	20,577,170	80.2850	18,224,591	22,700,000	21,132,714		223,464			1.350	2.532	MS	90,233	306,450	11/17/2023	03/15/2031
637432-NY-7	NATIONAL RURAL UTIL COOP			1	1.E FE	19,304,088	85.4960	16,564,881	19,375,000	19,323,006		6,360			2.750	2.791	AO	112,483	532,813	01/31/2022	04/15/2032
63743H-FG-2	NATIONAL RURAL UTIL COOP			1	1.F FE	1,618,368	100.1750	1,602,793	1,600,000	1,617,415		(953)			4.800	4.422	MS	22,613		10/23/2024	03/15/2028
63902H-AB-5	NATURE CONSERVANCY -THE SR UNSEC				1.D FE	10,000,000	83.1980	8,319,783	10,000,000	10,000,000					4.496	4.496	FA	187,333	449,600	02/05/2019	02/01/2049
63902H-BF-5	NATURE CONSERVANCY THE SERIES A			1	1.C FE	73,520,000	79.7360	58,621,737	73,520,000	73,520,000					3.957	3.957	MS	969,729	2,909,186	02/24/2022	03/01/2052
63910@-AA-3	NAUTILUS COMMUNITY SOLAR				2.C PL	52,905,653	103.2320	54,615,564	52,905,653	52,905,653					6.890	6.889	MS	921,425	3,837,944	09/01/2023	03/31/2048
63938C-AL-2	NAVIENT CORP			1	3.C FE	88,780	95.3940	95,394	100,000	91,292		2,319			4.875	8.015	MS	1,435	4,875	11/29/2023	03/15/2028
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	5,585,856	100.2630	5,600,547	5,585,856	5,585,856					6.210	6.259	MJSD	964	433,602	01/31/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SR				1.F PL	5,500,000	104.1950	5,730,725	5,500,000	5,500,000					6.550	6.602	JAJO	76,053	360,250	01/31/2008	07/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64082#-AA-1	NES ANTARES HOLDCO-LLC				2.C PL	25,186,735	88.5780	22,309,907	25,186,735	25,186,735					4.430	4.429	MS	282,042	1,115,772	10/02/2017	09/30/2041
64116#-AF-0	NETRALITY PROP-LP				2.C PL	10,000,000	97.8130	9,781,300	10,000,000	10,000,000					4.270	4.270	AO	99,633	427,000	10/08/2019	10/08/2026
64116#-AJ-2	NETRALITY PROP-LP				2.C PL	45,000,000	108.3860	48,773,700	45,000,000	45,000,000					8.160	8.160	JD	122,400	3,672,000	10/19/2023	12/19/2028
641423-BP-2	NEVADA POWER CO GENL REF MORT			1	1.F FE	17,445,298	107.2450	18,392,580	17,150,000	17,324,667		(10,760)			6.650	6.518	AO	285,119	1,140,475	11/20/2008	04/01/2036
641423-BU-1	NEVADA POWER CO GENL REF MORT			1	1.F FE	19,994,600	109.6000	21,919,912	20,000,000	19,996,594		169			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL			4	1.D	18,880,493	88.1490	16,642,966	18,880,493	18,880,493					3.750	3.779	MON	51,135	708,024	08/30/2018	02/05/2034
644188-BF-0	NEW ENGLAND POWER CO SR UNSEC			1	1.G FE	21,074,381	74.0350	14,806,970	20,000,000	20,946,847		(30,799)			3.800	3.478	JD	54,889	760,000	08/12/2020	12/05/2047
644188-BG-8	NEW ENGLAND POWER CO SERIES 144A			1	1.G FE	44,000,000	59.7030	26,269,426	44,000,000	44,000,000					2.807	2.807	AO	291,616	1,235,080	10/01/2020	10/06/2050
645869-F@-2	NEW JERSEY RESOURCES CORPORATI SR-UNSEC				1.E	17,000,000	70.6840	12,016,280	17,000,000	17,000,000					3.760	3.760	JJ	291,191	639,200	07/17/2019	07/17/2049
646025-C@-3	NEW JERSEY RESOURCES CORPORATI SR-UNSEC				2.A PL	24,000,000	96.7940	23,230,560	24,000,000	24,000,000					3.960	3.960	JD	60,720	950,400	06/08/2018	06/08/2028
646025-D*-4	NEW JERSEY RESOURCES CORPORATI SR-UNSEC				2.A PL	25,000,000	91.9300	22,982,500	25,000,000	25,000,000					3.500	3.500	JJ	384,028	875,000	07/23/2020	07/23/2030
646025-D@-2	NEW JERSEY RESOURCES CORPORATI SR-UNSEC				2.A PL	75,000,000	88.7910	66,593,250	75,000,000	75,000,000					3.600	3.600	JJ	1,185,000	2,700,000	07/23/2020	07/23/2032
646025-E*-3	NEW JERSEY RESOURCES CORPORATI D-SR-UNSEC				2.A PL	23,000,000	83.2220	19,141,060	23,000,000	23,000,000					3.250	3.250	MS	245,014	747,500	09/01/2020	09/01/2033
646025-E@-1	NEW JERSEY RESOURCES CORPORATI				2.A PL	25,000,000	98.8970	24,724,250	25,000,000	25,000,000					4.380	4.380	JD	24,333	1,095,000	05/18/2022	06/23/2027
646025-F@-0	NEW JERSEY RESOURCES CORPORATI				2.A PL	15,000,000	98.8750	14,831,250	15,000,000	15,000,000					5.550	5.550	MN	124,875		09/19/2024	11/07/2034
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK				5.C Z	18,760,246	91.1580	17,393,086	19,080,235	18,983,517		7,941			11.750	12.255	MJSD	6,228	1,951,154	09/30/2024	06/06/2026
649322-AA-2	NY & PRESBYTERIAN HOSPIT UNSEC			1	1.C FE	92,142,779	81.7180	78,265,618	95,775,000	92,825,744		86,365			4.024	4.248	FA	1,605,828	3,853,986	08/31/2015	08/01/2045
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC			4	1.B	71,832,926	86.8020	62,352,416	71,832,926	71,832,926					4.430	4.471	MON	141,431	3,182,197	06/21/2019	06/15/2052
64943*-AA-4	1374 Blondell LLC				1.C YE	51,190,401	85.4790	43,756,994	51,190,344	51,232,505		(1,497)			3.922	3.844	MON	83,654	2,834,318	05/12/2022	06/15/2054
64944#-AA-9	New York Clean Power Holdings				2.C PL	10,000,000	98.7470	9,874,700	10,000,000	10,000,000					6.237	6.238	AO	105,683		10/31/2024	10/31/2036
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA				1.C	8,535,225	109.8630	9,340,544	8,501,992	8,533,281		(897)			6.750	6.771	MON	25,506	575,220	12/12/2022	01/15/2043
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC				1.C	15,487,896	91.3640	14,118,991	15,453,560	15,482,099		(1,078)			4.000	4.004	MON	27,473	566,712	02/16/2022	01/15/2043
64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A			1	1.C FE	65,086,162	72.8140	43,000,859	59,056,000	64,502,093		(143,976)			3.750	3.205	MN	282,977	2,214,600	10/21/2021	05/15/2050
64952W-DS-9	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	8,405,300	82.1730	8,217,276	10,000,000	8,880,080		178,593			1.200	3.414	FA	48,000	120,000	04/04/2022	08/07/2030
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	14,578,950	82.3020	12,345,247	15,000,000	14,706,061		41,102			1.850	2.171	FA	115,625	277,500	11/01/2021	08/01/2031
649840-CQ-6	NY STATE ELECTRIC & GAS SR UNSEC			1	1.G FE	44,872,324	96.9110	43,745,701	45,140,000	45,081,743		29,014			3.250	3.320	JD	122,254	1,467,050	11/28/2016	12/01/2026
649840-CR-4	NY STATE ELECTRIC & GAS SR UNSEC				1.G FE	3,889,440	65.0310	2,601,259	4,000,000	3,901,454		2,500			3.300	3.449	MS	38,867	132,000	12/02/2019	09/15/2049
649840-CT-0	NY STATE ELECTRIC & GAS SERIES 144A			1	1.G FE	9,517,464	81.5040	7,804,027	9,575,000	9,534,830		5,464			2.150	2.217	AO	51,466	205,863	09/29/2021	10/01/2031
650119-AR-1	NEW YORK UNIVERSITY UNSEC			1	1.D FE	65,000,000	87.3980	56,808,393	65,000,000	65,000,000					4.142	4.141	JJ	1,346,150	2,692,300	04/10/2015	07/01/2048
651229-AW-6	NEWELL BRANDS INC SR UNSEC			1	3.C FE	4,642,603	99.9570	4,650,017	4,652,000	4,650,605		1,070			4.200	4.225	AO	48,846	253,534	03/18/2016	04/01/2026
651229-AX-4	NEWELL BRANDS INC			2	3.C FE	32,902,950	101.2100	34,856,657	34,440,000	33,111,149		81,559			5.375	5.848	AO	462,788	2,281,650	05/17/2022	04/01/2036
651229-AY-2	NEWELL BRANDS INC			2	3.C FE	23,125,188	95.4530	23,715,356	24,845,000	23,219,847		36,852			5.500	6.051	AO	341,619	1,677,038	05/10/2022	04/01/2046
651229-BC-9	NEWELL BRANDS INC			1	3.C FE	2,280,000	100.3450	2,287,864	2,280,000	2,280,000					6.375	6.375	MS	42,798	145,350	09/09/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC			1	3.C FE	2,720,000	101.6910	2,765,998	2,720,000	2,720,000					6.625	6.625	MS	53,059	180,200	09/09/2022	09/15/2029
651639-AP-1	NEWMONT GOLDCORP CORP CO.GUARNT			1	2.A FE	20,716,700	91.1790	18,235,734	20,000,000	20,576,223		(23,397)			4.875	4.621	MS	287,083	975,000	10/02/2017	03/15/2042
651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT				2.A FE	77,743,511	102.9760	62,321,206	60,520,000	72,852,440		(986,915)			5.875	3.492	AO	888,888	3,555,550	08/28/2019	04/01/2035
651639-AZ-9	NEWMONT CORP			1	2.A FE	864,900	84.9410	849,406	1,000,000	867,663		2,763			2.600	4.706	JJ	11,989		10/23/2024	07/15/2032
65249B-AA-7	NEWS CORP SERIES 144A			1	3.A FE	17,859,136	92.7640	17,741,034	19,125,000	18,258,035		169,022			3.875	5.026	MN	94,695	741,094	11/16/2023	05/15/2029
65249B-AB-5	NEWS CORP SERIES 144A			1	3.A FE	36,715,856	94.3770	34,565,711	36,625,000	36,671,748		(15,175)			5.125	5.076	FA	709,101	1,877,031	04/25/2022	02/15/2032
65339K-BJ-8	NEXTERA ENERGY CAPITAL CO.GUARNT			2	2.A FE	11,754,688	94.3660	11,135,226	11,800,000	11,778,774		4,561			3.500	3.546	AO	103,250	413,000	03/28/2019	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL			1	2.A FE	3,062,608	90.6890	2,788,697	3,075,000	3,068,654		1,212			2.750	2.796	MN	14,094	84,563	10/01/2019	11/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	30,363,761	86.4600	26,262,253	30,375,000	30,368,759		1,073			2.250	2.254	JD	56,953	683,438	05/05/2020	06/01/2030
65339K-BS-8	NEXTERA ENERGY CAPITAL				2.A FE	1,995,240	100.6100	2,012,193	2,000,000	1,998,251		2,651			5.749	5.886	MS	38,327	114,980	11/17/2023	09/01/2025
65339K-BZ-2	NEXTERA ENERGY CAPITAL			1	2.A FE	1,576,940	83.3950	1,667,893	2,000,000	1,623,944		42,360			2.440	5.723	JJ	22,502	48,800	11/17/2023	01/15/2032
653420-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT			2	3.A FE	43,772,231	95.3840	41,825,779	43,850,000	43,810,011		10,845			4.500	4.530	MS	581,013	1,973,250	11/29/2023	09/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65342Q-AL-6	NEXTERA ENERGY OPERATING SERIES 144A			1	3.A FE	367,992	95.6170	382,467	400,000	379,599		10,438			3.875	6.965	AO	3,272	15,500	11/16/2023	10/15/2026
65364U-AH-9	NIAGARA MOHAWK POWER SR UNSEC			1	2.A FE	13,899,861	90.0430	12,515,913	13,900,000	13,899,981		2			4.278	4.278	AO	148,661	594,642	09/22/2014	10/01/2034
65364U-AP-1	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	40,000,000	62.3620	24,944,747	40,000,000	40,000,000					3.025	3.025	JD	13,444	1,210,000	06/23/2020	06/27/2050
65364U-AQ-9	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	2,950,000	83.9470	2,476,449	2,950,000	2,950,000					2.759	2.759	JJ	38,660	81,391	01/05/2022	01/10/2032
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			1	1.C	8,366,265	101.6220	8,501,965	8,366,265	8,366,265					5.760	5.829	MON	4,016	481,886	06/28/2010	06/28/2030
65449@-AA-8	CITY OF NEW YORK OLMSTEAD BRON				1.C Z	57,182,179	115.9900	66,325,610	57,182,179	57,182,179					6.506	6.595	MON	155,011	2,875,429	12/05/2023	03/15/2054
65463P-BA-4	NISOURCE INC SR UNSEC				2.B FE	25,000,000	105.2620	26,315,607	25,000,000	25,000,000					7.990	7.991	MS	588,153	1,997,500	04/30/1997	05/05/2027
65473P-AH-8	NISOURCE INC SR UNSEC			2	2.B FE	14,973,900	91.5330	13,729,991	15,000,000	14,987,026		2,563			2.950	2.970	MS	147,500	442,500	08/07/2019	09/01/2029
65473P-AJ-4	NISOURCE INC			1	2.B FE	8,835,878	93.2790	8,418,403	9,025,000	8,850,720		7,224			3.600	4.000	MN	54,150	274,500	10/23/2024	05/01/2030
65473Q-BE-2	NISOURCE INC SR UNSEC			1	2.B FE	13,339,524	97.3390	12,848,732	13,200,000	13,235,262		(15,589)			3.490	3.360	MN	58,865	460,680	07/12/2017	05/15/2027
65473Q-BF-9	NISOURCE INC SR UNSEC			1	2.B FE	30,521,282	81.7360	24,520,792	30,000,000	30,440,627		(12,232)			4.375	4.270	MN	167,708	1,312,500	06/19/2017	05/15/2047
65473Q-BG-7	NISOURCE INC SR UNSEC			1	2.B FE	24,973,000	76.0960	19,024,078	25,000,000	24,977,267		589			3.950	3.956	MS	249,618	987,500	09/05/2017	03/30/2048
65486A-AA-1	NLV FINANCIAL CORP SR UNSEC			1	2.A FE	3,064,054	106.9970	4,359,076	4,074,000	3,432,529		44,522			7.500	10.300	FA	115,430	305,550	06/30/2009	08/15/2033
655844-AF-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	1,129	110.2120	1,102	1,000	1,078		(4)			7.050	6.142	MN	12	71	01/03/2005	05/01/2037
655844-AW-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	4,725,250	100.2140	5,010,696	5,000,000	4,990,994		23,110			5.590	6.084	MN	34,161	279,500	08/03/2006	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	18,795,100	102.9620	20,592,409	20,000,000	19,560,446		80,856			5.640	6.205	MN	137,867	1,128,000	11/03/2008	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,999,700	80.3510	8,035,083	10,000,000	9,999,990					3.950	3.950	AO	98,750	395,000	09/04/2012	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	9,278,065	88.2860	8,259,996	9,356,000	9,295,687		1,958			4.800	4.853	FA	169,655	449,088	08/08/2013	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	24,942,000	84.5930	21,148,209	25,000,000	24,953,421		1,372			4.450	4.464	JD	49,444	1,112,500	05/28/2015	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	5,566,900	86.8150	4,340,772	5,000,000	5,470,724		(14,602)			4.650	3.975	JJ	107,208	232,500	07/13/2017	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	17,193,447	76.7340	13,700,035	17,854,000	17,255,911		10,943			4.050	4.256	FA	273,166	723,087	08/16/2018	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	108,756,611	76.8780	84,579,166	110,018,000	108,928,105		28,598			3.942	4.008	MN	722,818	4,336,910	05/23/2018	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	19,136,757	79.5210	15,287,995	19,225,000	19,144,691		2,026			4.150	4.178	FA	272,594	797,838	02/13/2018	02/28/2048
655844-CM-8	NORFOLK SOUTHERN CORP			1	2.A FE	19,999,800	87.2320	17,446,450	20,000,000	20,000,054		(7)			3.000	3.000	MS	176,667	600,000	02/15/2022	03/15/2032
655844-CP-1	NORFOLK SOUTHERN CORP			1	2.A FE	11,748,238	83.7630	9,842,168	11,750,000	11,748,238					4.550	4.551	JD	44,552	534,625	06/02/2022	06/01/2053
655844-CU-0	NORFOLK SOUTHERN CORP			1	2.A FE	26,141,713	102.5360	25,941,586	25,300,000	26,141,707		(6)			5.950	5.734	MS	443,242	498,792	12/17/2024	03/15/2064
655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC				2.A FE	2,942,571	115.9150	2,689,217	2,320,000	2,780,301		(13,375)			7.875	6.069	MN	23,345	182,700	01/03/2005	05/15/2043
65619B-A*-2	Normandale Lake Ground Lease				1.D PL	86,700,000	91.7130	77,956,050	85,000,000	86,595,891		(41,880)			5.102	5.023	MON	180,696	3,802,829	06/28/2022	06/15/2058
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC			1	1.G	13,368,800	96.8460	12,947,148	13,368,800	13,368,800					4.200	4.200	MN	93,582	561,490	10/08/2014	05/01/2030
662352-AA-1	NORTHWELL HEALTHCARE INC SECURED				1.G FE	8,842,377	88.4050	7,243,009	8,193,000	8,719,559		(19,375)			4.800	4.281	MN	65,544	393,264	10/10/2017	11/01/2042
664675-AS-4	NORTHEASTERN UNIVERSITY UNSEC				1.E FE	2,500,000	80.0750	2,001,881	2,500,000	2,500,000					4.119	4.119	AO	25,744	102,975	06/20/2018	10/01/2048
665228-B*-2	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D	17,500,000	103.0820	18,039,350	17,500,000	17,500,000					5.850	5.850	JD	42,656	1,023,750	12/15/2006	12/15/2036
665228-B@-0	NORTHERN ILLINOIS GAS CO SR-SEC			1	1.D	41,000,000	106.5450	43,683,450	41,000,000	41,000,000					6.250	6.250	FA	968,056	2,562,500	08/15/2008	08/15/2038
665228-BQ-4	NORTHERN ILLINOIS GAS CO 1ST MORTG				1.D FE	3,260,520	104.4220	3,132,645	3,000,000	3,061,145		(17,374)			6.580	5.856	FA	74,573	197,400	02/13/2007	02/15/2028
665228-D#-6	NORTHERN ILLINOIS GAS CO SR-UNSEC FIRST MTGE BOND				1.D	37,000,000	83.5870	30,927,190	37,000,000	37,000,000					3.620	3.620	FA	517,157	1,339,400	08/10/2017	08/10/2037
665228-E#-5	NORTHERN ILLINOIS GAS CO SR-SEC				1.D	7,000,000	85.6120	5,992,840	7,000,000	7,000,000					4.080	4.080	FA	107,100	285,600	08/16/2018	08/16/2039
665228-F*-8	NORTHERN ILLINOIS GAS CO SR-SEC				1.D YE	43,000,000	79.3610	34,125,230	43,000,000	43,000,000					4.190	4.190	FA	675,638	1,801,700	11/01/2018	08/16/2048
66550#-AE-1	NORTHERN NEW ENGLAND ENERGY CO				1.G FE	52,000,000	99.5300	51,755,600	52,000,000	52,000,000					5.770	5.770	JJ	1,316,842		06/28/2024	07/24/2034
665501-AG-7	NORTHERN NATURAL GAS CO SR UNSEC			1	1.G FE	19,985,800	99.7840	19,956,715	20,000,000	19,991,426		476			5.800	5.805	FA	438,222	1,160,000	02/07/2007	02/15/2037
665501-AK-8	NORTHERN NATURAL GAS CO SR UNSEC			1	1.G FE	49,913,000	79.7660	39,882,921	50,000,000	49,937,522		2,365			4.100	4.110	MS	603,611	2,050,000	08/22/2012	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO SR UNSEC			2	1.G FE	11,997,960	78.8630	9,463,511	12,000,000	11,998,176		43			4.300	4.301	JJ	237,933	516,000	07/12/2018	01/15/2049
665501-AN-2	NORTHERN NATURAL GAS CO SERIES 144A			1	1.G FE	4,999,250	95.7830	4,789,130	5,000,000	4,999,270		20			5.625	5.626	FA	117,188	141,406	01/29/2024	02/01/2054
665772-BN-8	NORTHERN STATES PWR-MINN 1ST MORTG				1.F FE	17,758,450	101.0890	20,217,860	20,000,000	19,884,842		214,994			7.125	8.325	JJ	712,500	1,425,000	02/27/2003	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG				1.F FE	11,770,385	104.4300	12,684,041	12,146,000	12,041,484		27,319			6.500	6.799	MS	263,163	789,490	02/24/2003	03/01/2028
665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	15,952,395	98.4740	18,375,162	18,660,000	17,025,942		103,294			5.250	6.392	JJ	451,728	979,650	11/18/2008	07/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	22,191,475	108.2140	24,348,099	22,500,000	22,305,266		10,952			6.250	6.356	JD	117,188	1,406,250	11/14/2008	06/01/2036
665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	27,447,740	98.1990	27,004,769	27,500,000	27,463,669		1,551			5.350	5.363	MN	245,208	1,471,250	01/20/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	19,943,400	90.1090	18,021,740	20,000,000	19,960,948		1,638			4.850	4.868	FA	366,444	970,000	08/04/2010	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	49,534,160	75.9570	37,978,562	50,000,000	49,671,263		13,353			3.400	3.450	FA	642,222	1,700,000	08/28/2012	08/15/2042
665772-CL-1	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	7,179,048	81.7210	5,883,922	7,200,000	7,183,790		537			4.125	4.142	MN	37,950	297,000	05/06/2014	05/15/2044
665772-CN-7	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	14,885,784	79.4630	11,959,199	15,050,000	14,917,920		4,015			4.000	4.063	FA	227,422	602,000	08/21/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	27,807,710	74.5480	20,854,930	27,975,000	27,838,672		4,165			3.600	3.633	MN	128,685	1,007,100	05/23/2016	05/15/2046
665772-CS-6	NORTHERN STATES PWR MINN			1	1.E FE	37,162,193	59.7110	22,615,601	37,875,000	37,238,884		16,365			2.600	2.689	JD	82,063	984,750	06/08/2020	06/01/2051
665772-CT-4	NORTHERN STATES PWR MINN			1	1.E FE	9,261,126	85.1850	7,922,192	9,300,000	9,274,696		3,731			2.250	2.297	AO	52,313	209,250	03/23/2021	04/01/2031
665772-CV-9	NORTHERN STATES PWR MINN			1	1.E FE	9,605,243	83.8870	8,116,043	9,675,000	9,608,638		1,202			4.500	4.544	JD	36,281	435,375	05/02/2022	06/01/2052
665789-AW-3	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	21,823,160	106.1040	23,342,848	22,000,000	21,879,317		5,393			6.375	6.436	MS	467,500	1,402,500	12/15/2008	09/01/2038
665789-AX-1	NORTHERN STATES PWR-WISC 1ST MORTG			1	1.F FE	19,835,400	75.5080	15,101,692	20,000,000	19,881,586		4,635			3.700	3.746	AO	185,000	740,000	10/02/2012	10/01/2042
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MORTG			2	1.E FE	9,962,900	77.0830	7,708,263	10,000,000	9,967,270		795			4.200	4.222	MS	140,000	420,000	09/05/2018	09/01/2048
665789-BB-8	NORTHERN STATES PWR-WISC			1	1.E FE	19,766,800	60.9550	12,191,045	20,000,000	19,788,818		5,124			3.050	3.109	MN	101,667	610,000	05/18/2020	05/01/2051
665859-AU-8	NORTHERN TRUST CORP SR UNSEC			2	1.E FE	19,981,200	93.6290	18,725,836	20,000,000	19,991,120		1,884			3.150	3.161	MN	101,500	630,000	04/30/2019	05/03/2029
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	52,873,846	86.3450	45,827,770	53,075,000	52,962,819		19,773			1.950	1.992	MN	172,494	1,034,963	04/28/2020	05/01/2030
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	14,251,875	98.6840	14,087,174	14,275,000	14,263,530		4,556			4.000	4.036	MN	80,892	571,000	05/05/2022	05/10/2027
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC				2.C PL	84,711,480	87.7720	73,728,480	84,000,000	84,548,137		(45,728)			4.500	4.440	MJSD	21,000	4,027,500	03/16/2021	07/18/2034
666807-BD-3	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	57,428,700	93.9900	54,044,105	57,500,000	57,450,262		2,005			5.050	5.058	MN	371,035	2,903,750	11/01/2010	11/15/2040
666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	31,560,931	78.1710	23,216,774	29,700,000	31,317,842		(61,604)			3.850	3.451	AO	241,395	1,143,450	08/14/2020	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	47,853,232	78.5030	38,505,921	49,050,000	48,003,174		26,429			4.030	4.175	AO	417,307	1,976,715	09/18/2018	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	1,369,486	97.3690	1,338,820	1,375,000	1,371,837		516			4.400	4.449	MN	10,083	60,500	03/19/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	5,970,540	95.6730	5,740,400	6,000,000	5,975,491		1,027			5.150	5.189	MN	51,500	309,000	03/19/2020	05/01/2040
666807-CA-8	NORTHROP GRUMMAN CORP				2.A FE	26,064,110	103.0380	22,163,510	21,510,000	24,065,849		(799,055)			6.650	2.560	JJ	659,580	1,430,415	06/13/2022	01/15/2028
666807-CE-0	NORTHROP GRUMMAN CORP SERIES WI				2.A FE	25,855,548	113.3090	20,394,550	17,999,000	23,697,871		(860,686)			7.750	2.194	FA	526,971	1,394,923	06/13/2022	02/15/2031
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,083,577	96.9320	1,066,253	1,100,000	1,083,906		329			4.700	4.919	MS	15,223		10/23/2024	03/15/2033
666807-CM-2	NORTHROP GRUMMAN CORP			1	2.A FE	53,801,800	93.0230	51,162,614	55,000,000	53,804,454		2,654			5.200	5.347	JD	238,333	1,086,944	12/17/2024	06/01/2054
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED			1	1.G FE	106,026,530	76.3610	82,532,671	108,082,000	106,337,003		45,521			3.979	4.089	MN	716,764	4,300,583	03/27/2017	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	800,000	95.2300	761,844	800,000	800,000					3.391	3.391	MN	4,521	27,128	09/19/2017	11/01/2027
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	35,655,000	79.9470	28,505,016	35,655,000	35,655,000					4.260	4.260	MN	253,151	1,518,903	09/19/2017	11/01/2047
66765R-BQ-8	NORTHWEST NATURAL GAS CO 1ST MORTG				1.F FE	9,945,000	99.8740	9,987,371	10,000,000	9,976,074		2,486			5.820	5.860	JD	48,500	582,000	09/19/2002	09/24/2032
66765R-CC-8	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	10,000,000	96.9800	9,697,992	10,000,000	10,000,000					3.211	3.211	JD	23,191	321,100	11/29/2016	12/05/2026
66765R-CD-6	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	7,500,000	75.7920	5,684,426	7,500,000	7,500,000					4.136	4.136	JD	22,403	310,200	11/29/2016	12/05/2046
66765R-CF-1	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	2,500,000	69.4470	1,736,176	2,500,000	2,500,000					3.685	3.685	MS	27,638	92,125	09/06/2017	09/13/2047
66765R-CJ-3	NORTHWEST NATURAL GAS CO SERIES MTN			1	1.F FE	14,940,150	70.2730	10,541,017	15,000,000	14,945,757		1,302			3.600	3.622	MS	159,000	540,000	03/26/2020	03/15/2050
668074-AU-1	NORTHWESTERN CORP 1ST MORTG			1	1.G FE	48,037,101	80.1330	38,544,041	48,100,000	48,049,805		1,575			4.176	4.184	MN	256,662	2,008,656	06/22/2015	11/15/2044
668074-B#-3	NWERN CORP SR-SEC			1	1.G YE	48,000,000	79.3490	38,087,520	48,000,000	48,000,000					4.150	4.150	FA	769,133	1,992,000	08/10/2012	08/10/2042
668074-C@-4	NWERN CORP SR-SEC			1	1.G YE	24,000,000	79.6380	19,113,120	24,000,000	24,000,000					4.150	4.150	FA	384,567	996,000	08/10/2012	08/10/2042
668074-D#-1	NWERN CORP 2043-SR-SEC			1	1.G	14,000,000	86.4320	12,100,480	14,000,000	14,000,000					4.850	4.849	JD	20,747	679,000	12/19/2013	12/19/2043
668074-D*-5	NWERN CORP 2028-SR-SEC			1	1.G YE	5,000,000	96.4030	4,820,150	5,000,000	5,000,000					3.990	3.990	JD	6,096	199,500	12/19/2013	12/19/2028
668074-E#-0	NWERN CORP 2045-SR-SEC			1	1.G	50,000,000	76.9120	38,456,000	50,000,000	50,000,000					4.110	4.110	JJ	1,027,500	2,055,000	06/23/2015	07/01/2045
668074-F*-3	NWERN CORP SR-SEC			1	1.G	27,500,000	82.6050	22,716,375	27,500,000	27,500,000					4.260	4.260	MS	296,129	1,171,500	09/15/2015	09/29/2040
668074-G#-8	NWERN CORP SR-SEC				1.G	11,000,000	72.5650	7,982,150	11,000,000	11,000,000					3.980	3.980	MS	126,476	437,800	09/17/2019	09/17/2049
668074-G*-2	NWERN CORP SR-SEC				1.G	50,000,000	74.9190	37,459,500	50,000,000	50,000,000					4.030	4.030	MN	307,847	2,015,000	11/06/2017	11/06/2047
668074-G@-0	NWERN CORP SR-SEC				1.G	11,000,000	71.8820	7,907,020	11,000,000	11,000,000					3.980	3.980	JD	6,081	218,900	06/26/2019	06/26/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUBORD			1	1.C FE	3,991,480	74.9270	2,997,092	4,000,000	3,992,763		196			3.850	3.862	MS	38,928	154,000	09/21/2017	09/30/2047
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	30,383,040	66.9090	18,734,427	28,000,000	30,248,228		(36,250)			3.625	3.233	MS	256,569	1,015,000	03/03/2021	09/30/2059
668138-AE-0	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	7,682,397	68.6290	4,828,750	7,036,000	7,635,598		(15,314)			3.450	2.974	JD	674	364,113	10/28/2021	03/30/2051
66815L-2S-7	NORTHWESTERN MUTUAL GLBL SERIES 144A				1.A FE	7,997,680	100.2140	8,017,140	8,000,000	7,997,847		167			5.160	5.165	MN	37,840	206,400	05/20/2024	05/28/2031
668444-AA-0	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	30,000,000	84.5930	25,377,856	30,000,000	30,000,000					4.198	4.198	JD	104,950	1,259,400	03/21/2012	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	59,956,063	91.4600	54,519,431	59,610,000	59,860,919		(11,195)			4.643	4.604	JD	230,641	2,767,692	11/06/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	14,365,556	78.1330	11,661,310	14,925,000	14,464,691		12,196			3.868	4.078	JD	48,108	577,299	09/08/2015	12/01/2048
668444-AP-7	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	56,880,465	77.3480	44,009,957	56,899,000	56,882,550		398			3.812	3.814	JD	180,749	2,168,990	04/16/2019	12/01/2050
668771-AL-2	NORTONLIFELOCK INC SERIES 144A			1	3.C FE	12,930,720	102.5500	13,331,435	13,000,000	12,946,384		7,223			7.125	7.213	MS	234,135	926,250	10/20/2022	09/30/2030
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			1	1.G	22,651,482	96.9930	21,970,352	22,651,482	22,651,482					4.930	4.980	MON	49,632	1,116,718	10/29/2010	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC			1	1.G	2,599,547	96.1750	2,500,114	2,599,547	2,599,547					4.690	4.735	MON	4,741	122,307	12/31/2014	10/15/2030
669857-AA-2	NOVA SE UNIVERSITY INC SERIES 2022				1.G FE	65,445,990	84.2200	55,164,137	65,500,000	65,448,406		966			4.809	4.814	AO	787,474	3,149,895	03/10/2022	04/01/2053
66988A-AE-4	NOVANT HEALTH INC UNSEC			1	1.E FE	48,682,330	83.3000	40,830,166	49,016,000	48,757,217		8,037			4.371	4.411	MN	357,082	2,142,489	02/21/2019	11/01/2043
66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	27,567,049	80.5150	21,879,873	27,175,000	27,454,390		(11,227)			3.700	3.620	MS	279,299	1,005,475	11/15/2012	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,879,400	87.7360	13,160,403	15,000,000	14,905,326		3,038			4.400	4.449	MN	100,833	660,000	02/18/2014	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	14,851,500	98.7320	14,809,765	15,000,000	14,984,957		16,552			3.000	3.116	MN	51,250	450,000	11/17/2015	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	34,424,150	82.0570	28,719,921	35,000,000	34,532,548		13,938			4.000	4.096	MN	159,444	1,400,000	12/03/2015	11/20/2045
66989H-AW-8	NOVARTIS CAPITAL CORP			1	1.D FE	46,257,251	88.1990	43,305,637	49,100,000	46,262,168		4,917			4.700	5.077	MS	660,259		12/17/2024	09/18/2054
670001-AE-6	NOVELIS CORP SERIES 144A			1	3.C FE	18,159,780	92.3030	18,460,530	20,000,000	18,650,504		215,156			4.750	6.307	JJ	398,472	950,000	10/31/2022	01/30/2030
67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,788,600	98.5260	19,705,247	20,000,000	19,877,893		7,563			5.750	5.825	MS	338,611	1,150,000	03/13/2006	03/15/2036
67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	11,327,370	98.1860	11,291,436	11,500,000	11,378,731		4,956			5.500	5.604	MS	186,236	632,500	03/19/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC CO SR UNSEC			1	1.G FE	10,874,336	84.4160	9,243,601	10,950,000	10,891,121		1,920			4.400	4.442	MS	160,600	481,800	03/04/2014	03/01/2044
67021C-AK-3	NSTAR ELECTRIC CO SR UNSEC			1	1.G FE	19,903,800	98.7240	19,744,857	20,000,000	19,990,318		10,809			3.250	3.307	MN	83,056	650,000	11/13/2015	11/15/2025
67021C-AN-7	NSTAR ELECTRIC CO SR UNSEC			2	1.G FE	10,227,450	93.4470	9,578,316	10,250,000	10,239,229		2,259			3.250	3.276	MN	42,566	333,125	05/14/2019	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.G FE	14,056,689	95.5860	13,381,976	14,000,000	14,031,995		(5,616)			3.950	3.900	AO	138,250	553,000	03/23/2020	04/01/2030
67021C-AQ-0	NSTAR ELECTRIC CO			1	1.F FE	13,773,649	65.3210	9,079,613	13,900,000	13,783,357		2,800			3.100	3.147	JD	35,908	430,900	05/24/2021	06/01/2051
67021C-AS-6	NSTAR ELECTRIC CO			1	1.F FE	3,303,920	83.7170	2,783,593	3,325,000	3,304,904		361			4.550	4.589	JD	12,607	151,288	05/12/2022	06/01/2052
67022*-AB-9	NSTAR GAS CO SR-SEC				1.F	40,000,000	82.9930	33,197,200	40,000,000	40,000,000					4.350	4.350	JD	111,167	1,740,000	09/02/2015	12/08/2045
67022*-AF-0	NSTAR GAS CO SR-SEC				1.F	30,000,000	64.8590	19,457,700	30,000,000	30,000,000					3.150	3.150	MN	157,500	945,000	05/07/2020	05/01/2050
670346-AS-4	NUCOR CORP			1	1.G FE	5,285,213	89.3050	4,733,163	5,300,000	5,291,531		1,433			2.700	2.732	JD	11,925	143,100	05/20/2020	06/01/2030
670346-AX-3	NUCOR CORP				1.G FE	2,729,748	99.6370	2,789,826	2,800,000	2,781,178		46,313			3.950	5.713	MN	11,674	110,600	11/17/2023	05/23/2025
67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES				1.D PL	95,000,000	97.8450	92,952,820	95,000,000	95,000,000					5.500	5.500	MJSD	159,653	3,426,358	04/12/2024	03/20/2060
67080*-AA-0	NUV CPACE RN FEEDER FUND II LL CLASS A NOTES				1.D PL	138,225,000	97.5230	134,800,660	138,225,000	138,225,000					5.750	5.790	FMAN	838,949		12/20/2024	06/20/2060
670837-AD-5	OGE ENERGY CORP			1	2.A FE	9,986,900	101.6360	10,163,604	10,000,000	9,988,508		1,608			5.450	5.480	MN	69,639	281,583	05/06/2024	05/15/2029
67097#-AA-7	Terra Funding ? OFP LLC SR-UNSEC				1.C PL	50,378,383	80.9120	40,762,158	50,378,383	50,378,383					4.213	4.250	MON	88,435	2,028,024	05/05/2020	04/15/2055
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	18,444,717	98.6340	17,778,859	18,025,000	18,072,703		(48,681)			3.550	3.266	MS	188,411	639,888	06/06/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	13,703,040	97.0340	13,317,889	13,725,000	13,718,442		2,311			3.600	3.619	MS	164,700	494,100	08/10/2017	09/01/2027
67103H-AK-3	O REILLY AUTOMOTIVE INC			1	2.B FE	12,499,501	82.0150	10,776,726	13,140,000	12,702,002		65,031			1.750	2.330	MS	67,708	229,950	10/25/2021	03/15/2031
67103H-AL-1	O REILLY AUTOMOTIVE INC			1	2.B FE	785,880	96.6040	772,830	800,000	786,215		335			4.700	4.980	JD	1,671	18,800	10/23/2024	06/15/2032
67105@-AF-8	OSI GROUP-LLC SR-SECURED				2.B PL	50,000,000	98.3070	49,153,500	50,000,000	50,000,000					4.350	4.350	MS	592,083	2,175,000	03/22/2018	03/22/2028
67181@-AB-4	OAK STREET REAL ESTATE CAPITAL				2.A PL	40,000,000	80.9260	32,370,400	40,000,000	40,000,000					2.990	2.990	MS	375,411	1,196,000	11/22/2021	09/08/2033
67181@-AC-2	OAK STREET R/E CAPITAL NET LEA SR-UNSEC				2.A PL	95,000,000	75.1210	71,364,950	95,000,000	95,000,000					3.140	3.140	MS	928,044	2,983,000	09/08/2021	09/08/2036
67181@-AG-3	OAK STREET R/E CAPITAL NET LEA				2.A PL	40,000,000	104.0190	41,607,600	40,000,000	40,000,000					6.780	6.780	JJ	1,280,667	2,712,000	10/14/2022	01/11/2033
674003-B#-4	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	33,000,000	92.0320	30,370,560	33,000,000	33,000,000					3.640	3.640	JJ	530,530	1,201,200	07/22/2020	07/22/2030
674003-B*-8	OAKTREE CAPITAL L.P.				1.G FE	26,000,000	90.2000	23,452,000	26,000,000	26,000,000					3.690	3.689	MS	314,470	959,400	07/12/2016	07/12/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674003-B@-6	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC				1.G FE	55,000,000	88.7920	48,835,600	55,000,000	55,000,000					3.780	3.780	JD	75,075	2,079,000	12/18/2017	12/18/2032
674003-C@-5	OAKTREE CAPITAL L.P.				1.G FE	21,000,000	76.7030	16,107,630	21,000,000	21,000,000					3.060	3.060	JJ	283,815	642,600	01/07/2022	01/12/2037
67457M-AJ-7	OCCIDENTAL COLLEGE			1	1.D FE	21,985,625	71.0230	15,632,158	22,010,000	21,988,114		705			3.508	3.515	AO	193,028	772,111	03/23/2021	10/01/2049
674599-CL-7	OCCIDENTAL PETROLEUM COR SR UNSEC			1	2.C FE	14,966,400	68.3980	10,259,678	15,000,000	14,973,995		710			4.100	4.112	FA	232,333	615,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM COR SR UNSEC			1	2.C FE	20,556,941	95.4650	20,047,719	21,000,000	20,895,635		46,660			3.000	3.244	FA	238,000	630,000	11/21/2016	02/15/2027
674599-DD-4	OCCIDENTAL PETROLEUM COR				2.C FE	13,209,000	109.3260	10,932,590	10,000,000	11,930,473		(263,159)			7.500	4.016	MN	125,000	750,000	09/12/2019	05/01/2031
674599-DJ-1	OCCIDENTAL PETROLEUM COR				2.C FE	35,678,179	98.5200	29,536,284	29,980,000	34,683,691		(207,674)			6.200	4.740	MS	547,302	1,858,760	09/12/2019	03/15/2040
674599-DR-3	OCCIDENTAL PETROLEUM COR				2.C FE	6,041,300	104.6320	5,231,615	5,000,000	5,450,908		(122,082)			7.150	4.249	MN	45,681	357,500	09/12/2019	05/15/2028
675553-A#-8	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	10,000,000	77.1130	7,711,300	10,000,000	10,000,000					4.320	4.320	MN	55,200	432,000	06/25/2020	05/15/2046
675553-A@-0	OCHSNER CLINIC FOUNDATION SR-UNSEC				1.C FE	20,000,000	79.2160	15,843,200	20,000,000	20,000,000					4.130	4.130	MN	105,544	826,000	06/25/2020	05/15/2045
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			1	1.E PL	17,396,377	85.6160	14,894,082	17,396,377	17,396,377					4.000	4.033	MON	30,927	695,969	05/07/2013	02/15/2041
677050-AG-1	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	32,000,000	100.9680	32,309,604	32,000,000	32,000,000					5.950	5.950	MN	317,333	1,904,000	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	38,395,770	89.7890	34,568,945	38,500,000	38,412,118		1,556			5.250	5.266	MS	673,750	2,021,250	08/24/2011	09/01/2050
677050-AJ-5	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	27,341,875	79.2510	21,793,899	27,500,000	27,383,360		4,282			4.200	4.234	JD	96,250	1,155,000	11/27/2012	12/01/2042
677050-AK-2	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	11,129,440	82.1880	9,205,046	11,200,000	11,144,283		1,750			4.550	4.589	JD	42,467	509,600	06/09/2014	06/01/2044
677050-AL-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	5,902,200	77.6780	4,660,704	6,000,000	5,918,992		2,286			4.250	4.348	AO	63,750	255,000	04/15/2016	04/01/2046
677050-AQ-9	OGLETHORPE POWER CORP SERIES WI			1	2.A FE	15,028,459	71.1400	10,670,972	15,000,000	15,026,890		(638)			3.750	3.739	FA	234,375	562,500	05/05/2021	08/01/2050
677052-AA-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	24,937,500	94.5770	23,644,126	25,000,000	24,955,099		1,762			5.375	5.392	MN	223,958	1,343,750	11/04/2010	11/01/2040
677415-CF-6	OHIO POWER COMPANY SR UNSEC			1	2.A FE	7,465,320	105.9050	7,942,909	7,500,000	7,483,668		1,476			6.600	6.635	FA	187,000	495,000	10/07/2003	02/15/2033
677415-CR-0	OHIO POWER COMPANY SR UNSEC			2	2.A FE	2,493,900	74.9530	1,873,824	2,500,000	2,494,586		129			4.000	4.014	JD	8,333	100,000	05/20/2019	06/01/2049
677415-CS-8	OHIO POWER COMPANY SERIES P			1	2.A FE	10,435,800	88.5550	8,855,547	10,000,000	10,237,579		(44,681)			2.600	2.097	AO	65,000	260,000	05/18/2020	04/01/2030
67755#-AB-8	OHIO STATE ENERGY PARTNERS				1.G PL	50,000,000	85.2350	42,617,500	50,000,000	50,000,000					4.130	4.151	MJSD	5,736	2,065,000	07/06/2017	07/06/2037
67755#-AD-4	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	19,000,000	71.7790	13,638,010	19,000,000	19,000,000					3.820	3.839	MJSD	2,016	907,250	11/06/2019	11/06/2049
67755#-AE-2	OHIO STATE ENERGY PARTNERS SR-UNSEC				1.G PL	26,000,000	70.5200	18,335,200	26,000,000	26,000,000					3.870	3.889	MJSD	2,795	1,257,750	04/30/2020	04/20/2050
67755#-AF-9	OHIO STATE ENERGY PARTNERS				1.G PL	14,000,000	61.5840	8,621,760	14,000,000	14,000,000					3.170	3.183	MJSD	1,233	554,750	08/12/2021	08/03/2051
67755#-AG-7	OHIO STATE ENERGY PARTNERS				1.G PL	14,000,000	68.9180	9,648,520	14,000,000	14,000,000					3.020	3.032	MJSD	1,174	528,500	12/10/2021	12/10/2041
67755#-AH-5	OHIO STATE ENERGY PARTNERS				1.G PL	22,000,000	62.1420	13,671,240	22,000,000	22,000,000					3.280	3.293	MJSD	2,004	902,000	07/23/2021	05/31/2052
67755*-AA-4	OHIO STATE ENERGY PARTNERS HLD				2.B PL	30,000,000	98.9920	29,697,600	30,000,000	30,000,000					4.350	4.374	MJSD	3,625	1,631,250	07/06/2017	07/06/2027
67755*-AB-2	OHIO STATE ENERGY PARTNERS HLD				2.B PL	70,000,000	93.2610	65,282,700	70,000,000	70,000,000					5.020	5.052	MJSD	9,761	4,392,500	07/06/2017	07/06/2037
678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC			1	1.G FE	19,811,220	99.6230	19,924,515	20,000,000	19,891,583		6,787			5.750	5.817	JJ	530,278	1,150,000	03/21/2006	01/15/2036
678858-BL-4	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	12,419,750	99.8440	12,480,551	12,500,000	12,442,298		2,249			5.850	5.896	JD	60,938	731,250	06/03/2010	06/01/2040
678858-BN-0	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	26,610,949	78.0670	20,781,478	26,620,000	26,613,077		255			3.900	3.902	MN	173,030	1,038,180	05/09/2013	05/01/2043
678858-BP-5	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	18,376,662	84.9610	15,632,763	18,400,000	18,381,511		585			4.550	4.558	MS	246,509	837,200	03/19/2014	03/15/2044
678858-BQ-3	OKLAHOMA G&E CO SR UNSEC			1	1.G FE	19,642,800	78.1080	15,621,698	20,000,000	19,718,482		8,974			4.000	4.104	JD	35,556	800,000	12/08/2014	12/15/2044
678858-BV-2	OKLAHOMA G&E CO			1	1.G FE	7,371,239	91.7040	6,763,196	7,375,000	7,372,876		366			3.250	3.256	AO	59,922	239,688	03/30/2020	04/01/2030
679574-B#-9	OLD DOMINION ELECTRIC COOP A-SR-SEC			1	1.E YE	150,000,000	82.5110	123,766,500	150,000,000	150,000,000					4.460	4.460	JD	557,500	6,690,000	01/15/2015	12/01/2044
680665-AJ-5	OLIN CORP SR UNSEC			1	3.A FE	19,643,553	97.8710	19,476,409	19,900,000	19,722,221		50,848			5.125	5.441	MS	300,297	1,019,875	11/29/2023	09/15/2027
680665-AK-2	OLIN CORP SR UNSEC			2	3.A FE	25,812,500	93.8810	25,817,149	27,500,000	26,264,480		185,987			5.000	5.979	FA	572,917	1,375,000	11/15/2022	02/01/2030
68086@-AF-9	Oliver Acquisition LLC				4.B Z	5,887,000	94.0000	5,533,780	5,887,000	5,887,000					11.000	11.000	JJ	314,791	726,239	07/06/2022	01/06/2029
681639-AA-8	OLYMPUS WTR US HLDG CORP SERIES 144A			1	4.C FE	24,490,000	93.4480	22,885,396	24,490,000	24,490,000					4.250	4.250	AO	260,206	1,040,825	09/21/2021	10/01/2028
681919-BB-1	OMNICOM GROUP INC			1	2.A FE	1,740,200	87.7960	1,755,914	2,000,000	1,816,892		29,926			2.450	4.397	AO	8,303	49,000	05/04/2022	04/30/2030
681919-BC-9	OMNICOM GROUP INC			1	2.A FE	14,419,995	96.0650	13,905,402	14,475,000	14,442,395		5,254			4.200	4.247	JD	50,663	607,950	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC			2	2.A FE	42,501,530	85.4850	35,903,741	42,000,000	42,337,074		(48,958)			2.600	2.462	FA	455,000	1,092,000	08/06/2021	08/01/2031
68217F-AA-0	OMNICOM GP/OMNICOM CAP SR UNSEC			1	2.A FE	49,217,292	98.6020	47,075,609	47,743,000	47,932,069		(175,716)			3.600	3.211	AO	362,847	1,718,748	07/13/2017	04/15/2026
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	2,186,938	110.8370	2,216,748	2,000,000	2,081,757		(8,552)			7.000	6.295	MN	23,333	140,000	03/05/2003	05/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	38,954,427	97.1260	37,980,972	39,105,000	38,999,429		4,216			5.250	5.275	MS	518,956	2,053,013	10/13/2010	09/30/2040
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	64,051,373	87.7180	56,073,764	63,925,000	64,018,173		(4,140)			4.550	4.537	JD	242,382	2,908,588	08/02/2013	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	35,927,037	76.8060	27,127,903	35,320,000	35,798,545		(19,730)			3.750	3.644	AO	331,125	1,324,500	01/23/2017	04/01/2045
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	24,761,000	65.4630	15,056,562	23,000,000	24,587,532		(46,484)			3.100	2.707	MS	209,939	713,000	10/19/2021	09/15/2049
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,570,226	89.7660	4,106,793	4,575,000	4,572,358		451			2.750	2.762	MN	16,076	125,813	08/12/2020	05/15/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY				1.F FE	4,312,450	73.0040	3,157,418	4,325,000	4,313,937		259			3.700	3.716	MN	20,448	160,025	08/11/2020	05/15/2050
68233J-CD-4	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	21,019,720	58.9480	12,894,873	21,875,000	21,068,927		19,045			2.700	2.896	MN	75,469	590,625	05/09/2022	11/15/2051
68233J-CH-5	ONCOR ELECTRIC DELIVERY SERIES WI			1	1.F FE	8,919,707	83.7370	7,536,354	9,000,000	8,922,775		1,373			4.600	4.656	JD	34,500	414,000	01/13/2023	06/01/2052
68233J-CS-1	ONCOR ELECTRIC DELIVERY			1	1.F FE	14,974,314	102.5380	15,380,666	15,000,000	14,977,582		3,268			5.650	5.672	MN	108,292	852,208	01/22/2024	11/15/2033
68233J-CT-9	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1.F FE	25,191,900	97.4190	24,354,650	25,000,000	25,191,826		(74)			5.550	5.497	JD	61,667	402,375	12/17/2024	06/15/2054
68235P-AF-5	ONE GAS INC SR UNSEC			1	1.G FE	18,299,927	87.4370	16,001,022	18,300,000	18,300,847		(27)			4.658	4.658	FA	355,172	852,414	01/13/2014	02/01/2044
68235P-AG-3	ONE GAS INC SR UNSEC			2	1.G FE	5,440,160	83.0430	4,567,358	5,500,000	5,446,810		1,216			4.500	4.567	MN	41,250	247,500	11/01/2018	11/01/2048
68235P-AH-1	ONE GAS INC			1	1.G FE	4,924,062	86.4440	4,278,998	4,950,000	4,935,463		2,537			2.000	2.058	MN	12,650	99,000	04/29/2020	05/15/2030
68235P-AN-8	ONE GAS INC			1	1.G FE	1,330,537	100.6890	1,308,959	1,300,000	1,329,340		(1,197)			5.100	4.500	AO	16,575		10/23/2024	04/01/2029
682680-AB-9	ONEOK INC CO.GUARNT			1	2.B FE	12,952,420	104.8920	13,635,900	13,000,000	12,987,767		2,789			6.875	6.904	AO	223,438	893,750	09/25/1998	09/30/2028
682680-AN-3	ONEOK INC CO.GUARNT			1	2.B FE	9,975,200	102.3610	10,236,124	10,000,000	9,986,190		926			6.000	6.018	JD	26,667	600,000	06/14/2005	06/15/2035
682680-BL-6	ONEOK INC			1	2.B FE	1,358,734	102.9030	1,337,737	1,300,000	1,357,764		(970)			6.050	5.386	MS	26,217		10/23/2024	09/01/2033
682680-BQ-5	ONEOK INC			1	2.B FE	15,887,115	99.5960	15,855,733	15,920,000	15,913,657		26,542			3.200	3.401	MS	150,002	509,440	02/27/2024	03/15/2025
682680-BR-3	ONEOK INC			1	2.B FE	10,096,961	100.1540	10,115,555	10,100,000	10,098,199		1,237			5.000	5.016	MS	168,333	252,500	03/01/2024	03/01/2026
682680-BT-9	ONEOK INC				2.B FE	9,970,970	103.2890	10,328,877	10,000,000	9,973,312		2,342			6.400	6.432	MN	106,667	640,000	02/27/2024	05/01/2037
682680-BU-6	ONEOK INC			1	2.B FE	664,615	77.3080	521,057	674,000	664,933		318			4.200	4.309	JD	2,359	28,308	02/27/2024	12/01/2042
682680-BV-4	ONEOK INC			1	2.B FE	25,618,416	89.4290	22,357,286	25,000,000	25,602,983		(15,433)			5.150	4.948	AO	271,806	1,287,500	02/27/2024	10/15/2043
682680-BX-0	ONEOK INC			1	2.B FE	7,272,129	76.8280	5,646,837	7,350,000	7,274,052		1,922			4.250	4.324	MS	91,977	312,375	02/27/2024	09/15/2046
68268N-AC-7	ONEOK PARTNERS LP CO.GUARNT			1	2.B FE	2,943,780	106.2290	3,186,872	3,000,000	2,964,469		1,929			6.650	6.798	AO	49,875	199,500	08/24/2007	10/01/2036
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	34,375,730	88.8760	31,462,192	35,400,000	34,665,961		107,846			4.000	4.407	MS	416,933	1,416,000	11/16/2023	09/15/2030
682691-AB-6	ONEMAIN FINANCE CORP			1	3.B FE	10,184,405	95.3880	9,724,798	10,195,000	10,187,823		3,158			3.500	3.535	JJ	164,536	356,825	11/29/2023	01/15/2027
682798-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC			1	1.B	38,927,606	98.8600	38,483,831	38,927,606	38,927,606					4.700	4.746	MON	81,315	1,831,406	10/08/2010	04/15/2030
68295#-AA-5	METROPOLITAN SQUARE				1.D Z	30,579,101	109.3810	33,447,727	30,579,101	30,579,101					6.750	6.844	MON	91,737	2,069,875	12/13/2023	08/15/2037
68295*-AA-9	1298 INWOOD AVE CONTRACT-BKD P				1.C YE	141,299,445	109.8440	155,208,963	141,299,445	141,299,445					5.970	6.044	MON	374,915	8,435,577	05/04/2023	02/15/2056
683558-AA-4	OPELIKA ENERGY PARTNERS, LLC				1.F FE	68,705,078	76.9640	52,878,177	68,705,078	68,705,078					3.500	3.525	MON	40,078	2,405,063	09/29/2020	09/25/2050
68371Y-AP-8	OPEN TEXT CORP TERM B				2.C FE		0.0000								0.000	0.000	N/A		137,228		01/31/2030
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A			1	3.C FE	15,342,734	88.6700	14,533,086	16,390,000	15,462,887		99,298			4.125	5.050	JD	56,341	676,088	11/16/2023	12/01/2031
68389X-AV-7	ORACLE CORP			1	2.B FE	2,125,992	91.9260	2,206,221	2,400,000	2,147,679		19,465			4.300	5.750	JJ	49,593	103,200	11/17/2023	07/08/2034
68389X-BD-6	ORACLE CORP SR UNSEC			1	2.B FE	26,677,390	91.5260	24,712,015	27,000,000	26,865,577		22,459			3.250	3.352	MN	112,125	877,500	05/01/2015	05/15/2030
68389X-BE-4	ORACLE CORP SR UNSEC			1	2.B FE	19,865,000	87.6160	17,523,110	20,000,000	19,917,266		6,350			3.900	3.949	MN	99,667	780,000	04/28/2015	05/15/2035
68389X-BF-1	ORACLE CORP			2	2.B FE	23,779,000	79.0210	15,804,256	20,000,000	23,270,774		(118,674)			4.125	3.024	MN	105,417	825,000	06/23/2020	05/15/2045
68389X-BH-7	ORACLE CORP SR UNSEC			1	2.B FE	39,994,000	85.6740	34,269,684	40,000,000	39,996,224		256			3.850	3.851	JJ	710,111	1,540,000	06/29/2016	07/15/2036
68389X-BM-6	ORACLE CORP SR UNSEC			1	2.B FE	1,992,480	96.9490	1,938,988	2,000,000	1,998,713		809			2.650	2.693	JJ	24,439	53,000	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR UNSEC			1	2.B FE	20,970,852	83.4840	17,573,399	21,050,000	20,992,633		3,396			3.800	3.827	MN	102,209	799,900	11/07/2017	11/15/2037
68389X-BW-4	ORACLE CORP			1	2.B FE	50,638,415	78.1850	39,698,606	50,775,000	50,662,622		5,448			3.600	3.619	AO	456,975	1,827,900	03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1	2.B FE	33,613,200	70.0610	24,521,331	35,000,000	33,366,750		(54,549)			3.600	3.809	AO	315,000	720,000	12/05/2024	04/01/2050
68389X-BZ-7	ORACLE CORP			1	2.B FE	3,655,482	77.9740	3,586,821	4,600,000	3,662,372		6,890			3.650	5.575	MS	44,773		10/23/2024	03/25/2041
68622#-AA-9	ORGILL INC SR SEC NOTE			4	2.C	30,006,419	84.0350	25,215,894	30,006,419	30,006,419					3.800	3.829	MON	3,167	1,235,264	10/04/2019	10/31/2039
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A			1	3.B FE	37,664,272	93.9480	37,602,875	40,025,000	38,549,761		387,081			4.125	5.334	AO	279,758	1,651,031	11/16/2023	04/30/2028
686514-AF-7	ORLANDO HEALTH OBL GRP UNSEC			1	1.E FE	19,500,000	80.0220	15,604,232	19,500,000	19,500,000					4.089	4.089	AO	199,339	797,355	01/30/2018	10/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686514-AG-5	ORLANDO HEALTH OBL GRP UNSEC			2	1.E FE	13,802,360	83.2220	11,476,369	13,790,000	13,800,981		(251)			4.461	4.456	AO	153,793	615,172	02/06/2019	10/01/2049
686515-AA-5	ORLANDO HEALTH OBL GRP UNSEC			1	1.F FE	16,124,407	85.1230	13,662,233	16,050,000	16,110,235		(1,900)			4.416	4.387	AO	177,192	708,768	04/29/2016	10/01/2044
68666*-AA-0	UNIVERSITY OF NEW ORLEANS				2.B YE	39,432,562	95.6440	37,714,880	39,432,562	39,432,562					5.710	5.710	MON	37,527	2,251,599	02/28/2023	02/25/2048
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	14,578,548	88.8280	13,146,539	14,800,000	14,623,687		27,613			2.565	2.793	FA	143,412	379,620	04/13/2022	02/15/2030
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	53,819,560	74.8050	40,020,722	53,500,000	53,764,296		(17,005)			3.112	3.065	FA	628,970	1,664,920	09/29/2021	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	25,217,336	68.7920	16,320,963	23,725,000	25,062,229		(37,570)			3.362	3.030	FA	301,329	797,635	09/04/2020	02/15/2050
68964*-AG-6	OTTER TAIL POWER CO A-SR-UNSEC			1	1.G	60,000,000	98.0270	58,816,200	60,000,000	60,000,000					4.680	4.668	FA	959,400	2,808,000	02/27/2014	02/27/2029
68964*-AT-8	OTTER TAIL PWR CO SR-UNSEC				1.G	10,000,000	67.2930	6,729,300	10,000,000	10,000,000					3.690	3.690	MN	32,800	369,000	11/29/2021	11/29/2051
68964*-AU-5	OTTER TAIL POWER CO				1.G	25,000,000	68.2100	17,052,500	25,000,000	25,000,000					3.770	3.770	MN	107,340	942,500	05/20/2021	05/20/2052
68964*-AW-1	OTTER TAIL POWER CO				1.G	30,000,000	95.8270	28,748,100	30,000,000	30,000,000					5.770	5.770	AO	432,750	879,925	03/05/2024	04/01/2054
69021*-AA-8	BELLEVUE GROUND LEASE SR-UNSEC				1.E PL	23,367,364	76.6620	17,913,888	23,367,364	23,367,364					4.046	4.080	MON	39,393	827,399	03/18/2021	10/15/2057
69073T-AU-7	OWENS BROCKWAY SERIES 144A			1	4.B FE	4,385,000	97.3220	4,267,570	4,385,000	4,385,000					7.250	7.250	MN	40,622	317,913	05/12/2023	05/15/2031
690742-AP-6	OWENS CORNING			1	2.B FE	24,802,468	101.5860	24,710,686	24,325,000	24,802,654		186			5.700	5.424	JD	61,623	287,909	12/17/2024	06/15/2034
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A			1	3.B FE	7,540,909	98.1300	7,443,125	7,585,000	7,548,687		5,497			7.875	7.974	MS	175,877	628,215	07/10/2024	09/15/2030
693304-AG-2	PECO ENERGY CO 1ST REF MORT			1	1.F FE	3,054,870	101.6440	3,049,318	3,000,000	3,028,692		(2,269)			5.900	5.766	MN	29,500	177,000	11/27/2006	05/01/2034
693304-AH-0	PECO ENERGY CO 1ST REF MORT			1	1.F FE	12,960,090	104.6910	13,609,864	13,000,000	12,976,093		1,374			5.950	5.972	AO	193,375	773,500	09/18/2006	10/01/2036
693304-AY-3	PECO ENERGY CO			1	1.E FE	23,097,937	62.3240	14,954,019	23,994,000	23,154,072		19,967			2.800	2.990	JD	29,859	671,832	04/12/2022	06/15/2050
693304-BA-4	PECO ENERGY CO			1	1.E FE	18,202,949	64.6410	12,448,547	19,258,000	18,260,446		21,684			3.050	3.339	MS	172,948	587,369	04/12/2022	03/15/2051
693304-BC-0	PECO ENERGY CO			1	1.E FE	5,915,232	61.9560	3,717,331	6,000,000	5,921,304		1,926			2.850	2.921	MS	50,350	171,000	10/21/2021	09/15/2051
693304-BG-1	PECO ENERGY CO			1	1.E FE	19,079,427	94.5630	18,274,370	19,325,000	19,079,851		424			5.250	5.335	MS	312,823		12/17/2024	09/15/2054
69333S-AB-7	PF.NET COMMUNICATIONS SR NOTES				6. *		0.0100	800	8,000,000						13.750	0.000	MN			06/30/2002	05/15/2049
693342-AB-3	PG&E WILDFIRE RECOVERY SERIES A-2				1.A FE	24,749,290	93.8230	23,221,087	24,750,000	24,749,001		25			4.263	4.262	JD	87,924	1,055,093	05/03/2022	06/01/2036
693342-AC-1	PG&E WILDFIRE RECOVERY SERIES A-3				1.A FE	22,749,311	91.7800	20,879,874	22,750,000	22,749,248		109			4.377	4.377	JD	82,981	995,768	05/03/2022	06/01/2039
693475-AT-2	PNC FINANCIAL SERVICES SR UNSEC			1	1.G FE	10,055,500	96.4730	9,647,349	10,000,000	10,014,680		(6,009)			3.150	3.084	MN	36,750	315,000	06/19/2017	05/19/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	25,209,600	94.6270	23,893,433	25,250,000	25,230,902		4,048			3.450	3.469	AO	164,546	871,125	04/16/2019	04/23/2029
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	6,621,200	88.8040	6,216,248	7,000,000	6,742,666		45,552			2.550	3.341	JJ	78,838	178,500	04/08/2022	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	20,000,000	84.0810	16,816,228	20,000,000	20,000,000					2.307	2.201	AO	87,153	461,400	04/20/2021	04/23/2032
693475-BZ-7	PNC FINANCIAL SERVICES			1	1.G FE	20,342,500	99.2230	19,844,519	20,000,000	20,341,433		(1,067)			5.401	5.170	JJ	474,088		12/17/2024	07/23/2035
69349L-AR-9	PNC BANK NA SUBORD				1.G FE	17,542,255	96.6050	16,954,168	17,550,000	17,546,883		793			4.050	4.055	JJ	306,028	710,775	07/30/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	1,219,892	89.7250	1,099,130	1,225,000	1,222,372		506			2.700	2.748	AO	6,339	33,075	10/17/2019	10/22/2029
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC			1	4.A	3,060,785	102.2500	3,129,632	3,060,765	3,060,619		(145)			6.870	6.968	MON	7,593	210,264	05/18/2010	12/18/2034
69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	19,994,600	107.0280	21,405,617	20,000,000	19,996,575		171			6.450	6.452	FA	487,333	1,290,000	08/08/2007	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	4,969,900	107.6550	5,382,753	5,000,000	4,978,913		883			6.250	6.295	MN	39,931	312,500	05/19/2009	05/15/2039
69351U-AR-4	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	9,638,502	89.9110	8,721,323	9,700,000	9,652,678		1,557			4.750	4.790	JJ	212,457	460,750	07/08/2013	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	29,648,100	83.1500	24,944,913	30,000,000	29,726,653		8,949			4.125	4.194	JD	55,000	1,237,500	06/02/2014	06/15/2044
69351U-AT-0	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	14,634,883	82.1660	12,099,006	14,725,000	14,651,961		2,179			4.150	4.186	AO	152,772	611,088	09/28/2015	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES 1ST MORTG			1	1.E FE	17,323,250	78.4950	13,736,655	17,500,000	17,350,871		4,048			3.950	4.008	JD	57,604	691,250	05/08/2017	06/01/2047
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG				1.E FE	26,668,321	65.6240	16,560,968	25,236,000	26,522,881		(36,288)			3.000	2.715	AO	189,270	757,080	11/10/2020	10/01/2049
69351U-BC-6	PPL ELECTRIC UTILITIES			1	1.E FE	2,438,625	97.3860	2,434,644	2,500,000	2,443,110		4,485			4.850	5.166	FA	45,806	74,097	02/16/2024	02/15/2034
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2.A FE	13,807,304	97.6850	13,505,012	13,825,000	13,822,238		1,946			3.100	3.115	MN	54,762	428,575	05/12/2016	05/15/2026
69352P-AT-0	PPL CAPITAL FUNDING INC			1	2.A FE	1,397,298	98.4190	1,377,861	1,400,000	1,397,433		135			5.250	5.274	MS	28,992		10/23/2024	09/01/2034
693627-AK-7	DUKE ENERGY INDIANA INC 1ST MORTG			1	1.F FE	9,789,834	106.8500	10,684,965	10,000,000	9,892,817		9,612			8.310	8.503	MS	277,000	831,000	04/30/2004	09/01/2032
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC				2.B	13,189,887	103.2800	13,622,515	13,189,887	13,189,887					6.731	6.825	MON	39,458	887,811	10/30/2003	12/15/2028
69394*-AA-7	PPM FINCO LP			1	2.C Z	47,657,823	85.0440	40,530,119	47,657,823	47,657,823					4.476	4.501	MJSD	5,925	2,668,009	08/01/2019	03/31/2054
69426*-AA-9	PG BUYER-LLC SUB-UNSEC				4.C Z	3,696,108	100.0000	3,765,505	3,765,505	3,740,474		11,324			11.500	12.100	MJSD	1,203	544,662	12/30/2024	09/02/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694476-AA-0	PACIFIC LIFE CORP SR UNSEC			1	1.G FE	50,993,698	107.0990	53,549,337	50,000,000	50,492,060		(41,460)			6.600	6.450	MS	971,667	3,300,000	01/03/2005	09/15/2033
694476-AD-4	PACIFIC LIFECORP SR UNSEC			1	1.G FE	40,357,471	92.1600	37,902,774	41,127,000	40,534,057		19,242			5.125	5.249	JJ	884,088	2,107,759	06/18/2013	01/30/2043
694476-AE-2	PACIFIC LIFECORP SERIES 144A			1	1.G FE	67,540,992	66.3970	44,635,057	67,225,000	67,511,007		(8,093)			3.350	3.324	MS	663,100	2,252,038	01/20/2021	09/15/2050
694476-AF-9	PACIFIC LIFECORP SERIES 144A			1	1.G FE	4,992,600	93.7480	4,687,383	5,000,000	4,992,844		110			5.400	5.410	MS	79,500	270,000	09/08/2022	09/15/2052
695114-BX-5	PACIFICORP 1ST MORTG			1	1.F FE	1,332,981	99.9440	1,354,244	1,355,000	1,342,777		915			5.900	6.025	FA	30,201	79,945	01/13/2009	08/15/2034
695114-BZ-0	PACIFICORP 1ST MORTG			1	1.F FE	17,838,880	98.9550	17,811,870	18,000,000	17,914,112		6,001			5.250	5.310	JD	42,000	945,000	06/14/2005	06/15/2035
695114-CB-2	PACIFICORP 1ST MORTG			1	1.F FE	20,190,299	103.9260	20,941,135	20,150,000	20,176,022		(1,520)			6.100	6.084	FA	512,146	1,229,150	01/13/2009	08/01/2036
695114-CD-8	PACIFICORP 1ST MORTG			1	1.F FE	14,999,400	100.5570	15,083,591	15,000,000	15,000,010		(1)			5.750	5.750	AO	215,625	862,500	03/09/2007	04/01/2037
695114-CJ-5	PACIFICORP 1ST MORTG			1	1.F FE	4,930,000	104.5580	5,227,879	5,000,000	4,952,646		2,138			6.350	6.456	JJ	146,403	317,500	07/28/2008	07/15/2038
695114-CL-0	PACIFICORP 1ST MORTG			1	1.F FE	25,123,910	102.0060	25,807,554	25,300,000	25,180,330		5,275			6.000	6.050	JJ	699,967	1,518,000	01/20/2009	01/15/2039
695114-CN-6	PACIFICORP 1ST MORTG			1	1.F FE	14,950,650	80.7090	12,106,352	15,000,000	14,965,304		1,377			4.100	4.119	FA	256,250	615,000	01/03/2012	02/01/2042
695114-CX-4	PACIFICORP			1	1.F FE	33,342,660	64.9150	21,908,730	33,750,000	33,297,709		1,849			3.300	3.352	MS	327,938	1,113,750	04/13/2022	03/15/2051
695114-CY-2	PACIFICORP			1	1.F FE	8,888,300	59.5020	5,950,233	10,000,000	8,951,000		22,386			2.900	3.497	JD	12,889	290,000	02/16/2022	06/15/2052
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	19,087,188	96.3160	18,444,457	19,150,000	19,129,196		6,585			3.400	3.439	JD	28,938	651,100	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	17,880,638	91.1470	15,956,217	17,506,000	17,738,499		(46,492)			3.000	2.694	JD	23,341	525,180	10/21/2021	12/15/2029
69867R-AA-5	PANTHER ESCROW ISSUER SERIES 144A			1	4.B FE	25,279,515	100.9990	25,451,857	25,200,000	25,271,640		(7,875)			7.125	7.043	JD	79,800	1,231,913	07/10/2024	06/01/2031
701094-AJ-3	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	2,248,041	97.1320	2,185,474	2,250,000	2,249,506		217			3.250	3.261	MS	24,375	73,125	12/12/2017	03/01/2027
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	38,196,480	80.1610	30,094,858	37,543,000	38,125,687		(22,546)			4.100	3.977	MS	513,088	1,539,263	08/12/2020	03/01/2047
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	5,283,411	93.6140	4,961,518	5,300,000	5,291,947		1,655			3.250	3.287	JD	8,134	172,250	06/05/2019	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	8,939,238	78.0600	7,083,951	9,075,000	8,953,683		2,849			4.000	4.087	JD	17,142	363,000	06/05/2019	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	9,994,600	106.7390	10,673,875	10,000,000	9,996,386		169			6.250	6.254	MN	79,861	625,000	05/13/2008	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	43,636,233	92.5710	39,967,398	43,175,000	43,486,614		(26,852)			4.200	4.106	MN	201,483	1,813,350	01/07/2019	11/21/2034
70213H-A*-9	PARTNERS HEALTHCARE SYSS-INC. SR-UNSEC			1	1.D	200,000,000	78.3530	156,706,000	200,000,000	200,000,000					4.110	4.110	MN	1,370,000	8,220,000	11/20/2012	11/01/2052
70213H-A@-7	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC			1	1.D YE	50,000,000	86.2470	43,123,500	50,000,000	50,000,000					4.730	4.731	AO	584,681	2,365,000	03/31/2014	03/31/2044
70213H-AC-2	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	58,557,104	78.5970	46,010,662	58,540,000	58,555,033		(244)			4.117	4.116	JJ	1,205,046	2,410,092	04/09/2019	07/01/2055
70213H-AD-0	PARTNERS HEALTHCARE SYST CO.GUARNT			1	1.D FE	37,429,000	76.2780	28,550,142	37,429,000	37,429,000					3.765	3.765	JJ	704,601	1,409,202	12/14/2017	07/01/2048
70213H-B*-8	PARTNERS HEALTHCARE SYSS INC. SR-UNSEC				1.D	50,000,000	85.4130	42,706,500	50,000,000	50,000,000					4.600	4.600	JD	51,111	2,300,000	01/24/2019	12/21/2049
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC				2.A	2,732,115	94.9150	2,567,512	2,705,065	2,724,665		(2,556)			3.780	3.517	JAJO	21,586	102,251	08/26/2020	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC			1	4.A PL		0.0000								7.250	0.000	MON		2,379		12/30/2024
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A				1.G FE	2,283,936	97.4720	2,150,916	2,206,702	2,210,411		(39,436)			6.673	4.880	MON	11,044	147,253	03/01/2021	02/04/2025
70339P-AA-7	PATTERN ENERGY OP LP PAT SERIES 144A			1	3.C FE	4,329,375	93.8550	4,035,770	4,300,000	4,308,591		(5,028)			4.500	4.371	FA	73,100	193,500	07/15/2020	08/15/2028
70432*-AA-9	PAYCHEX-INC. SR-UNSEC SER A				1.G	20,000,000	99.0410	19,808,200	20,000,000	20,000,000					4.070	4.070	MS	244,200	814,000	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX-INC. SR-UNSEC SER B				1.G	20,000,000	97.0870	19,417,400	20,000,000	20,000,000					4.250	4.250	MS	255,000	850,000	03/13/2019	03/13/2029
70462G-AA-6	PEACEHEALTH OBLIGATED GR SERIES 2018			1	1.G FE	5,876,749	84.7640	5,165,506	6,094,000	5,887,093		4,412			4.787	5.033	MN	37,275	291,720	09/01/2022	11/15/2048
70522#-AA-6	PECO Pallet				2.B PL	28,000,000	95.6680	26,787,040	28,000,000	28,000,000					3.280	3.282	FMAN	81,636	918,400	02/16/2022	03/01/2027
70522#-AB-4	PECO Pallet Holdings Inc.				2.B PL	17,000,000	100.6060	17,103,020	17,000,000	17,000,000					5.920	5.967	FMAN	86,662	1,006,400	02/16/2023	03/02/2028
70522#-AC-2	PECO Pallet Holdings Inc.				2.B PL	12,000,000	100.9480	12,113,760	12,000,000	12,000,000					6.020	6.064	FMAN	62,207	722,400	02/16/2023	03/02/2030
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC			1	2.B	3,467,325	100.2450	3,475,820	3,467,325	3,467,325					5.270	5.099	MON	8,121	185,748	03/15/2006	08/15/2027
70560@-AC-7	PEGASUS TRANSTECH HOLDING LLC				5.B GI	43,981,864	98.8600	44,592,646	45,106,864	43,953,020		(76,422)			14.250	15.223	MJSD	17,855	7,606,864	12/31/2024	09/05/2030
708653-AA-8	PENN-AMER WATER CO GENL REF MORT				1.E	9,972,200	102.6600	10,266,048	10,000,000	9,996,181		2,079			7.800	7.825	MS	260,000	780,000	09/20/1996	09/01/2026
708696-A#-6	PENNSYLVANIA ELECTRIC CO B-SR-UNSEC				2.A	48,000,000	83.4280	40,045,440	48,000,000	48,000,000					3.710	3.710	MN	202,813	1,780,800	04/20/2020	05/01/2035
708696-A@-8	PENNSYLVANIA ELECTRIC CO A-SR-UNSEC				2.A	21,000,000	88.0530	18,491,130	21,000,000	21,000,000					3.610	3.609	MN	126,350	758,100	04/20/2020	05/01/2032
708696-BV-0	PENNSYLVANIA ELECTRIC CO SR UNSEC			1	2.A FE	3,392,690	103.4730	3,518,069	3,400,000	3,395,010		226			6.150	6.166	AO	52,275	209,100	09/28/2009	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	1.G FE	4,191,978	94.0100	3,948,438	4,200,000	4,196,097		802			3.600	3.623	JD	12,600	151,200	05/28/2019	06/01/2029
709068-D*-8	PENNSYLVANIA POWER COMPANY - G				1.F	32,000,000	91.3410	29,229,120	32,000,000	32,000,000					3.790	3.790	JD	101,067	1,212,800	03/29/2022	12/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70932M-AD-9	PENNYMAC FIN SVCS INC SERIES 144A			1	3.C FE	34,349,605	104.7700	35,307,584	33,700,000	34,246,832		(101,383)			7.875	7.391	JD	117,950	2,675,313	07/10/2024	12/15/2029
711123-B#-5	PEOPLES GAS LIGHT & COKE CO YY-SR-SEC			1	1.E YE	59,386,540	78.8940	46,547,460	59,000,000	59,301,806		(11,761)			3.980	3.939	JD	189,161	2,348,200	10/20/2016	12/01/2042
711123-C#-4	THE PEOPLES GAS LIGHT & COKE C SERIES CCC			1	1.E FE	11,103,712	71.1340	7,967,008	11,200,000	11,116,941		2,207			3.650	3.698	JD	18,169	408,800	07/31/2018	12/15/2046
711123-C*-8	PEOPLES GAS LIGHT & COKE CO				1.E FE	5,263,250	79.3820	3,969,100	5,000,000	5,207,624		(7,726)			3.960	3.650	FA	82,500	198,000	10/20/2016	08/01/2043
711123-C@-6	PEOPLES GAS LIGHT & COKE CO BBB-SR-SEC			1	1.E FE	55,000,000	81.0440	44,574,200	55,000,000	55,000,000					4.210	4.210	MN	385,917	2,315,500	11/03/2014	11/01/2044
711123-D*-7	THE PEOPLES GAS LIGHT & COKE C			1	1.E	35,702,512	72.4730	26,235,226	36,200,000	35,770,861		11,402			3.650	3.728	JD	58,724	1,321,300	07/31/2018	12/15/2046
71114#-AA-8	Peoples Gas System Inc.				1.F FE	4,000,000	101.2140	4,048,560	4,000,000	4,000,000					5.420	5.420	JD	7,227	216,800	12/07/2023	12/19/2028
71114#-AB-6	Peoples Gas System Inc.				1.F FE	70,000,000	102.0820	71,457,400	70,000,000	70,000,000					5.630	5.630	JD	131,367	3,941,000	12/14/2023	12/19/2033
71338Q-AU-0	PEPPERDINE UNIV SERIES 2021				1.D FE	15,715,000	68.7170	10,798,928	15,715,000	15,715,000					2.790	2.790	MS	146,150	438,449	11/30/2021	09/01/2044
71338Q-AV-8	PEPPERDINE UNIV SERIES 2021				1.D FE	71,110,000	62.5200	44,458,117	71,110,000	71,110,000					2.840	2.840	MS	673,175	2,019,524	11/30/2021	09/01/2051
713448-BP-2	PEPSICO INC SR UNSEC			1	1.E FE	7,419,525	101.1800	7,588,512	7,500,000	7,443,974		2,331			5.500	5.574	JJ	190,208	412,500	01/11/2010	01/15/2040
713448-BS-6	PEPSICO INC SR UNSEC			1	1.E FE	4,990,550	94.1650	4,708,241	5,000,000	4,993,430		270			4.875	4.887	MN	40,625	243,750	10/19/2010	11/01/2040
713448-BZ-0	PEPSICO INC SR UNSEC			1	1.E FE	9,712,916	83.4450	8,427,981	10,100,000	9,815,773		11,081			4.000	4.232	MS	130,178	404,000	10/17/2014	03/05/2042
713448-CC-0	PEPSICO INC SR UNSEC			1	1.E FE	4,960,010	78.1500	4,503,792	5,763,000	5,163,092		22,028			3.600	4.459	FA	79,529	207,468	07/02/2013	08/13/2042
713448-CQ-9	PEPSICO INC SR UNSEC			1	1.E FE	3,620,106	84.9470	3,079,342	3,625,000	3,621,140		122			4.250	4.258	AO	29,529	154,063	10/17/2014	10/22/2044
713448-DD-7	PEPSICO INC SR UNSEC			1	1.E FE	5,036,618	86.4220	4,364,306	5,050,000	5,038,980		306			4.450	4.466	AO	48,066	224,725	10/08/2015	04/14/2046
713448-DF-2	PEPSICO INC SR UNSEC			1	1.E FE	2,148,323	98.2340	2,112,031	2,150,000	2,149,783		184			2.850	2.859	FA	21,616	61,275	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC SR UNSEC			1	1.E FE	19,013,194	96.6260	19,494,362	20,175,000	19,941,381		127,448			2.375	3.056	AO	113,134	479,156	11/29/2016	10/06/2026
713448-DP-0	PEPSICO INC SR UNSEC			1	1.E FE	49,525,945	73.3960	36,697,954	50,000,000	49,611,555		11,757			3.450	3.501	AO	407,292	1,725,000	10/04/2016	10/06/2046
713448-EP-9	PEPSICO INC			1	1.E FE	9,445,300	65.2170	5,869,568	9,000,000	9,394,518		(12,402)			2.875	2.620	AO	54,625	258,750	08/12/2020	10/15/2049
713448-ES-3	PEPSICO INC			1	1.E FE	3,356,876	90.8320	3,065,577	3,375,000	3,365,278		1,712			2.750	2.810	MS	26,297	92,813	03/17/2020	03/19/2030
713448-ET-1	PEPSICO INC			1	1.E FE	14,884,800	80.7840	12,117,538	15,000,000	14,909,188		4,442			3.500	3.552	MS	148,750	525,000	03/17/2020	03/19/2040
713448-FF-0	PEPSICO INC			1	1.E FE	39,118,141	69.3790	27,352,846	39,425,000	39,156,884		12,484			2.625	2.675	AO	201,232	1,034,906	10/08/2021	10/21/2041
713448-FY-9	PEPSICO INC			1	1.E FE	1,000,730	98.0130	980,133	1,000,000	1,000,730					4.800	4.790	JJ	21,867		10/23/2024	07/17/2034
713448-FZ-6	PEPSICO INC			1	1.E FE	34,856,950	96.6880	33,840,653	35,000,000	34,857,683		733			5.250	5.277	JJ	837,083		12/17/2024	07/17/2054
71369@-AA-2	PERDIDO ENERGY HOLDINGS LLC				5.B Z	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					11.272	11.272	FMAN	676,336		11/08/2024	11/08/2028
714046-AG-4	PERKINELMER INC			1	2.B FE	2,797,917	92.2640	2,719,938	2,948,000	2,847,667		19,015			3.300	4.104	MS	28,645	97,284	04/13/2022	09/15/2029
714046-AH-2	PERKINELMER INC			1	2.B FE	9,009,400	84.6290	8,462,918	10,000,000	9,277,569		101,417			2.550	3.872	MS	75,083	255,000	04/06/2022	03/15/2031
714046-AN-9	PERKINELMER INC			1	2.B FE	44,955,219	82.3970	42,863,531	52,021,000	46,717,393		672,991			2.250	3.989	MS	344,639	1,170,473	05/04/2022	09/15/2031
71424V-AA-8	PERMIAN RESOURC OPTG LLC				3.B FE	15,127,500	101.5110	15,495,648	15,265,000	15,142,751		12,777			7.000	7.146	JJ	492,720	899,363	10/11/2023	01/15/2032
71427Q-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	14,412,900	80.4800	12,071,933	15,000,000	14,611,704		57,430			1.625	2.067	AO	60,938	243,750	06/24/2021	04/01/2031
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	42,571,740	59.3110	25,859,637	43,600,000	42,677,252		23,965			2.750	2.867	AO	299,750	1,199,000	10/06/2020	10/01/2050
717081-CY-7	PFIZER INC SR UNSEC			1	1.F FE	24,985,500	116.8950	29,223,791	25,000,000	24,989,026		434			7.200	7.205	MS	530,000	1,800,000	03/17/2009	03/15/2039
717081-EA-7	PFIZER INC SR UNSEC			1	1.F FE	36,957,417	97.2920	36,265,709	37,275,000	37,205,609		33,959			3.000	3.099	JD	49,700	1,118,250	11/14/2016	12/15/2026
717081-EC-3	PFIZER INC SR UNSEC			1	1.F FE	39,558,803	89.1460	35,435,669	39,750,000	39,619,163		8,374			4.000	4.035	JD	70,667	1,590,000	11/14/2016	12/15/2036
717081-EK-5	PFIZER INC			1	1.F FE	38,199,900	80.9980	36,449,279	45,000,000	38,208,915		9,015			4.200	5.328	MS	556,500		12/17/2024	09/15/2048
717081-EW-9	PFIZER INC			1	1.F FE	7,473,750	89.7000	6,727,524	7,500,000	7,485,387		2,566			2.625	2.665	AO	49,219	196,875	03/25/2020	04/01/2030
717081-EZ-2	PFIZER INC			1	1.F FE	19,378,905	69.1020	13,474,974	19,500,000	19,401,484		5,147			2.550	2.590	MN	45,581	497,250	05/18/2020	05/28/2040
717081-FA-6	PFIZER INC			1	1.F FE	34,958,625	61.5240	21,225,762	34,500,000	34,908,430		(12,281)			2.700	2.633	MN	85,388	931,500	08/24/2020	05/28/2050
71710T-AC-2	PG&E RECOVERY FND LLC SERIES A-3				1.A FE	49,997,700	70.0930	35,046,597	50,000,000	49,999,568		(57)			2.822	2.822	JJ	650,628	1,411,000	11/04/2021	07/15/2046
717265-AM-4	FREEPORT MINERALS CORP CO.GUARNT			1	2.B FE	46,091,360	101.9580	46,390,890	45,500,000	45,799,439		(24,157)			6.125	6.030	MS	820,580	2,786,875	03/02/2005	03/15/2034
718546-AK-0	PHILLIPS 66 CO.GUARNT			1	2.A FE	12,082,904	93.2250	11,559,872	12,400,000	12,146,569		19,080			4.650	4.910	MN	73,677	576,600	11/17/2023	11/15/2034
718546-AL-8	PHILLIPS 66 CO.GUARNT			1	2.A FE	9,809,900	86.2820	8,628,214	10,000,000	9,846,174		4,449			4.875	4.998	MN	62,292	487,500	11/12/2014	11/15/2044
718547-AF-9	PHILLIPS 66 CO SERIES WI			1	2.A FE	29,372,330	98.1880	29,456,421	30,000,000	29,667,532		180,040			3.550	4.215	AO	266,250	1,065,000	05/05/2023	10/01/2026
718547-AM-4	PHILLIPS 66 CO SERIES WI			1	2.A FE	4,246,814	83.5410	3,592,280	4,300,000	4,249,504		1,470			4.680	4.771	FA	76,024	201,240	05/05/2023	02/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718547-AP-7	PHILLIPS 66 SERIES WI			1	2.A FE	19,249,068	85.9900	16,316,527	18,975,000	19,238,437		(7,030)			4.900	4.795	AO	232,444	929,775	05/05/2023	10/01/2046
718547-AR-3	PHILLIPS 66			1	2.A FE	17,249,983	99.1020	17,144,639	17,300,000	17,261,941		4,488			5.300	5.332	JD	2,547	1,520,806	10/23/2024	06/30/2033
718547-AY-8	PHILLIPS 66 CO			1	2.A FE	14,992,650	94.4800	14,172,012	15,000,000	14,992,873		223			4.950	4.956	MS	226,875		09/09/2024	03/15/2035
71904#-AA-2	PHOENIX GARAGE PASS THRU TRUST SR-SEC			2	1.B	15,813,038	93.2430	14,744,551	15,813,038	15,813,038					4.670	4.716	MON	30,770	728,276	08/17/2015	08/15/2040
720186-AE-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	3,994,360	100.5090	4,020,358	4,000,000	3,997,320		229			6.000	6.010	JJ	120,000	240,000	12/16/2003	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	15,186,543	86.4850	13,197,614	15,260,000	15,203,512		1,865			4.650	4.680	FA	295,663	709,590	08/15/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	14,973,900	89.0220	13,353,314	15,000,000	14,984,657		1,287			4.100	4.113	MS	205,000	615,000	09/15/2014	09/18/2034
720186-AJ-4	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	6,870,531	98.5600	6,775,972	6,875,000	6,874,646		521			3.600	3.608	MS	82,500	247,500	09/09/2015	09/01/2025
720186-AK-1	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	27,602,640	71.7600	19,848,806	27,660,000	27,615,212		1,324			3.640	3.651	MN	167,804	1,006,824	10/11/2016	11/01/2046
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	10,886,933	65.9920	7,193,093	10,900,000	10,888,166		264			3.350	3.356	JD	30,429	365,150	05/18/2020	06/01/2050
72018Q-AD-3	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	1,585,575	100.9110	1,513,661	1,500,000	1,506,296		(7,564)			7.400	6.841	JJ	55,500	111,000	12/04/2007	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	10,000,000	103.4390	10,343,886	10,000,000	10,000,000					7.500	7.502	JJ	375,000	750,000	10/04/1996	10/09/2026
72018Q-AG-6	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	15,537,965	107.0470	16,592,277	15,500,000	15,514,079		(1,899)			7.950	7.930	JJ	616,125	1,232,250	10/28/1999	09/14/2029
72284K-AB-7	PINE STREET TRUST III SERIES 144A			1	2.A FE	28,357,100	100.9100	28,254,933	28,000,000	28,356,980		(120)			6.223	6.128	MN	222,645	479,171	12/17/2024	05/15/2054
72284L-AA-7	PINE STREET TRUST II SECURED			2	2.A FE	15,000,000	92.1110	13,816,691	15,000,000	15,000,000					5.568	5.568	FA	315,520	835,200	04/02/2019	02/15/2049
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC				2.B PL	24,292,321	89.5740	21,759,604	24,292,321	24,292,321					4.920	4.922	FA	401,714	1,195,182	05/01/2017	08/31/2041
723787-AQ-0	PIONEER NATURAL RESOURCE			1	1.D FE	8,377,017	85.2040	7,242,359	8,500,000	8,424,847		12,481			1.900	2.067	FA	61,011	161,500	01/19/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE			1	1.D FE	3,740,325	84.8780	3,182,927	3,750,000	3,743,879		939			2.150	2.179	JJ	37,177	80,625	01/14/2021	01/15/2031
72435*-AA-2	PISTOS POWER HOLDINGS,LLC				3.B PL	7,418,089	99.0720	7,594,343	7,665,488	7,476,611		40,723			12.086	14.136	MJSD	13,046	253,675	06/30/2023	06/30/2028
729088-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC				2.A YE	55,716,299	89.0290	49,603,664	55,716,299	55,716,299					5.300	5.342	JAJO	500,363	2,952,964	05/01/2020	10/31/2063
729132-A#-7	PLEXUS CORP SR-UNSEC				2.B	15,000,000	94.8010	14,220,150	15,000,000	15,000,000					4.220	4.220	JD	28,133	633,000	06/15/2018	06/15/2028
729132-A@-9	PLEXUS CORP SR-UNSEC				2.B	25,000,000	99.1420	24,785,500	25,000,000	25,000,000					4.050	4.049	JD	42,188	1,012,500	06/15/2018	06/15/2025
73020*-AK-9	PNG COS LLC SR-UNSEC				1.G FE	10,000,000	95.9240	9,592,400	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/18/2017	12/18/2027
73020*-AL-7	PNG COS LLC SR-UNSEC				1.G FE	41,000,000	88.3060	36,205,460	41,000,000	41,000,000					3.630	3.630	JD	53,744	1,488,300	12/18/2017	12/18/2032
73054#-AA-6	Terra Funding ? Urban Towers				1.D PL	37,673,922	78.6270	29,041,053	36,935,217	37,620,774		(18,896)			4.095	4.000	MON	63,027	1,513,126	03/03/2022	02/15/2057
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK				4.C YE	42,220,168	97.7600	41,830,446	42,788,918	42,552,900		95,217			12.000	12.072	DEC	14,263	8,620,713	12/31/2024	12/26/2025
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC				4.C YE	10,914,285	97.7600	10,796,893	11,044,285	11,006,232		19,667			12.000	11.913	DEC	3,681	2,335,258	12/31/2024	12/26/2025
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT			1	1.F FE	40,383,639	102.9710	42,062,374	40,848,782	40,639,279		13,750			5.951	6.044	MN	344,379	2,430,911	09/07/2007	05/10/2037
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC			1	1.F	10,349,042	101.1690	10,470,022	10,349,042	10,349,042					6.000	6.076	MON	24,148	619,304	06/26/2008	06/15/2033
736508-G@-5	PORTLAND GENERAL ELECTRIC CO B-SR-SEC			1	1.F	26,000,000	105.1160	27,330,160	26,000,000	26,000,000					6.310	6.310	MN	273,433	1,640,600	05/24/2006	05/01/2036
736508-K*-2	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	15,000,000	96.5510	14,482,650	15,000,000	15,000,000					5.430	5.430	MN	128,963	814,500	11/03/2009	05/03/2040
736508-L#-7	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F YE	45,000,000	87.1010	39,195,450	45,000,000	45,000,000					4.740	4.740	MN	272,550	2,133,000	11/15/2013	11/15/2042
736508-L*-1	PORTLAND GENERAL ELECTRIC CO 2044-SR-SEC			1	1.F YE	37,000,000	83.7340	30,981,580	37,000,000	37,000,000					4.470	4.470	JD	68,913	1,653,900	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC CO 2043-SR-SEC			1	1.F	19,000,000	78.3180	14,880,420	19,000,000	19,000,000					4.470	4.470	FA	323,206	849,300	08/29/2013	08/14/2043
736508-M#-6	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F	29,000,000	76.4040	22,157,160	29,000,000	29,000,000					4.440	4.440	AO	264,673	1,287,600	10/15/2014	10/15/2046
736508-M@-8	PORTLAND GENERAL ELECTRIC CO SR-SEC			1	1.F YE	45,000,000	81.8170	36,817,650	45,000,000	45,000,000					4.390	4.390	FA	746,300	1,975,500	08/15/2014	08/15/2045
736508-P#-3	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	45,000,000	75.4960	33,973,200	45,000,000	45,000,000					3.980	3.980	MN	199,000	1,791,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELECTRIC CO				1.F	17,000,000	75.1190	12,770,230	17,000,000	17,000,000					3.980	3.980	FA	280,037	676,600	08/02/2017	08/03/2048
736508-Q#-2	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	66.4230	10,627,680	16,000,000	16,000,000					3.340	3.340	AO	112,818	534,400	10/25/2019	10/25/2049
736508-Q*-6	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	16,000,000	81.4230	13,027,680	16,000,000	16,000,000					4.470	4.470	JD	35,760	715,200	12/13/2018	12/13/2048
736508-R*-5	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	34,000,000	66.2950	22,540,300	34,000,000	34,000,000					3.340	3.340	JJ	523,638	1,135,600	11/15/2019	01/15/2050
736508-T@-1	PORTLAND GENERAL ELECTRIC CO SR-SEC				1.F	17,000,000	60.5670	10,296,390	17,000,000	17,000,000					2.970	2.970	MS	127,628	504,900	09/30/2021	09/30/2051
736508-W#-5	PORTLAND GENERAL ELECTRIC CO				1.F	20,000,000	98.0910	19,618,200	20,000,000	20,000,000					5.730	5.730	FA	410,650	573,000	01/30/2024	02/22/2054
737446-AP-9	POST HOLDINGS INC SERIES 144A			1	4.B FE	9,081,250	96.7610	9,676,091	10,000,000	9,313,749		111,191			5.500	7.165	JD	24,444	550,000	12/13/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC SERIES 144A			1	4.B FE	9,685,638	92.2250	10,711,912	11,615,000	10,151,186		218,300			4.625	7.563	AO	113,408	537,194	10/17/2022	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
737446-AR-5	POST HOLDINGS INC SERIES 144A			1	4.B FE	2,423,470	89.5840	2,687,529	3,000,000	2,533,648		52,001			4.500	7.493	MS	39,750	135,000	10/20/2022	09/15/2031
737446-AU-8	POST HOLDINGS INC SERIES 144A			1	3.B FE	3,385,000	99.2490	3,359,569	3,385,000	3,385,000					6.250	6.250	FA	79,924	102,843	02/05/2024	02/15/2032
737662-A#-3	THE POTOMAC EDISON CO			1	1.G	53,000,000	72.9410	38,658,730	53,000,000	53,000,000					3.890	3.890	AO	435,248	2,061,700	10/17/2016	10/15/2046
737662-A*-7	THE POTOMAC EDISON CO SR-SEC			1	1.G YE	90,000,000	80.5230	72,470,700	90,000,000	90,000,000					4.440	4.440	MN	510,600	3,996,000	11/25/2014	11/15/2044
737662-A@-5	THE POTOMAC EDISON CO SR-SEC			1	1.G	22,000,000	80.2470	17,654,340	22,000,000	22,000,000					4.470	4.470	FA	371,507	983,400	08/17/2015	08/15/2045
737662-B@-4	THE POTOMAC EDISON CO SR-SEC				1.G	25,000,000	65.6280	16,407,000	25,000,000	25,000,000					3.430	3.430	JD	35,729	857,500	06/29/2020	06/15/2051
737679-A#-7	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	7,000,000	78.9970	5,529,790	7,000,000	7,000,000					4.270	4.270	JD	12,454	298,900	06/21/2018	06/15/2048
737679-B*-0	POTOMAC ELECTRIC POWER CO SR-SEC				1.F	10,000,000	79.3890	7,938,900	10,000,000	10,000,000					4.310	4.310	MN	71,833	431,000	11/01/2018	11/01/2048
737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	19,984,800	100.4850	20,097,012	20,000,000	19,992,912		564			5.750	5.755	AO	242,778	1,150,000	03/15/2004	04/15/2034
737679-CZ-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	22,360,975	97.9570	22,040,393	22,500,000	22,425,987		5,165			5.400	5.442	JD	101,250	1,215,000	07/29/2005	06/01/2035
737679-D*-8	PT-EDISON DC-LLC-PEPCO				1.F	12,000,000	73.9880	8,878,560	12,000,000	12,000,000					3.970	3.970	MS	128,363	476,400	03/11/2022	03/24/2052
737679-D@-6	PT-EDISON DC-LLC-PEPCO				1.F	29,000,000	88.0150	25,524,350	29,000,000	29,000,000					3.350	3.350	MS	261,765	971,500	03/11/2022	09/15/2032
737679-DB-3	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	27,373,518	109.5420	29,196,098	26,653,000	27,404,707		(38,328)			6.500	6.175	MN	221,368	1,732,445	11/15/2023	11/15/2037
737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	16,227,545	122.8710	19,659,295	16,000,000	16,165,537		(6,444)			7.900	7.777	JD	56,178	1,264,000	12/03/2008	12/15/2038
737679-DE-7	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	14,941,350	82.6030	12,390,503	15,000,000	14,956,324		1,579			4.150	4.173	MS	183,292	622,500	03/11/2013	03/15/2043
737679-DF-4	POTOMAC ELECTRIC POWER 1ST MORTG			1	1.F FE	9,925,900	89.1110	8,911,054	10,000,000	9,941,785		1,824			4.950	4.998	MN	63,250	495,000	11/14/2013	11/15/2043
737679-DJ-6	PEPCO 2022			1	1.F FE	24,681,802	96.8760	23,928,262	24,700,000	24,682,586		784			5.500	5.505	MS	400,003	428,954	12/17/2024	03/15/2054
73937@-AA-1	POWERSOUTH ENERGY COOP 2018A-SR-SEC				1.G	26,000,000	90.0670	23,417,420	26,000,000	26,000,000					4.050	4.050	AO	254,475	1,053,000	04/04/2018	04/04/2039
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC				2.C PL	39,607,121	82.9860	32,868,366	39,607,121	39,607,121					3.550	3.567	MJSD	3,906	1,413,126	11/25/2019	05/01/2039
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC			1	1.G YE	24,050,357	80.1320	19,272,032	24,050,357	24,050,357					3.680	3.680	JD	73,754	885,052	12/11/2014	12/01/2044
74005P-BD-5	PRAXAIR INC SR UNSEC			1	1.F FE	27,298,248	78.6370	22,454,697	28,555,000	27,531,605		38,258			3.550	3.825	MN	152,055	1,013,703	04/21/2022	11/07/2042
74005P-BS-2	PRAXAIR INC			1	1.F FE	31,229,333	52.0580	17,309,146	33,250,000	31,402,570		50,219			2.000	2.281	FA	260,458	665,000	10/08/2021	08/10/2050
740189-AH-8	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	22,768,756	80.4400	18,662,119	23,200,000	22,883,490		11,742			3.900	4.007	JJ	417,213	904,800	02/13/2013	01/15/2043
740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	24,849,250	92.2790	23,069,685	25,000,000	24,905,878		7,025			4.200	4.245	JD	46,667	1,050,000	06/01/2015	06/15/2035
74071P-AB-9	PRESBYTERIAN HEALTHC SER			1	1.D FE	54,275,000	90.5030	49,120,492	54,275,000	54,275,000					4.875	4.875	FA	1,102,461	2,645,906	05/05/2022	08/01/2052
74166M-AC-0	PRIME SECSRVC BRW/FINANC SR SEC				3.B FE	7,525,000	99.9440	7,520,784	7,525,000	7,525,000					5.750	5.751	MS	127,402	432,688	03/21/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A				4.B FE	12,796,523	99.4500	13,127,449	13,200,000	12,903,744		81,715			6.250	7.070	JJ	380,417	821,875	07/10/2024	01/15/2028
74166M-AF-3	PRIME SECSRVC BRW FINANC SERIES 144A			1	3.B FE	14,008,816	93.5270	13,747,568	14,699,000	14,290,701		135,949			3.375	4.471	JD	22,049	496,091	11/16/2023	08/31/2027
74166N-AA-2	ADT SEC CORP SR SEC				3.B FE	6,957,152	91.7790	7,755,306	8,450,000	7,206,162		119,011			4.875	7.461	JJ	189,949	411,938	11/16/2023	07/15/2032
74168L-AA-4	PRIMO WATER HOLDINGS INC SERIES 144A			1	4.A FE	20,978,884	92.9920	19,714,371	21,200,000	21,062,961		26,663			4.375	4.541	AO	157,160	923,125	07/10/2024	04/30/2029
74170*-AC-3	PRIME PROPERTY FUND-LLC C-SR-UNSEC			1	2.A	20,000,000	99.7440	19,948,800	20,000,000	20,000,000					4.610	4.610	FA	330,383	922,000	08/22/2013	08/22/2025
74170*-AU-3	PRIME PROPERTY FUND-LLC SR-UNSEC				2.A	20,000,000	95.0550	19,011,000	20,000,000	20,000,000					4.480	4.480	MN	131,911	896,000	11/08/2018	11/08/2030
74170*-BK-4	PRIME PROPERTY FUND LLC				2.A	9,000,000	70.5120	6,346,080	9,000,000	9,000,000					3.390	3.390	MS	82,208	305,100	03/24/2021	03/24/2041
74170*-BS-7	PRIME PROPERTY FUND-LLC				2.A	50,000,000	84.9810	42,490,500	50,000,000	50,000,000					3.700	3.700	AO	395,694	1,850,000	03/16/2022	04/13/2034
74170*-CH-0	PRIME PROPERTY FUND LLC				2.A	46,000,000	103.4290	47,577,340	46,000,000	46,000,000					6.090	6.090	FA	1,058,307	1,400,700	01/30/2024	02/15/2034
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	15,712,990	104.5860	31,898,834	30,500,000	18,934,864		425,897			6.050	12.200	AO	389,553	1,845,250	03/31/2009	10/15/2036
74251V-AF-9	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	18,250,476	88.1060	16,409,652	18,625,000	18,338,377		10,090			4.625	4.754	MS	253,636	861,406	03/07/2016	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	9,974,900	84.4260	8,442,620	10,000,000	9,981,214		656			4.350	4.365	MN	55,583	435,000	11/13/2012	05/15/2043
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1.G FE	19,899,288	97.1110	19,300,752	19,875,000	19,879,443		(2,716)			3.100	3.085	MN	78,727	616,125	11/04/2016	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	13,694,628	82.3130	11,235,736	13,650,000	13,687,240		(1,062)			4.300	4.280	MN	74,999	586,950	11/03/2016	11/15/2046
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO.GUARNT			2	1.G FE	11,384,844	95.2360	10,952,102	11,500,000	11,414,406		16,991			3.700	3.882	MN	54,369	425,500	11/17/2023	05/15/2029
74251V-AS-1	PRINCIPAL FINANCIAL GRP			1	1.G FE	50,540,195	86.1870	43,869,225	50,900,000	50,647,164		27,085			2.125	2.220	JD	48,072	1,072,063	10/23/2024	06/15/2030
74256L-AU-3	PRINCIPAL LFE GLB FND II SR SEC				1.E FE	8,801,526	97.8430	8,634,656	8,825,000	8,821,553		2,578			3.000	3.031	AO	53,685	264,750	04/11/2016	04/18/2026
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,490,865	81.6940	1,225,407	1,500,000	1,494,711		888			1.500	1.565	FA	7,750	22,500	08/20/2020	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC				1.E FE	21,317,420	102.9190	22,127,597	21,500,000	21,409,812		7,539			6.125	6.188	AO	278,007	1,316,875	10/10/2003	10/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	623,500	92.1920	576,201	625,000	624,160		146			3.000	3.028	MS	5,000	18,750	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO THE			1	1.D FE	16,965,262	82.8220	14,121,138	17,050,000	16,980,385		3,390			3.550	3.585	MS	161,407	605,275	03/23/2020	03/25/2040
742718-FK-0	PROCTER & GAMBLE CO THE			1	1.D FE	13,389,299	76.7570	10,342,984	13,475,000	13,397,556		1,852			3.600	3.635	MS	129,360	485,100	03/23/2020	03/25/2050
742718-FT-1	PROCTER & GAMBLE CO THE				1.D FE	26,321,562	95.5040	18,209,134	19,066,383	19,066,383				(2,210,214)	0.230	0.230	MN	6,700	44,763	10/29/2021	11/06/2031
742718-FY-0	PROCTER & GAMBLE CO THE				1.D FE	3,203,584	99.7130	3,190,812	3,200,000	3,203,155		(429)			4.100	4.003	JJ	56,489		10/23/2024	01/26/2026
74273@-AC-7	PRIT CORE RLTY HLDGS LLC C-SR-UNSEC			1	1.G	13,000,000	99.8480	12,980,240	13,000,000	13,000,000					4.000	4.000	FA	197,889	520,000	02/14/2013	02/14/2025
74275#-AA-7	PRISA II LHC, LLC				2.C	20,000,000	92.6010	18,520,200	20,000,000	20,000,000					3.470	3.471	FA	254,467	694,000	09/28/2020	11/17/2028
74275#-AB-5	PRISA II LHC, LLC SR-UNSEC				2.C	25,000,000	89.6480	22,412,000	25,000,000	25,000,000					3.650	3.650	FA	334,583	912,500	09/28/2020	11/17/2030
743315-AL-7	PROGRESSIVE CORP SR UNSEC			1	1.F FE	14,887,050	107.5160	16,127,453	15,000,000	14,948,302		4,907			6.250	6.306	JD	78,125	937,500	11/18/2002	12/01/2032
743315-AP-8	PROGRESSIVE CORP SR UNSEC			1	1.F FE	11,529,730	85.0170	9,849,173	11,585,000	11,540,233		1,448			4.350	4.380	AO	92,390	503,948	10/22/2018	04/25/2044
743315-AQ-6	PROGRESSIVE CORP SR UNSEC			1	1.F FE	37,304,625	76.8920	28,834,447	37,500,000	37,347,306		5,040			3.700	3.729	JJ	597,396	1,387,500	01/21/2015	01/26/2045
743315-AS-2	PROGRESSIVE CORP SR UNSEC			1	1.F FE	4,993,950	80.5180	4,025,879	5,000,000	4,994,929		137			4.125	4.132	AO	43,542	206,250	04/03/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP SR UNSEC			1	1.F FE	24,664,800	81.6310	20,407,782	25,000,000	24,706,838		7,237			4.200	4.280	MS	309,167	1,050,000	10/25/2018	03/15/2048
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	2,005,292	92.3450	2,008,494	2,175,000	2,031,144		23,276			3.200	4.613	MS	18,367	69,600	11/17/2023	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1	1.F FE	3,718,050	77.2740	2,897,777	3,750,000	3,722,256		629			3.950	3.997	MS	39,089	148,125	03/17/2020	03/26/2050
743315-AZ-6	PROGRESSIVE CORP			1	1.F FE	4,065,179	87.8380	3,579,419	4,075,000	4,067,660		901			3.000	3.028	MS	35,996	122,250	03/02/2022	03/15/2032
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC				1.D	57,372,071	89.8960	51,575,197	57,372,071	57,372,071					4.034	4.068	MON	102,862	2,314,945	12/17/2018	11/15/2039
74340*-AE-4	PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC				1.G	200,000,000	96.6220	193,244,000	200,000,000	200,000,000					4.080	4.080	AO	1,972,000	8,160,000	10/04/2018	10/04/2028
74340*-BE-3	PROLOGIS TARGETED U.S. LOGISTI				1.G FE	9,000,000	72.4590	6,521,310	9,000,000	9,000,000					2.780	2.780	JD	10,425	250,200	12/16/2021	12/16/2036
74340*-BF-0	PROLOGIS TARGETED U.S. LOGISTI				1.G FE	14,000,000	67.9880	9,518,320	14,000,000	14,000,000					3.110	3.110	JD	18,142	435,400	12/16/2021	12/16/2041
74340*-BJ-2	PROLOGIS TARGETED U.S. LOGISTI				1.G FE	55,000,000	87.4760	48,111,800	55,000,000	55,000,000					4.330	4.329	FA	899,678	2,381,500	07/26/2022	08/15/2037
74340X-BJ-9	PROLOGIS LP CO.GUARNT			1	1.G FE	13,489,668	82.5660	11,270,192	13,650,000	13,508,159		3,329			4.375	4.446	MS	175,839	597,188	06/12/2018	09/15/2048
74340X-BK-6	PROLOGIS LP			1	1.G FE	13,495,637	97.8780	13,286,981	13,575,000	13,552,516		12,318			3.250	3.348	AO	110,297	441,188	01/23/2020	10/01/2026
74340X-BL-4	PROLOGIS LP			1	1.G FE	11,273,403	98.2900	11,106,728	11,300,000	11,286,669		2,919			4.375	4.407	FA	205,990	494,375	01/23/2020	02/01/2029
74340X-BM-2	PROLOGIS LP			1	1.G FE	22,929,093	87.4770	19,746,104	22,573,000	22,766,419		(36,816)			2.250	2.067	AO	107,222	507,893	06/03/2020	04/15/2030
74340X-BY-6	PROLOGIS LP			1	1.G FE	17,881,181	91.5470	15,883,374	17,350,000	17,717,088		(74,501)			2.875	2.388	MN	63,737	498,813	10/04/2022	11/15/2029
74340X-BZ-3	PROLOGIS LP			1	1.G FE	6,801,422	84.2890	5,900,232	7,000,000	6,855,516		24,477			1.750	2.150	JJ	61,250	122,500	10/04/2022	07/01/2030
74340X-C@-8	PROLOGIS L P				1.G	79,299,000	58.9710	44,295,477	75,114,000	75,114,000				(1,365,000)	2.110	2.110	JD	48,428	802,961	12/08/2021	12/20/2041
74340X-CA-7	PROLOGIS LP			1	1.G FE	15,577,285	82.8700	13,598,971	16,410,000	15,783,234		93,558			1.750	2.424	FA	119,656	287,175	10/04/2022	02/01/2031
74340X-CH-2	PROLOGIS LP			1	1.G FE	1,921,540	98.5480	1,970,960	2,000,000	1,928,316		5,990			5.125	5.637	JJ	47,264	107,340	11/17/2023	01/15/2034
74340X-CN-9	PROLOGIS LP			1	1.G FE	1,290,549	97.4410	1,266,728	1,300,000	1,290,763		214			5.000	5.091	JJ	28,708		10/23/2024	01/31/2035
74346G-AQ-5	PROLOGIS YEN FIN				1.G FE	19,855,596	75.8690	10,608,029	13,982,014	13,982,014				(1,620,824)	1.134	1.134	JD	881	156,704	06/23/2021	06/28/2041
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC				1.D	69,816,588	89.9780	62,819,570	69,816,588	69,816,588					4.067	4.101	MON	165,634	2,839,425	03/11/2019	07/10/2040
743674-BE-2	PROTECTIVE LIFE CORP SERIES 144A			1	1.G FE	22,063,584	92.6770	20,925,635	22,579,000	22,231,989		60,487			3.400	3.734	JJ	353,989	767,686	04/27/2022	01/15/2030
74373R-AA-2	PROVIDENCE COLLEGE SERIES 2021				1.F FE	19,425,000	65.1800	12,661,286	19,425,000	19,425,000					3.194	3.194	MN	103,406	620,435	06/03/2021	11/01/2050
743756-AC-2	PROV ST JOSEPH HLTH OBL UNSEC			1	1.F FE	92,078,997	73.8290	71,159,982	96,385,000	92,773,462		99,532			3.744	4.000	AO	902,164	3,608,654	12/21/2016	10/01/2047
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.F FE	4,550,000	89.3310	4,064,547	4,550,000	4,550,000					2.532	2.531	AO	28,802	115,206	09/24/2019	10/01/2029
74382P-A@-6	Providence St. Joseph Health O				1.F FE	50,000,000	102.1100	51,055,000	50,000,000	50,000,000					5.450	5.449	AO	681,250	2,725,000	02/08/2023	10/01/2028
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	13,441,984	76.2140	9,968,023	13,079,000	13,403,428		(9,244)			3.905	3.740	JD	34,049	510,735	05/14/2020	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	31,547,548	75.3800	23,979,247	31,811,000	31,580,267		5,321			3.935	3.981	JD	83,451	1,251,763	05/03/2018	12/07/2049
744320-BL-5	PRUDENTIAL FINANCIAL INC			1	2.B FE	5,000,000	104.3070	5,215,325	5,000,000	5,000,000					6.750	6.746	MS	112,500	337,500	02/22/2023	03/01/2053
744320-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	26,401,089	104.1930	55,534,697	53,300,000	35,098,671		1,154,942			5.750	12.330	JJ	1,413,190	3,064,750	03/31/2009	07/15/2033
744320-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	10,560,880	99.8080	21,957,757	22,000,000	13,575,756		392,235			5.400	11.900	JD	59,400	1,188,000	03/31/2009	06/13/2035
744320-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	7,506,600	101.8350	15,275,184	15,000,000	9,246,958		230,879			5.900	12.296	MS	260,583	885,000	03/31/2009	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC				1.G FE	9,608,200	102.6580	20,531,595	20,000,000	11,794,708		290,646			5.700	12.360	JD	53,833	1,140,000	03/31/2009	12/14/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC			2	1.G FE	44,943,232	81.4890	36,710,843	45,050,000	44,954,142		2,065			4.350	4.364	FA	685,886	1,959,675	02/20/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	4,725,880	72.3630	2,894,524	4,000,000	4,654,012		(17,214)			3.700	2.803	MS	44,400	148,000	08/12/2020	03/13/2051
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	548,322	96.4690	578,815	600,000	572,576		21,853			1.500	5.534	MS	2,775	9,000	11/17/2023	03/10/2026
74432Q-CJ-2	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	26,122,300	73.8070	18,451,674	25,000,000	25,921,200		(50,973)			3.000	2.693	MS	231,250	750,000	11/12/2020	03/10/2040
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	18,065,671	105.6820	19,234,053	18,200,000	18,114,024		4,339			6.250	6.305	MS	379,167	1,137,500	08/15/2007	09/01/2037
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	2,950,177	108.0880	3,329,113	3,080,000	2,989,110		3,874			6.500	6.834	FA	83,417	200,200	11/17/2008	08/01/2038
744448-CE-9	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	12,087,291	87.0300	10,304,326	11,840,000	12,013,199		(7,208)			4.750	4.619	FA	212,462	562,400	08/11/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	74,740,500	76.4180	57,313,210	75,000,000	74,815,172		7,355			3.600	3.619	MS	795,000	2,700,000	09/04/2012	09/15/2042
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	5,878,229	82.1850	4,848,899	5,900,000	5,883,164		555			4.300	4.322	MS	74,701	253,700	03/03/2014	03/15/2044
744448-CM-1	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	14,844,000	70.5290	10,579,276	15,000,000	14,873,032		3,868			3.550	3.607	JD	23,667	532,500	06/06/2016	06/15/2046
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	897,543	78.0030	702,028	900,000	897,851		54			4.100	4.116	JD	1,640	36,900	06/14/2018	06/15/2048
744448-CT-6	PUBLIC SERVICE COLORADO SERIES 35			1	1.E FE	4,916,650	83.4540	4,172,713	5,000,000	4,943,830		8,638			1.900	2.099	JJ	43,806	95,000	10/13/2021	01/15/2031
744448-CU-3	PUBLIC SERVICE COLORADO SERIES 36			1	1.E FE	24,415,374	59.1290	14,693,599	24,850,000	24,460,739		10,068			2.700	2.785	JJ	309,383	670,950	05/08/2020	01/15/2051
744448-CV-1	PUBLIC SERVICE COLORADO			1	1.E FE	2,113,343	82.2470	1,780,651	2,165,000	2,129,306		5,105			1.875	2.150	JD	1,804	40,594	10/19/2021	06/15/2031
744448-CW-9	PUBLIC SERVICE COLORADO SERIES 38			1	1.E FE	10,831,548	93.7570	10,219,545	10,900,000	10,846,948		5,993			4.100	4.177	JD	37,242	446,900	05/10/2022	06/01/2032
744448-CX-7	PUBLIC SERVICE COLORADO SERIES 39			1	1.E FE	14,836,350	82.6930	12,403,904	15,000,000	14,843,794		2,818			4.500	4.567	JD	56,250	675,000	05/10/2022	06/01/2052
744482-BM-1	PUB SVC NEW HAMP 1ST MORTG			2	1.E FE	5,137,795	72.7070	3,744,407	5,150,000	5,139,187		271			3.600	3.613	JJ	92,700	185,400	06/24/2019	07/01/2049
744516-G#-6	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A	122,000,000	95.1650	116,101,300	122,000,000	122,000,000					4.050	4.049	MS	1,248,975	4,941,000	03/30/2020	03/30/2030
744516-G@-8	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC				2.A	24,000,000	97.9340	23,504,160	24,000,000	24,000,000					4.330	4.330	JD	43,300	1,039,200	06/15/2018	06/15/2028
744533-BM-1	PUBLIC SERVICE OKLAHOMA SERIES J			1	2.A FE	19,934,000	82.7210	16,544,127	20,000,000	19,954,707		6,278			2.200	2.237	FA	166,222	440,000	08/11/2021	08/15/2031
744533-D#-4	PUBLIC SERVICE CO OF OKLAHOMA SR-UNSEC				2.A YE	55,000,000	87.7730	48,275,150	55,000,000	55,000,000					4.110	4.110	JD	188,375	2,260,500	05/23/2019	06/01/2034
744538-AD-1	PUB SVC NEW HAMP SERIES U			1	1.E FE	29,745,600	53.1390	15,941,780	30,000,000	29,772,101		6,337			2.400	2.440	MS	240,000	720,000	08/12/2020	09/01/2050
744538-AE-9	PUB SVC NEW HAMP SERIES V			1	1.E FE	9,272,658	84.1270	7,823,824	9,300,000	9,281,669		2,614			2.200	2.233	JD	9,093	204,600	06/01/2021	06/15/2031
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW				2.B	24,000,000	67.6510	16,236,240	24,000,000	24,000,000					3.140	3.140	JJ	347,493	753,600	07/14/2021	07/15/2041
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW				2.B	75,000,000	65.2770	48,957,750	75,000,000	75,000,000					2.970	2.970	JD	6,188	3,341,250	12/02/2021	12/30/2041
744567-BB-3	PUBLIC SERVICE EL & GAS 1ST REF MORT				1.F FE	47,253	90.0390	29,713	33,000	38,398		(342)			5.000	3.384	JJ	825	1,650	07/01/1967	07/01/2037
744567-AP-1	PUBLIC SERVICE EL & GAS SR SEC			1	1.F FE	24,921,250	98.4180	24,604,502	25,000,000	24,958,045		2,926			5.250	5.271	JJ	656,250	1,312,500	06/22/2005	07/01/2035
744567-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT			1	1.F FE	16,500,919	101.8860	17,172,904	16,855,000	16,631,548		12,345			5.700	5.854	JD	80,061	960,735	03/10/2009	12/01/2036
744567-AR-7	PUBLIC SERVICE ELECTRIC SR SEC			1	1.F FE	11,976,600	103.0670	12,368,004	12,000,000	11,985,347		795			5.800	5.814	MN	116,000	696,000	05/07/2007	05/01/2037
744567-AU-0	PUB SVC ELEC & GAS 1ST REF MORT			1	1.F FE	21,435,828	98.7030	20,925,017	21,200,000	21,362,272		(7,134)			5.375	5.300	MN	189,917	1,139,500	11/09/2010	11/01/2039
744567-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.F FE	14,928,150	99.2180	14,882,700	15,000,000	14,949,637		2,081			5.500	5.533	MS	275,000	825,000	03/02/2010	03/01/2040
744567-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT			1	1.F FE	53,496,867	81.4290	43,928,618	53,947,000	53,621,076		12,797			3.950	3.999	MN	355,151	2,130,907	06/02/2014	05/01/2042
744567-BA-3	PUBLIC SERVICE ELECTRIC SECURED			1	1.F FE	10,679,032	77.8980	9,426,426	12,101,000	11,037,360		39,300			3.650	4.369	MS	147,229	441,687	09/12/2014	09/01/2042
744567-BB-1	PUBLIC SERVICE ELECTRIC SECURED			1	1.F FE	39,745,200	79.0620	31,624,701	40,000,000	39,814,057		7,062			3.800	3.836	JJ	760,000	1,520,000	01/07/2013	01/01/2043
744567-BF-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	34,266,595	78.7250	27,408,195	34,815,000	34,389,790		14,064			4.000	4.092	JD	116,050	1,392,600	06/04/2014	06/01/2044
744567-BL-9	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	9,268,400	99.3840	9,342,093	9,400,000	9,394,245		15,260			3.000	3.168	MN	36,033	282,000	08/19/2015	05/15/2025
744567-BM-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	14,992,850	78.9010	11,835,083	15,000,000	14,994,190		132			4.050	4.052	MN	101,250	607,500	08/21/2015	05/01/2045
744567-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	41,985,588	77.4920	32,779,241	42,300,000	42,044,370		7,716			3.800	3.842	MS	535,800	1,607,400	03/04/2016	03/01/2046
744567-BV-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	1,987,620	79.4960	1,589,925	2,000,000	1,989,234		272			4.050	4.086	MN	13,500	81,000	05/02/2018	05/01/2048
744567-BZ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	1,999,660	76.5990	1,531,988	2,000,000	1,999,686		8			3.850	3.851	MN	12,833	77,000	05/06/2019	05/01/2049
744567-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	347,463	68.1580	238,555	350,000	347,756		59			3.200	3.238	FA	4,667	11,200	08/08/2019	08/01/2049
744567-CD-6	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	19,219,846	60.9710	11,462,508	18,800,000	19,176,194		(11,028)			2.700	2.589	MN	84,600	507,600	12/14/2020	05/01/2050
744567-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	52,388,398	52.6290	29,168,384	55,423,000	52,629,003		71,969			2.050	2.299	FA	473,405	1,136,172	03/22/2022	08/01/2050
744567-CT-1	PUBLIC SERVICE ELECTRIC			1	1.F FE	24,757,350	95.2360	23,808,929	25,000,000	24,757,925		575			5.300	5.365	FA	537,361		12/17/2024	08/01/2054
744573-AQ-9	PUBLIC SERVICE ENTERPRIS			1	2.B FE	19,067,265	83.2780	16,802,907	20,177,000	19,447,577		120,252			1.600	2.289	FA	121,959	322,832	09/30/2021	08/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744573-AU-0	PUBLIC SERVICE ENTERPRIS			1	2.B FE	9,981,400	84.3430	8,434,294	10,000,000	9,986,784		1,746			2.450	2.471	MN	31,306	245,000	11/04/2021	11/15/2031
744573-AY-2	PUBLIC SERVICE ENTERPRIS			1	2.B FE	4,219,038	101.0320	4,243,362	4,200,000	4,218,742		(296)			5.200	5.078	AO	54,600	79,733	10/23/2024	04/01/2029
744573-AZ-9	PUBLIC SERVICE ENTERPRIS			1	2.B FE	1,996,780	99.7380	1,994,760	2,000,000	1,996,985		205			5.450	5.471	AO	27,250	55,711	03/25/2024	04/01/2034
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	29,833,348	83.6470	25,093,974	30,000,000	29,880,473		15,666			2.250	2.312	MN	97,500	675,000	11/24/2021	11/09/2031
74460W-AD-9	PUBLIC STORAGE			1	1.F FE	1,741,692	91.1850	1,732,514	1,900,000	1,749,601		7,909			1.850	4.433	MN	5,858	17,575	10/23/2024	05/01/2028
74531E-AA-0	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	13,107,310	105.3590	15,277,099	14,500,000	14,176,247		96,284			7.020	7.899	MS	299,715	1,017,900	04/19/2002	12/01/2027
74531E-AC-6	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	10,167,075	106.2230	11,950,100	11,250,000	10,908,847		66,810			7.000	7.867	AO	166,250	787,500	07/11/2002	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	22,434,058	99.7620	22,411,458	22,465,000	22,448,544		1,143			5.483	5.492	JD	102,646	1,231,756	08/10/2005	06/01/2035
745332-BW-5	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	20,000,000	107.7890	21,557,898	20,000,000	20,000,000					6.724	6.724	JD	59,769	1,344,800	06/23/2006	06/15/2036
745332-BX-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	12,000,000	105.5440	12,665,289	12,000,000	12,000,000					6.274	6.274	MS	221,681	752,880	09/13/2006	03/15/2037
745332-CA-2	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	32,390,875	100.8700	32,782,886	32,500,000	32,424,802		3,159			5.757	5.781	AO	467,756	1,871,025	09/10/2009	10/01/2039
745332-CG-9	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	19,910,000	81.6790	16,335,778	20,000,000	19,927,414		2,185			4.300	4.327	MN	97,944	860,000	05/11/2015	05/20/2045
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTG			1	1.F FE	4,000,000	80.2390	3,209,567	4,000,000	4,000,000					4.223	4.223	JD	7,508	168,920	06/04/2018	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			2	1.F FE	13,785,229	66.7310	9,258,911	13,875,000	13,795,646		2,061			3.250	3.284	MS	132,776	450,938	08/19/2019	09/15/2049
745332-CK-0	PUGET SOUND ENERGY INC			1	1.F FE	44,667,601	61.0670	27,682,927	45,332,000	44,714,292		14,932			2.893	2.967	MS	386,151	1,311,455	10/21/2021	09/15/2051
74745*-AA-3	QTS RVING DC3 LLC				1.F PL	20,000,000	102.9530	20,590,600	20,000,000	20,000,000					5.960	5.960	JJ	566,200		05/22/2024	07/09/2029
74762E-AH-5	QUANTA SERVICES INC			1	2.C FE	29,186,666	82.7350	24,324,142	29,400,000	29,249,213		19,315			2.350	2.429	JJ	318,582	690,900	10/13/2021	01/15/2032
74825Q-AA-8	QUEENS HEALTH SYSTEMS SECURED			1	1.D FE	42,690,000	86.1930	36,795,831	42,690,000	42,690,000					4.464	4.464	JJ	952,841	1,905,682	01/22/2015	07/01/2045
74825Q-AB-6	QUEENS HEALTH SYSTEMS			1	1.D FE	39,215,000	89.9710	35,282,043	39,215,000	39,215,000					4.810	4.810	JJ	943,121	1,886,242	05/04/2022	07/01/2052
74834L-AN-0	QUEST DIAGNOSTICS INC CO.GUARNT			1	2.A FE	4,944,550	109.1730	5,458,627	5,000,000	4,963,407		1,780			6.950	7.039	JJ	173,750	347,500	06/19/2007	07/01/2037
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2.A FE	1,022,161	98.3630	1,008,219	1,025,000	1,024,538		314			3.450	3.483	JD	2,947	35,363	05/23/2016	06/01/2026
74834L-BB-5	QUEST DIAGNOSTICS INC			1	2.A FE	7,320,320	89.8260	6,287,800	7,000,000	7,206,417		(36,623)			2.950	2.348	JD	574	309,750	10/20/2021	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS INC			1	2.A FE	15,398,050	86.7560	13,013,471	15,000,000	15,261,833		(38,237)			2.800	2.497	JD	1,167	630,000	04/14/2021	06/30/2031
74841C-AB-7	QUICKEN LOANS LLC QUICKN SERIES 144A			1	3.A FE	77,197,500	87.1300	74,495,885	85,500,000	79,353,407		819,756			3.875	5.249	MS	1,104,375	3,313,125	05/03/2022	03/01/2031
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2.A FE	36,101,164	96.5250	35,135,137	36,400,000	36,259,215		30,081			4.000	4.101	MS	416,578	1,456,000	03/12/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	7,549,992	90.8520	6,904,723	7,600,000	7,571,165		4,851			3.000	3.077	MN	24,700	228,000	05/18/2020	05/22/2030
74949L-AE-2	RELX CAPITAL INC			1	2.A FE	8,920,890	97.3900	8,765,121	9,000,000	8,938,075		6,827			4.750	4.862	MN	48,688	427,500	05/17/2022	05/20/2032
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A			1	3.C FE	13,982,472	90.6210	12,664,342	13,975,000	13,964,418		(4,444)			4.000	3.985	MS	164,594	555,000	07/10/2024	09/15/2029
74971N-AA-7	REP HS ACQUISITION CORP				5.B GI	20,127,381	99.6900	20,599,614	20,663,671	20,165,870		13,031			13.500	14.363	JAJO	480,430	4,271,315	10/31/2024	08/31/2030
749868-AX-9	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	18,000,000	95.7740	17,239,320	18,000,000	18,000,000					4.140	4.142	FA	244,260	745,200	08/31/2018	08/31/2029
749868-AY-7	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	19,000,000	94.7880	18,009,720	19,000,000	19,000,000					4.190	4.190	FA	267,578	796,100	08/31/2018	08/31/2030
749868-AZ-4	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	13,000,000	95.0600	12,357,800	13,000,000	13,000,000					4.190	4.190	AO	102,888	544,700	10/23/2018	10/23/2029
749868-BA-8	RREEF AMERICA REIT II-INC. SR-UNSEC				1.G	12,000,000	93.9840	11,278,080	12,000,000	12,000,000					4.240	4.240	AO	96,107	508,800	10/23/2018	10/23/2030
74992*-AF-2	RXR REALTY LLC SR-UNSEC				2.B PL	65,000,000	99.5020	64,676,300	65,000,000	65,000,000					5.250	5.253	AO	710,938	4,387,500	07/16/2020	07/17/2025
74992*-AH-8	RXR REALTY LLC				2.B PL	20,000,000	95.7870	19,157,400	20,000,000	20,000,000					4.110	4.111	AO	205,500	1,122,000	08/09/2021	02/08/2027
749983-AA-0	RWE FINANCE US LLC SERIES 144A			1	2.B FE	34,645,455	100.3060	34,605,543	34,500,000	34,646,876		1,421			5.875	5.813	AO	422,266	719,688	12/17/2024	04/16/2034
750038-AA-5	Project Thrasher (REA Holdings				2.C PL	33,852,398	75.9250	25,702,433	33,852,398	33,852,398					3.820	3.821	JD	3,592	1,928,694	11/23/2021	09/30/2046
750038-AB-3	RENEWABLE ENERGY ALTERNATIVES				2.C PL	7,314,666	86.9660	6,361,272	7,314,666	7,314,666					5.330	5.330	JD	1,083	584,808	07/25/2022	09/30/2046
75113#-AA-0	UNITED STATES OF AMERICA				1.D	180,000,000	94.9470	170,904,600	180,000,000	180,000,000					4.570	4.612	MON	365,600	8,171,992	08/10/2022	10/15/2044
75144*-AP-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC				2.C FE		0.0000								4.570	0.000	JD		13,329		12/21/2027
75289#-AB-6	RANGERS STADIUM CO LLC SR-SEC				2.A	8,181,991	77.2810	6,323,124	8,181,991	8,181,991					3.660	3.660	AO	74,865	299,461	03/24/2020	10/01/2047
75409#-AA-3	RATHDRUM POWER LLC C-SR-SEC			1	2.B Z	14,577,500	101.9890	14,867,447	14,577,500	14,577,500					8.560	8.650	MJSD	69,324	1,268,631	01/30/2001	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC				2.B YE	20,400,000	72.9530	14,882,412	20,400,000	20,400,000					3.110	3.110	JD	26,435	634,440	06/15/2020	06/15/2050
75513E-BN-0	RTX CORP SERIES WI				2.A FE	24,581,438	100.8090	20,161,762	20,000,000	20,410,086		(1,063,288)			7.750	2.301	AO	327,222	1,550,000	12/08/2020	05/19/2025
75513E-BS-9	RTX CORP SERIES WI				2.A FE	39,058,686	105.8380	31,751,525	30,000,000	33,927,228		(1,308,649)			7.100	2.355	MN	272,167	2,130,000	12/08/2020	11/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-BT-7	RTX CORP SERIES WI				2.A FE	13,560,559	108.8430	10,884,268	10,000,000	12,819,973		(192,849)			6.800	3.757	JJ	340,000	680,000	12/08/2020	07/01/2036
75513E-BU-4	RTX CORP SERIES WI				2.A FE	4,068,512	109.2060	3,276,184	3,000,000	3,881,187		(49,071)			7.000	4.109	AO	44,333	210,000	12/08/2020	04/15/2038
75513E-CA-7	RTX CORP				2.A FE	12,514,949	92.1080	9,210,750	10,000,000	12,119,057		(102,268)			4.875	3.160	AO	102,917	487,500	12/08/2020	10/15/2040
75513E-CJ-8	RTX CORP SERIES WI			1	2.A FE	19,908,806	88.7230	14,728,007	16,600,000	19,486,118		(109,618)			4.800	3.512	JD	35,413	796,800	12/08/2020	12/15/2043
75513E-CK-5	RTX CORP SERIES WI			1	2.A FE	16,222,718	82.1340	11,539,891	14,050,000	15,994,738		(59,216)			4.350	3.442	AO	129,026	611,175	12/08/2020	04/15/2047
75513E-CS-8	RTX CORP			1	2.A FE	19,555,600	94.9550	18,990,907	20,000,000	19,556,193		593			5.375	5.531	FA	370,278		12/17/2024	02/27/2053
75513E-CX-7	RTX CORP			1	2.A FE	12,546,740	108.7570	12,180,753	11,200,000	12,545,876		(864)			6.400	5.557	MS	211,058		12/17/2024	03/15/2054
75606*-AF-7	Realterm Logistics Income Prop				2.B PL	20,000,000	100.0510	20,010,200	20,000,000	20,000,000					5.720	5.722	MN	60,378		12/06/2024	12/12/2029
75606*-AH-3	Realterm Logistics Income Prop				2.B PL	75,000,000	99.8230	74,867,250	75,000,000	75,000,000					6.050	6.051	MN	239,479		12/06/2024	12/12/2034
75606D-AQ-4	REALOGY GROUP CO ISSUER SERIES 144A			1	5.A FE	741,000	75.2070	557,287	741,000	741,000					5.250	5.250	AO	8,213	38,903	01/05/2022	04/15/2030
75606D-AS-0	ANYWHERE REAL EST CO ISS SERIES 144A			1	4.A FE	14,644,000	88.7150	10,393,087	11,715,200	12,464,260		(1,595,865)			7.000	(5.669)	AO	173,125	820,064	08/24/2023	04/15/2030
756109-A#-1	Realty Income Corporation				1.G	13,174,000	88.7410	11,109,486	12,519,000	12,519,000				(227,500)	3.160	3.160	JD	1,099	598,788	03/30/2022	06/30/2030
756109-AS-3	REALTY INCOME CORP SR UNSEC			2	1.G FE	4,797,608	96.7070	5,077,101	5,250,000	5,127,186		56,563			3.000	4.210	JJ	72,625	157,500	06/22/2018	01/15/2027
756109-AU-8	REALTY INCOME CORP SR UNSEC			1	1.G FE	13,120,807	96.5500	12,696,373	13,150,000	13,140,265		2,976			3.650	3.676	JJ	221,322	479,975	11/29/2017	01/15/2028
756109-B*-4	Realty Income Corporation				1.G	65,870,000	85.3340	53,414,817	62,595,000	62,595,000				(1,137,500)	3.180	3.181	JD	5,529	3,012,891	03/30/2022	06/30/2032
75683J-AB-0	RED OAK POWER LLC				4.A FE	24,750,000	100.5830	25,145,750	25,000,000	24,758,987		8,987			4.610	4.800	JAJO	294,498		10/03/2024	10/01/2030
75731#-AA-2	REDDING CALIF VA LEASE BACKED				1.C PL	42,608,904	87.4390	37,256,666	42,608,751	42,608,629		(146)			4.107	4.142	MON	77,775	1,881,911	10/27/2022	09/15/2041
75818R-AA-2	REED COLLEGE SERIES 2022			1	1.D FE	10,000,000	72.9470	7,294,691	10,000,000	10,000,000					3.872	3.872	JJ	193,600	387,200	02/17/2022	07/01/2052
75884R-AU-7	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	23,963,216	99.0190	23,739,814	23,975,000	23,970,696		(49)			3.900	3.901	MN	155,838	935,025	09/23/2016	11/01/2025
75884R-AV-5	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	25,515,131	97.5870	24,860,375	25,475,000	25,484,078		(4,823)			3.600	3.579	FA	382,125	917,100	06/27/2017	02/01/2027
75884R-AW-3	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	39,678,699	82.2970	32,614,195	39,630,000	39,672,541		(1,567)			4.400	4.391	FA	726,550	1,743,720	11/27/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	7,887,123	97.5540	7,706,727	7,900,000	7,895,319		1,343			4.125	4.145	MS	95,952	325,875	02/28/2018	03/15/2028
75884R-AY-9	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	14,949,150	84.5470	12,682,100	15,000,000	14,954,566		998			4.650	4.671	MS	205,375	697,500	02/25/2019	03/15/2049
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	2,997,090	91.6670	2,750,004	3,000,000	2,998,560		282			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
75884R-BA-0	REGENCY CENTERS LP			1	2.A FE	19,961,000	93.3980	18,679,528	20,000,000	19,977,544		3,651			3.700	3.723	JD	32,889	740,000	05/11/2020	06/15/2030
75884R-BC-6	REGENCY CENTERS LP			1	2.A FE	16,404,098	97.6400	16,134,934	16,525,000	16,404,623		524			5.100	5.194	JJ	318,382		12/17/2024	01/15/2035
75888@-AA-5	REGED HOLDCO, INC A11 PIK				5.B GI	38,425,157	100.4620	38,602,596	38,425,157	38,425,157					13.750	13.982	MJSD	14,475	6,575,682	12/31/2024	07/19/2032
7591EP-AQ-3	REGIONS FINANCIAL CORP			1	2.A FE	11,739,086	98.9940	11,656,544	11,775,000	11,772,139		7,457			2.250	2.315	MN	31,645	264,938	05/13/2020	05/18/2025
7591EP-AV-2	REGIONS FINANCIAL CORP			1	2.A FE	40,118,450	97.6500	39,059,810	40,000,000	40,110,381		(8,069)			5.502	5.310	MS	703,033		12/17/2024	09/06/2035
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC			2	2.A FE	55,857,352	95.4920	51,493,938	53,925,000	54,904,203		(221,244)			3.900	3.419	MN	268,726	2,103,075	06/17/2020	05/15/2029
759351-AP-4	REINSURANCE GRP OF AMER			1	2.A FE	51,647,781	90.2720	46,399,743	51,400,000	51,459,233		(18,396)			3.150	3.112	JD	71,960	1,619,100	11/17/2023	06/15/2030
759351-AS-8	REINSURANCE GRP OF AMER			1	2.A FE	55,479,200	100.7870	55,432,756	55,000,000	55,475,274		(3,926)			5.750	5.628	MS	931,181	779,444	12/17/2024	09/15/2034
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A				1.E FE	44,035,131	94.6110	42,257,924	44,665,000	44,458,961		95,750			2.750	2.983	JJ	545,906	1,228,288	05/13/2020	01/21/2027
75951A-AP-3	RELIANCE STAND LIFE II SERIES 144A				1.E FE	34,847,750	99.2520	34,738,096	35,000,000	34,988,715		31,906			2.750	2.844	MN	144,375	962,500	04/30/2020	05/07/2025
76009X-AB-4	RENSSELAER POLYTECHNIC I UNSEC			2	2.A FE	4,000,000	88.4260	3,537,027	4,000,000	4,000,000					5.246	5.247	MS	69,947	209,840	12/12/2018	09/01/2048
760759-AF-7	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	44,623,226	102.8570	45,641,592	44,374,000	44,511,516		(9,630)			6.086	6.045	MS	795,177	2,700,602	07/20/2005	03/15/2035
760759-AK-6	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	30,954,396	106.2280	32,824,558	30,900,000	30,940,238		(1,595)			6.200	6.187	MS	638,600	1,915,800	03/11/2010	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	15,312,066	99.8710	15,380,100	15,400,000	15,335,152		2,341			5.700	5.740	MN	112,163	877,800	05/02/2011	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	39,876,699	99.6590	39,839,811	39,976,000	39,973,140		10,627			3.200	3.228	MS	376,663	1,279,232	11/17/2016	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2.A FE	8,783,829	97.7560	8,659,200	8,858,000	8,844,933		8,370			2.900	3.001	JJ	128,441	256,882	11/29/2016	07/01/2026
760759-AW-0	REPUBLIC SERVICES INC			1	2.A FE	22,251,373	67.2460	13,718,108	20,400,000	22,055,949		(47,492)			3.050	2.602	MS	207,400	622,200	12/15/2020	03/01/2050
760759-AX-8	REPUBLIC SERVICES INC			1	2.A FE	9,314,800	81.1040	8,110,447	10,000,000	9,533,794		70,220			1.450	2.270	FA	54,778	145,000	10/19/2021	02/15/2031
760759-AZ-3	REPUBLIC SERVICES INC			1	2.A FE	34,343,636	80.3330	28,759,310	35,800,000	34,778,500		131,060			1.750	2.184	FA	236,678	626,500	09/16/2021	02/15/2032
760759-BA-7	REPUBLIC SERVICES INC			1	2.A FE	24,948,500	81.0020	20,250,598	25,000,000	24,961,158		4,245			2.375	2.396	MS	174,826	593,750	11/01/2021	03/15/2033
760759-BB-5	REPUBLIC SERVICES INC			1	2.A FE	4,581,642	99.7680	4,589,306	4,600,000	4,585,327		3,282			4.875	4.959	AO	56,063	224,250	12/07/2023	04/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760759-BC-3	REPUBLIC SERVICES INC			1	2.A FE	1,664,153	97.5400	1,658,173	1,700,000	1,667,195		2,729			5.000	5.265	AO	21,250	50,000	10/23/2024	04/01/2034
760759-BH-2	REPUBLIC SERVICES INC			1	2.A FE	9,943,200	98.3710	9,837,092	10,000,000	9,947,986		4,572			5.000	5.073	JD	22,222	504,167	12/07/2023	12/15/2033
76076@-AA-5	REPUBLIC SERVOCES INC				2.A	168,177,526	100.3240	168,722,421	168,177,526	168,323,087					5.680	5.747	MON	424,555	7,147,036	03/29/2024	05/15/2051
76127@-AA-4	RESURGENT HLDGS LLC SR-UNSEC				2.C PL	140,000,000	94.6830	132,556,200	140,000,000	140,000,000					5.150	5.150	FMAN	741,028	7,210,000	02/24/2021	02/24/2031
76132F-A@-6	RETAIL OPPORTUNITY INVS PTNSP- SR-UNSEC				2.C	55,000,000	96.8380	53,260,900	55,000,000	55,000,000					4.190	4.190	JD	96,021	2,304,500	12/15/2017	12/15/2027
76169#-AJ-2	REYES HLDGS-L.L.C.				1.G PL	50,000,000	96.7550	48,377,500	50,000,000	50,000,000					3.710	3.710	AO	381,306	1,855,000	10/17/2017	10/17/2028
76169#-AL-7	REYES HLDGS-L.L.C. SR-UNSEC				1.G PL	7,000,000	99.5000	6,965,000	7,000,000	7,000,000					4.410	4.407	JD	15,435	308,700	12/13/2018	12/13/2025
76169#-AN-3	REYES HLDGS-L.L.C.				1.G PL	25,000,000	97.4980	24,374,500	25,000,000	25,000,000					4.600	4.601	JD	67,083	578,194	01/10/2019	01/10/2029
76169#-AR-4	REYES HLDGS-L.L.C.				1.G PL	25,000,000	96.0700	24,017,500	25,000,000	25,000,000					4.700	4.700	JD	68,542	587,500	01/10/2019	01/10/2031
76169#-AS-2	REYES HLDGS-L.L.C.				1.G PL	12,000,000	97.9750	11,757,000	12,000,000	12,000,000					4.880	4.877	MN	69,947	585,600	04/28/2023	05/17/2031
76169#-AT-0	REYES HLDGS-L.L.C.				1.G PL	27,000,000	97.3950	26,296,650	27,000,000	27,000,000					4.910	4.910	MN	158,348	1,325,700	04/28/2023	05/17/2032
76169#-AU-7	REYES HLDGS-L.L.C.				1.G PL	21,000,000	97.1080	20,392,680	21,000,000	21,000,000					4.950	4.950	MN	127,050	1,039,500	04/28/2023	05/17/2033
76169#-AV-5	REYES HLDGS-L.L.C.				1.G PL	12,000,000	95.2390	11,428,680	12,000,000	12,000,000					5.050	5.050	MN	74,067	606,000	04/28/2023	05/17/2035
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC			1	2.B		0.0000								6.305	0.000	MON		2,188		11/15/2024
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A				1.E FE	3,898,167	95.1200	3,709,676	3,900,000	3,899,278		367			2.000	2.010	MN	6,717	78,000	11/22/2021	11/30/2026
76209P-AD-5	RGA GLOBAL FUNDING SERIES 144A				1.E FE	2,913,775	101.0500	2,930,463	2,900,000	2,912,932		(843)			5.500	5.412	JJ	75,319	79,750	06/20/2024	01/11/2031
76209P-AF-0	RGA GLOBAL FUNDING SERIES 144A				1.E FE	4,988,050	98.3460	4,917,320	5,000,000	4,988,153		103			5.050	5.091	JD	17,535		12/03/2024	12/06/2031
76220#-AA-8	RHODE IS HOSP/ MIRIAM HOSP/ EM SR-UNSEC				2.A	32,000,000	85.9230	27,495,360	32,000,000	32,000,000					2.990	2.990	MN	122,258	956,800	05/27/2021	05/27/2031
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC			1	2.C PL	2,599,315	99.8310	2,594,922	2,599,315	2,599,315					5.500	5.564	MON	397	154,876	10/31/2003	06/30/2025
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC				1.D PL	15,303,230	82.5680	12,388,162	15,003,587	15,275,991		(7,597)			4.389	4.296	MON	29,267	658,775	04/22/2021	04/15/2056
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI				1.G FE	68,271,792	73.0810	49,893,708	68,271,792	68,271,792					3.310	3.310	JJ	1,129,898	2,259,796	11/09/2021	07/01/2051
76923*-AA-2	RIVERSIDE ON THE JAMES SR-SEC				1.D PL	32,687,814	83.9620	26,908,323	32,048,215	32,629,267		(16,066)			4.501	4.410	MON	60,104	1,442,632	03/19/2021	03/15/2056
771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	24,319,500	115.6470	28,911,707	25,000,000	24,510,830		19,387			7.000	7.223	MS	583,333	1,750,000	02/18/2009	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	1,968,720	81.7540	1,635,078	2,000,000	1,975,385		789			4.000	4.091	MN	7,333	80,000	11/13/2014	11/28/2044
771367-BX-6	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	8,939,890	104.2410	9,381,651	9,000,000	8,969,697		2,529			6.375	6.426	MS	191,250	573,750	09/19/2003	09/01/2033
771367-BZ-1	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	13,003,370	103.5740	13,464,576	13,000,000	13,001,792		(181)			6.470	6.468	JJ	387,841	841,100	03/03/2008	07/15/2032
771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	7,000,000	115.9630	8,117,427	7,000,000	7,000,000					8.000	8.000	JD	24,889	560,000	12/19/2008	12/15/2033
771367-CD-9	ROCHESTER GAS & ELECTRIC 1ST MORTG			1	1.F FE	17,001,860	95.6390	16,258,666	17,000,000	17,000,106		(286)			3.100	3.098	JD	43,917	527,000	06/09/2017	06/01/2027
77313L-AB-9	ROCKETMTGE CO ISSUER INC SERIES 144A			1	3.A FE	4,264,266	83.2860	4,455,825	5,350,000	4,442,090		74,347			4.000	6.572	AO	45,178	214,000	11/16/2023	10/15/2033
773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC			1	1.G FE	14,999,247	105.4670	15,820,026	15,000,000	14,999,937		18			6.700	6.700	JJ	463,417	1,005,000	02/19/1998	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION SR UNSEC			1	1.G FE	8,002,010	106.1620	8,492,931	8,000,000	8,001,520		(117)			6.250	6.247	JD	41,667	500,000	10/15/2009	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION SR UNSEC			2	1.G FE	18,367,915	82.3220	14,406,281	17,500,000	18,265,607		(19,514)			4.200	3.914	MS	245,000	735,000	03/25/2019	03/01/2049
776743-AB-2	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	31,356,600	99.1400	29,741,882	30,000,000	30,123,783		(169,745)			3.850	3.257	JD	51,333	1,155,000	11/08/2016	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	28,523,942	98.4360	28,216,785	28,665,000	28,619,150		20,634			3.800	3.881	JD	48,412	1,089,270	12/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC SR UNSEC			2	2.A FE	31,765,656	97.6220	31,043,773	31,800,000	31,785,948		3,445			4.200	4.213	MS	393,260	1,335,600	08/14/2018	09/15/2028
776743-AJ-5	ROPER TECHNOLOGIES INC			1	2.B FE	14,361,884	85.2410	12,381,276	14,525,000	14,431,335		15,908			2.000	2.125	JD	807	435,750	06/08/2020	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.A FE	8,783,988	82.1390	7,721,043	9,400,000	8,886,203		38,232			1.750	2.696	FA	62,144	131,250	10/23/2024	02/15/2031
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC				4.C PL	67,648,237	60.4690	40,906,212	67,648,237	67,648,237					4.090	4.091	JD	7,686	4,509,099	12/20/2019	12/31/2049
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	8,000,001	99.9150	7,993,201	8,000,001	8,000,001					4.380	4.377	JJ	161,573	722,800	01/18/2018	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	14,000,000	99.2980	13,901,720	14,000,000	14,000,000					5.320	5.324	JJ	312,402	372,400	01/31/2019	01/31/2026
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC				2.B PL	24,000,000	101.7990	24,431,760	24,000,000	24,000,000					7.910	7.988	JAJO	474,600	1,898,400	04/01/2020	04/01/2027
78163D-A*-1	RUNWAY GROWTH FINANCE CORP				2.A PL	20,000,000	96.2630	19,252,600	20,000,000	20,000,000					4.250	4.249	JD	49,583	850,000	02/10/2022	12/10/2026
78163D-A@-9	RUNWAY GROWTH FINANCE CORP.				2.A PL	25,000,000	102.5230	25,630,750	25,000,000	25,000,000					8.540	8.540	AO	462,583	2,135,000	03/27/2023	04/13/2026
78200J-AA-0	RUSH OBLIGATED GROUP SERIES 2020				1.E FE	39,110,000	95.8570	37,489,522	39,110,000	39,110,000					3.922	3.922	MN	195,998	1,533,894	04/03/2020	11/15/2029
78349A-A*-4	RWJ BARNABAS HEALTH INC. SR-UNSEC				1.E	5,000,000	96.0570	4,802,850	5,000,000	5,000,000					4.040	4.039	JJ	101,000	202,000	12/18/2018	07/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78349A-A@-2	RWJ BARNABAS HEALTH INC. SR-UNSEC				1.E	8,000,000	90.0070	7,200,560	8,000,000	8,000,000					4.170	4.169	JJ	166,800	333,600	12/18/2018	07/01/2034
78349A-AB-9	RWJ BARNABAS HEALTH SR UNSEC			2	1.E FE	11,693,978	78.9470	10,184,104	12,900,000	11,883,571		27,503			3.949	4.526	JJ	254,711	509,421	12/16/2016	07/01/2046
78349A-B*-3	RWJ BARNABAS HEALTH INC. SR-UNSEC				1.E	57,000,000	80.5570	45,917,490	57,000,000	57,000,000					4.400	4.400	JJ	1,254,000	2,508,000	12/18/2018	07/01/2044
78351G-AA-3	RYAN SPECIALITY SERIES 144A			1	3.C FE	6,450,000	98.9440	6,406,644	6,475,000	6,450,208		208			5.875	5.938	FA	107,782		12/02/2024	08/01/2032
78351M-AA-0	RYAN SPECIALTY GROUP SERIES 144A			1	3.C FE	17,564,900	93.8800	17,438,219	18,575,000	17,863,514		117,723			4.375	5.236	FA	338,607	812,656	06/21/2022	02/01/2030
78396*-AJ-7	STONEBRIAR COMMERICAL FINANCE				2.B PL	40,000,000	101.8010	40,720,400	40,000,000	40,000,000					8.200	8.200	AO	683,333	3,280,000	10/27/2022	01/10/2026
78403D-AR-1	SBA TOWER TRUST SERIES 144A				1.F FE	32,614,913	91.2190	30,884,760	33,858,000	33,167,591		209,833			2.328	3.037	MON	35,032	790,404	04/07/2022	01/15/2028
78403D-AT-7	SBA TOWER TRUST SERIES 144A			2	1.F FE	24,880,000	93.7380	23,321,952	24,880,000	24,880,000					1.631	1.631	MON	18,035	406,919	04/29/2021	05/15/2051
78403D-AV-2	SBA TOWER TRUST SERIES 144A			2	1.F FE	29,500,000	92.5120	27,291,022	29,500,000	29,500,000					1.840	1.840	MON	24,124	544,308	10/08/2021	10/15/2051
78403D-AX-8	SBA TOWER TRUST SERIES 144A			2	1.F FE	39,084,598	82.2720	33,168,913	40,316,000	39,121,863		18,948			2.593	2.725	MON	46,462	1,048,298	12/28/2022	10/15/2056
78408L-A*-8	SC JOHNSON & SON-INC. SR-UNSEC				1.G FE	102,948,245	94.1590	90,219,505	95,816,125	95,816,125				(6,299,250)	2.180	2.180	FA	765,890	2,194,204	02/17/2016	02/17/2031
78409V-BG-8	S&P GLOBAL INC SERIES WI			1	1.G FE	37,655,101	97.8040	33,938,007	34,700,000	36,788,546		(478,295)			4.250	2.684	MN	245,792	1,474,750	02/28/2023	05/01/2029
78409V-BK-9	S&P GLOBAL INC SERIES WI			1	1.G FE	11,900,982	87.2530	10,819,312	12,400,000	11,964,611		50,025			2.900	3.437	MS	119,867	359,600	11/17/2023	03/01/2032
78410G-AG-9	SBA COMMUNICATIONS CORP SERIES WI			1	3.B FE	42,750	90.2640	45,132	50,000	44,109		1,226			3.125	6.453	FA	651	1,563	11/16/2023	02/01/2029
78412D-B*-9	SEMCO ENERGY INC SR-SEC				1.E	22,000,000	64.2930	14,144,460	22,000,000	22,000,000					3.150	3.150	AO	134,750	693,000	04/21/2020	04/21/2050
78433L-AC-0	SCE RECOVERY FUNDING LLC SERIES A-3				1.A FE	9,999,497	66.8400	6,683,988	10,000,000	9,999,796		(17)			2.510	2.510	MN	32,072	251,000	02/17/2021	11/15/2045
78433L-AD-8	SCE RECOVERY FUNDING LLC SERIES A-1				1.A FE	4,448,625	94.4740	4,202,932	4,448,785	4,448,786					1.977	1.977	MN	11,238	87,953	02/08/2022	11/15/2028
78433L-AE-6	SCE RECOVERY FUNDING LLC SERIES A-2				1.A FE	10,164,195	80.4000	8,172,627	10,165,000	10,164,824		(63)			2.943	2.942	MN	38,225	299,156	02/08/2022	11/15/2042
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC				1.G YE	36,578,901	88.1820	32,256,006	36,578,901	36,578,901					3.630	3.658	MON	55,326	1,265,140	05/17/2021	05/15/2036
78454L-AP-5	SM ENERGY CO SR UNSEC			2	3.C FE	99,427	99.8760	99,876	100,000	99,620		172			6.625	6.828	JJ	3,055	6,625	11/29/2023	01/15/2027
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			4	2.A	36,803,960	84.8070	31,212,335	36,803,960	36,803,960					3.593	3.620	MON	3,673	1,322,366	05/27/2015	03/31/2037
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC				1.E	51,305,077	95.9070	48,960,358	51,049,827	51,228,630		(11,045)			5.411	5.419	MON	122,769	2,762,306	03/26/2018	12/15/2039
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC				1.C PL	8,925,866	76.4330	6,822,307	8,925,866	8,925,866					4.300	4.298	MS	113,011	386,307	04/24/2020	08/15/2053
784888-AC-9	SVF HLDG R/E INV TRUST				2.B	7,964,640	98.2830	7,862,640	8,000,000	7,988,863		8,570			3.740	3.856	AO	74,800	299,200	04/21/2022	04/01/2026
784888-AD-7	SVF HLDG R/E INV TRUST				2.B	15,929,280	98.2830	15,725,280	16,000,000	15,976,169		18,328			3.740	3.864	AO	149,600	598,400	04/21/2022	04/01/2026
784888-AH-8	SVF HLDG R/E INV TRUST SR-UNSEC				2.B	10,000,000	96.3430	9,634,300	10,000,000	10,000,000					4.240	4.240	FA	160,178	424,000	08/15/2018	08/15/2028
784888-AJ-4	SVF HLDG R/E INV TRUST SR-UNSEC				2.B	36,000,000	94.7040	34,093,440	36,000,000	36,000,000					4.340	4.340	FA	590,240	1,562,400	11/01/2018	08/15/2030
784888-AK-1	SVF HLDG R/E INV TRUST				2.B	20,000,000	103.0120	20,602,400	20,000,000	20,000,000					6.300	6.300	JJ	574,000	1,260,000	11/04/2022	01/17/2028
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik				5.B GI	5,471,132	98.1500	5,369,916	5,471,132	5,471,132					10.500	10.638	MJSD	1,596	794,383	12/30/2024	07/03/2028
785592-AX-4	SABINE PASS LIQUEFACTION SERIES WI			1	2.A FE	1,861,658	96.8670	1,840,482	1,900,000	1,862,853		1,195			4.500	4.919	MN	10,925	42,750	10/23/2024	05/15/2030
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC				2.C PL	24,881,758	79.3240	19,737,206	24,881,758	24,881,758					3.880	3.880	FA	378,120	965,412	02/10/2020	07/10/2043
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC				2.C PL	92,345,259	91.1650	84,186,555	92,345,259	92,345,259					4.850	4.849	JJ	2,239,373	4,478,744	12/02/2015	07/01/2040
78621#-AA-9	SACYR PLENARY UTILITY PARTNERS SR-UNSEC				1.G YE	99,214,611	70.9670	70,409,633	99,214,611	99,214,611					3.700	3.718	MJSD	10,197	4,588,674	12/30/2020	12/31/2060
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1.E FE	3,224,194	97.3810	3,140,533	3,225,000	3,224,703		84			3.700	3.703	AO	26,517	119,325	04/05/2018	04/11/2028
79466L-AJ-3	SALESFORCE COM INC			1	1.E FE	16,090,138	83.9280	13,638,285	16,250,000	16,139,393		15,627			1.950	2.062	JJ	146,115	316,875	10/21/2021	07/15/2031
79466L-AK-0	SALESFORCE COM INC			1	1.E FE	29,801,440	70.4430	22,541,916	32,000,000	30,012,380		81,216			2.700	3.158	JJ	398,400	864,000	05/03/2022	07/15/2041
79466L-AL-8	SALESFORCE COM INC			1	1.E FE	10,082,250	63.8690	6,386,858	10,000,000	10,076,319		(1,983)			2.900	2.858	JJ	133,722	290,000	10/18/2021	07/15/2051
79585T-AS-2	SALVATION ARMY UNSEC			2	1.D FE	35,000,000	87.8990	30,764,605	35,000,000	35,000,000					4.528	4.528	MS	528,267	1,584,800	08/16/2018	09/01/2048
79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A			2	2.A FE	18,765,790	98.0240	16,664,041	17,000,000	17,728,836		(332,800)			4.450	2.358	MN	102,968	756,500	10/18/2021	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	50,288,199	85.9290	43,054,730	50,105,000	50,224,457		(19,244)			3.350	3.303	AO	349,691	1,678,518	02/15/2022	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	22,303,791	91.4780	20,422,358	22,325,000	22,308,639		1,847			4.750	4.762	AO	244,490	1,060,438	04/05/2022	04/08/2032
79588T-AF-7	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	40,904,150	104.4960	41,798,236	40,000,000	40,905,616		1,466			6.875	6.533	AO	580,556	940,538	12/17/2024	04/15/2034
797440-BF-0	SAN DIEGO G & E 1ST MORTG			1	1.F FE	14,773,100	99.2260	14,883,929	15,000,000	14,876,807		8,551			5.350	5.454	MN	102,542	802,500	10/28/2005	05/15/2035
797440-BH-6	SAN DIEGO G & E 1ST MORTG			1	1.F FE	8,998,900	101.9640	10,196,366	10,000,000	9,867,603		86,219			6.000	7.000	JD	50,000	600,000	11/18/2008	06/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797440-BJ-2	SAN DIEGO G & E 1ST MORTG			1	1.F FE	2,990,640	103.9720	3,119,165	3,000,000	2,993,979		306			6.125	6.148	MS	54,104	183,750	09/17/2007	09/15/2037
797440-BK-9	SAN DIEGO G & E 1ST MORTG			1	1.F FE	8,212,050	103.8790	8,570,026	8,250,000	8,224,019		1,107			6.000	6.033	JD	41,250	495,000	05/11/2009	06/01/2039
797440-BL-7	SAN DIEGO G & E 1ST MORTG			1	1.F FE	11,784,188	96.1240	11,342,648	11,800,000	11,788,972		453			5.350	5.359	MN	80,666	631,300	05/10/2010	05/15/2040
797440-BM-5	SAN DIEGO G & E 1ST MORTG			1	1.F FE	40,917,733	89.6290	37,868,056	42,250,000	41,329,451		38,840			4.500	4.698	FA	718,250	1,901,250	10/27/2010	08/15/2040
797440-BP-8	SAN DIEGO G & E 1ST MORTG			1	1.F FE	10,921,375	79.3570	8,630,068	10,875,000	10,907,334		(1,338)			3.950	3.926	MN	54,889	429,563	11/16/2011	11/15/2041
797440-BQ-6	SAN DIEGO G & E 1ST MORTG			1	1.F FE	14,922,150	82.5220	12,378,311	15,000,000	14,943,940		2,153			4.300	4.331	AO	161,250	645,000	03/19/2012	04/01/2042
797440-CE-2	SAN DIEGO G & E			1	1.F FE	1,015,010	100.4380	1,004,378	1,000,000	1,014,345		(665)			4.950	4.500	FA	18,700		10/23/2024	08/15/2028
80257*-AB-8	LEGACY VA CHESAPEAKE LLC				1.D PL	90,565,249	78.5120	71,104,588	90,565,249	90,565,249					3.160	3.117	MON	127,194	2,852,630	05/31/2022	05/15/2044
80257*-AC-6	CFS11 2023-1 LLC				1.D PL	54,171,371	80.5060	43,611,204	54,171,371	54,171,371					3.190	3.211	MON	72,003	1,328,158	08/27/2021	02/15/2044
80386W-AC-9	SASOL FINANCING USA LLC			1	3.A FE	5,600,000	95.7090	5,359,731	5,600,000	5,600,000					4.375	4.375	MS	70,097	245,000	03/11/2021	09/18/2026
80386W-AD-7	SASOL FINANCING USA LLC			1	3.A FE	5,725,000	84.3520	4,829,177	5,725,000	5,725,000					5.500	5.500	MS	90,089	314,875	03/11/2021	03/18/2031
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			1	1.G	20,638,074	90.1740	18,610,176	20,638,074	20,638,074					3.780	3.808	MON	34,672	780,119	10/21/2014	08/15/2035
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC			2	1.F FE	6,975,710	93.7020	6,559,166	7,000,000	6,988,359		2,429			3.250	3.291	MN	24,646	227,500	05/20/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP			1	1.F FE	9,985,800	99.7540	9,975,369	10,000,000	9,991,761		1,367			4.625	4.643	MS	127,188	462,500	03/20/2020	03/22/2030
808513-BF-1	CHARLES SCHWAB CORP			1	1.F FE	4,993,900	95.6660	4,783,311	5,000,000	4,998,588		1,176			0.900	0.924	MS	13,750	45,000	12/08/2020	03/11/2026
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	4,728,250	81.8750	4,093,767	5,000,000	4,821,922		26,550			1.650	2.270	MS	25,208	82,500	05/11/2021	03/11/2031
808513-BS-3	CHARLES SCHWAB CORP			1	1.F FE	29,333,378	85.0050	25,161,619	29,600,000	29,355,237		10,084			2.300	2.434	MN	90,773	662,400	10/23/2024	05/13/2031
808513-CA-1	CHARLES SCHWAB CORP			1	1.F FE	9,417,800	86.0550	8,605,472	10,000,000	9,558,763		53,158			2.900	3.604	MS	95,056	290,000	04/06/2022	03/03/2032
808513-CE-3	CHARLES SCHWAB CORP			1	1.F FE	1,254,456	102.9360	1,235,233	1,200,000	1,253,546		(910)			5.853	5.190	MN	8,194	35,118	10/23/2024	05/19/2034
808513-CH-6	CHARLES SCHWAB CORP			1	1.F FE	41,799,287	104.9920	42,521,866	40,500,000	41,795,883		(3,530)			6.136	5.655	FA	876,681	1,257,880	12/17/2024	08/24/2034
808625-AA-5	SCIENCE APPLICATIONS INT SERIES 144A			1	4.A FE	13,365,100	96.2240	13,832,181	14,375,000	13,746,360		168,175			4.875	6.382	AO	175,195	700,781	10/20/2022	04/01/2028
80874Y-BE-9	SCIENTIFIC GAMES INTERNA SERIES 144A			1	4.A FE	11,474,625	102.0140	11,323,521	11,100,000	11,435,847		(38,778)			7.250	6.085	MN	102,829	402,375	08/15/2024	11/15/2029
81211K-AK-6	SEALED AIR CORP SERIES 144A				3.B FE	417,112	104.1290	442,547	425,000	417,825		607			6.875	7.143	JJ	13,473	29,219	11/16/2023	07/15/2033
81211K-BA-7	SEALED AIR CORP SERIES 144A			2	3.B FE	8,000,000	96.2390	7,699,099	8,000,000	8,000,000					5.000	5.000	AO	84,444	400,000	04/05/2022	04/15/2029
812127-AA-6	SEALED AIR CORP SERIES 144A			1	3.B FE	6,695,000	100.3330	6,717,278	6,695,000	6,695,000					6.125	6.125	FA	170,862	410,069	01/17/2023	02/01/2028
812127-AB-4	SEALED AIR SEALED AIR US SERIES 144A			1	3.B FE	5,995,000	103.0800	6,179,646	5,995,000	5,995,000					7.250	7.247	MN	55,537	428,601	11/08/2023	02/15/2031
812127-AC-2	SEALED AIR CORP SERIES 144A			1	3.B FE	6,735,000	100.1530	6,745,331	6,735,000	6,735,000					6.500	6.500	JJ	222,536		06/17/2024	07/15/2032
81257@-AA-6	SEATTLE ARENA COMPANY, LLC SR-UNSEC				2.C PL	100,000,000	76.0930	76,093,000	100,000,000	100,000,000					3.500	3.500	MS	884,722	3,500,000	09/30/2021	03/31/2046
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC			1	4.A	5,633,078	101.2560	5,508,009	5,439,686	5,480,001		(8,973)			5.843	5.563	MON	18,539	317,667	12/19/2003	07/10/2029
81675*-AC-8	SEMINOLE ELECTRIC COOP-INC. B-SR-UNSEC			1	1.G FE	15,000,000	102.7820	15,417,300	15,000,000	15,000,000					6.030	6.030	JD	2,513	904,500	12/28/2005	12/28/2033
81708#-AA-9	SENECA GENERATION-LLC SR-SEC			1	3.B PL	71,718,751	96.4960	69,205,726	71,718,751	71,718,751					4.330	4.355	MJSD	8,626	3,105,420	04/15/2016	04/27/2026
81728U-AC-8	SENSATA TECHNOLOGIES INC SERIES 144A			1	3.B FE	200,000	99.8920	199,784	200,000	200,000					6.625	6.625	JJ	7,545		05/22/2024	07/15/2032
81728X-AA-6	SENTARA HEALTHCARE SERIES 2021			1	1.C FE	42,675,000	63.8700	27,256,544	42,675,000	42,675,000					2.927	2.927	MN	208,183	1,249,097	10/07/2021	11/01/2051
817565-BT-0	SERVICE CORP INTL SR UNSEC			1	3.B FE	2,701,600	102.6280	2,606,749	2,540,000	2,579,325		(15,729)			7.500	6.745	AO	47,625	190,500	11/29/2023	04/01/2027
817565-CD-4	SERVICE CORP INTL SR UNSEC			1	3.C FE	20,120,000	97.3060	19,461,108	20,000,000	20,016,631		(16,734)			4.625	4.535	JD	41,111	925,000	01/08/2018	12/15/2027
817565-CF-9	SERVICE CORP INTL			1	3.C FE	4,037,500	87.5000	4,375,009	5,000,000	4,263,134		105,345			3.375	6.551	FA	63,750	168,750	10/06/2022	08/15/2030
817565-CG-7	SERVICE CORP INTL			1	3.C FE	210,300	89.1100	222,776	250,000	215,054		4,273			4.000	6.735	MN	1,278	10,000	11/16/2023	05/15/2031
817565-CH-5	SERVICE CORP INTL			1	3.C FE	120,000	96.9980	116,398	120,000	120,000					5.750	5.750	AO	1,993		09/12/2024	10/15/2032
819420-AB-6	SHANDS TEACH HOSP CLINIC SECURED			1	1.G FE	90,000,000	82.8230	74,540,338	90,000,000	90,000,000					4.741	4.741	JD	355,575	4,266,900	02/28/2013	12/01/2042
822905-AA-3	SHELL FINANCE US INC			1	1.D FE	18,046,470	83.6110	16,304,057	19,500,000	18,056,862		10,392			4.375	4.956	MN	118,490	426,563	10/03/2024	05/11/2045
822905-AB-1	SHELL FINANCE US INC			1	1.D FE	1,827,420	90.1290	1,802,588	2,000,000	1,830,825		3,405			2.750	4.577	AO	12,986		11/18/2024	04/06/2030
822905-AC-9	SHELL FINANCE US INC			1	1.D FE	19,421,600	91.6670	18,333,377	20,000,000	19,432,329		10,729			4.125	4.470	MN	114,583	412,500	10/03/2024	05/11/2035
822905-AD-7	SHELL FINANCE US INC			1	1.D FE	12,719,721	87.4380	11,629,286	13,300,000	12,724,620		4,899			4.550	4.907	FA	233,655		10/03/2024	08/12/2043
824158-AA-3	SHERMAN FINANCIAL GROUP-LLC SR-UNSEC				2.B PL	200,000,000	99.2470	198,494,000	200,000,000	200,000,000					5.680	5.719	FMAN	1,514,667	11,360,000	05/13/2020	05/12/2030
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	47,062,548	97.2560	46,960,004	48,285,000	47,896,410		149,269			3.450	3.800	JD	138,819	1,665,833	10/12/2018	06/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-AX-4	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	25,564,500	84.0740	21,018,436	25,000,000	25,469,236		(13,965)			4.500	4.361	JD	93,750	1,125,000	10/12/2018	06/01/2047
824348-BN-5	SHERWIN WILLIAMS CO			1	2.B FE	21,262,608	82.8020	17,885,247	21,600,000	21,355,287		30,725			2.200	2.372	MS	139,920	475,200	11/23/2021	03/15/2032
82563@-AA-3	Naperville Ground Lease				1.D PL	27,503,165	75.2520	20,290,864	26,963,887	27,482,425		(7,779)			4.095	4.022	MON	46,007	1,107,751	01/24/2022	03/15/2057
826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT			1	1.G FE	19,994,600	109.0850	21,816,946	20,000,000	19,996,594		169			6.750	6.752	JJ	675,000	1,350,000	06/25/2007	07/01/2037
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC			1	1.A	8,266,810	97.7920	8,084,279	8,266,810	8,266,810					3.810	3.840	MON	22,748	314,965	11/18/2013	12/05/2028
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC			1	1.A	4,134,941	97.9720	4,051,085	4,134,941	4,134,941					3.890	3.921	MON	11,617	160,861	11/18/2013	12/05/2028
828807-CV-7	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	25,798,820	99.2940	25,816,467	26,000,000	25,972,644		39,896			3.500	3.662	MS	303,333	910,000	11/17/2023	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	19,747,926	97.5480	19,314,476	19,800,000	19,788,738		5,623			3.250	3.281	MN	55,413	643,500	11/15/2016	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,490,760	97.2330	1,458,491	1,500,000	1,497,446		981			3.375	3.448	JD	2,250	50,625	05/22/2017	06/15/2027
828807-DM-6	SIMON PROPERTY GROUP INC			1	1.G FE	9,412,000	85.0570	8,505,718	10,000,000	9,584,967		61,419			2.200	2.950	FA	91,667	220,000	02/07/2022	02/01/2031
828807-DW-4	SIMON PROPERTY GROUP LP			1	1.G FE	20,776,123	106.0450	22,163,438	20,900,000	20,795,762		19,515			6.250	6.320	JJ	602,326	854,167	10/23/2024	01/15/2034
828807-DY-0	SIMON PROPERTY GROUP LP			1	1.G FE	19,861,800	94.7460	18,949,144	20,000,000	19,864,723		2,923			4.750	4.838	MS	250,694		09/23/2024	09/26/2034
82922T-AA-7	SINAI HEALTH SYSTEM SECURED			1	1.B FE	28,697,910	91.3610	26,435,430	28,935,000	28,796,913		10,169			3.034	3.085	JJ	392,611	877,888	06/20/2013	01/20/2036
82967N-BA-5	SIRIUS XM RADIO INC CO.GUARNT			1	3.C FE	21,061,815	97.2530	20,516,432	21,096,000	21,050,644		9,839			5.000	5.060	FA	439,500	1,054,800	11/16/2023	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	16,756,680	95.8810	17,354,533	18,100,000	17,085,594		184,271			5.500	6.965	JJ	497,750	995,500	11/16/2023	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	166,580	87.2750	174,550	200,000	171,163		4,119			4.125	7.360	JJ	4,125	8,250	11/16/2023	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	5,494,121	92.1360	5,067,462	5,500,000	5,495,367		1,119			4.000	4.025	JJ	101,444	220,000	11/16/2023	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	31,618,438	83.6780	27,132,558	32,425,000	31,745,073		53,720			3.875	4.227	MS	418,823	1,156,688	09/17/2024	09/01/2031
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC			1	1.F	24,551,779	90.2610	22,160,681	24,551,779	24,551,779					4.310	4.348	MON	61,727	1,058,171	12/20/2011	12/31/2036
83002#-AA-8	District of Columbia 2024				1.B Z	68,860,382	100.0000	68,860,382	68,860,382	68,860,382					5.472	5.534	MON	125,601		10/09/2024	01/15/2045
83002Y-AA-7	SIX FLAGS ENTERTAINMENT SERIES 144A			1	3.A FE	9,905,000	101.3510	10,038,865	9,905,000	9,905,000					6.625	6.625	MN	109,368	326,280	04/18/2024	05/01/2032
83007C-AC-6	6297782 LLC SERIES 144A			1	2.C FE	19,390,235	98.2600	19,160,739	19,500,000	19,391,522		1,287			5.026	5.157	AO	334,857		12/17/2024	10/01/2029
83007C-AE-2	6297782 LLC SERIES 144A			1	2.C FE	12,943,700	97.2600	12,692,417	13,050,000	12,944,251		551			5.584	5.691	AO	248,977		12/17/2024	10/01/2034
83012@-AA-8	Tulane 2021 6823 Energy Partne				1.F	28,434,293	72.4590	20,603,205	28,434,293	28,434,293					3.150	3.170	MON	39,808	895,680	01/21/2022	01/15/2052
83088G-B#-1	SKYWAY CCONCESSION CORP				2.B PL	18,000,000	106.1030	19,098,540	18,000,000	18,000,000					6.470	6.522	MJSD	3,235	1,400,755	10/11/2023	10/19/2033
83088G-C*-4	SKYWAY CCONCESSION CORP				2.B PL	60,000,000	101.3360	60,801,600	60,000,000	60,000,000					6.010	6.057	MJSD	10,017	1,722,866	04/11/2024	07/10/2034
83174@-AA-2	SMART MARKETS FUND REIT-LLC SR-UNSEC				2.C	50,000,000	97.1550	48,577,500	50,000,000	50,000,000					4.390	4.390	JD	182,917	2,195,000	08/20/2018	06/19/2028
83200*-AA-2	SMARTSTOP				2.C FE	50,000,000	91.7620	45,881,000	50,000,000	50,000,000					4.530	4.530	AO	440,417	2,640,000	05/25/2022	04/19/2032
832696-AM-0	JM SMUCKER CO SERIES WI				2.B FE	1,504,213	90.5630	1,584,849	1,750,000	1,521,970		15,972			4.250	5.974	MS	21,899	74,375	11/17/2023	03/15/2035
832696-AP-3	JM SMUCKER CO SERIES WI				2.B FE	5,419,190	82.2820	5,759,741	7,000,000	5,465,568		36,990			4.375	6.310	MS	90,174	306,250	09/26/2023	03/15/2045
832696-AS-7	JM SMUCKER CO			1	2.B FE	11,520,275	88.2620	10,150,146	11,500,000	11,509,049		(2,000)			2.375	2.355	MS	80,420	273,125	04/14/2021	03/15/2030
832696-AU-2	JM SMUCKER CO			1	2.B FE	25,496,573	81.3580	20,949,635	25,750,000	25,569,150		22,892			2.125	2.231	MS	161,116	547,188	09/29/2021	03/15/2032
832696-AV-0	JM SMUCKER CO			1	2.B FE	19,355,495	66.7410	12,914,333	19,350,000	19,354,669		(234)			2.750	2.748	MS	156,681	532,125	09/22/2021	09/15/2041
832696-AZ-1	JM SMUCKER CO			1	2.B FE	6,751,584	107.2700	7,294,354	6,800,000	6,752,653		883			6.500	6.554	MN	56,478	466,556	10/11/2023	11/15/2053
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC			1	2.B FE	4,604,330	89.4240	4,117,365	4,604,330	4,604,330					3.950	3.950	JD	505	272,807	03/04/2015	06/30/2035
83427J-AA-7	SOLOMON R GUGGENHEIM SERIES 2022				2.A FE	30,000,000	72.0590	21,617,831	30,000,000	30,000,000					4.787	4.787	JJ	718,050	1,436,100	03/31/2022	01/01/2052
837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	6,944,070	108.5450	7,598,121	7,000,000	6,975,817		2,594			6.625	6.687	FA	193,229	463,750	01/24/2002	02/01/2032
837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	41,124,813	99.8080	42,617,909	42,700,000	41,888,198		71,159			5.300	5.581	MN	289,174	2,263,100	06/18/2009	05/15/2033
837004-BZ-2	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,847,450	97.1370	12,142,180	12,500,000	12,145,773		25,254			5.250	5.620	MS	218,750	656,250	07/15/2009	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	78,404,760	104.2260	81,817,671	78,500,000	78,438,830		2,753			6.050	6.058	JJ	2,189,932	4,749,250	03/10/2009	01/15/2038
837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	31,744,400	98.3870	31,483,748	32,000,000	31,822,970		7,440			5.500	5.555	JD	78,222	1,760,000	03/09/2011	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	11,209,975	97.6080	10,980,846	11,250,000	11,221,114		1,098			5.450	5.474	FA	255,469	613,125	01/26/2011	02/01/2041
837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	42,014,221	83.0530	36,327,298	43,740,000	42,200,554		18,082			4.350	4.598	FA	792,788	1,902,690	11/13/2013	02/01/2042
837004-CG-3	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	14,925,000	87.0620	13,059,351	15,000,000	14,942,736		1,931			4.600	4.631	JD	30,667	690,000	06/10/2013	06/15/2043
838518-L@-5	SOUTH JERSEY INDUSTRIES-INC.				2.B	63,000,000	98.0480	61,770,240	63,000,000	63,000,000					5.890	5.890	MS	1,123,518		08/16/2024	09/12/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	11,764,689	100.1850	11,786,453	11,764,689	11,764,689					5.410	5.411	JJ	314,699	716,028	11/19/2009	01/01/2028
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			1	1.F	67,857,143	84.6880	57,466,857	67,857,143	67,857,143					3.620	3.620	MN	313,877	2,456,429	05/15/2013	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC				1.F	11,999,999	85.9800	10,317,600	11,999,999	11,999,999					4.160	4.160	FA	188,587	499,200	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC			1	1.C FE	12,323,621	93.7570	11,554,257	12,323,621	12,323,621					3.846	3.846	FA	179,054	473,966	08/06/2013	08/15/2033
84132G-AD-1	SE ALASKA REG HEALTH CON			1	1.G FE	25,000,000	66.0030	16,500,774	25,000,000	25,000,000					3.485	3.485	JJ	435,625	871,250	09/23/2021	07/01/2051
842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	40,107,542	104.7040	41,881,669	40,000,000	40,053,111		(4,379)			6.000	5.981	JJ	1,106,667	2,400,000	01/03/2005	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	49,925,800	102.1970	51,098,673	50,000,000	49,960,293		2,777			5.750	5.760	AO	718,750	2,875,000	03/28/2005	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	11,804,318	99.1630	11,899,532	12,000,000	11,889,949		6,994			5.550	5.663	JJ	307,100	666,000	12/14/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	47,681,900	99.6390	48,384,791	48,560,000	48,033,025		33,992			5.350	5.483	JJ	1,197,948	2,597,960	02/16/2010	07/15/2035
842400-FF-5	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	18,959,288	99.2990	19,239,173	19,375,000	19,117,341		14,459			5.550	5.704	JJ	495,839	1,075,313	03/13/2009	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	6,967,800	102.3840	7,166,886	7,000,000	6,979,238		1,022			5.950	5.983	FA	173,542	416,500	01/14/2008	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	36,895,332	103.3780	38,456,592	37,200,000	36,990,174		9,090			6.050	6.110	MS	662,677	2,250,600	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	34,578,950	97.4490	34,107,260	35,000,000	34,704,909		12,093			5.500	5.583	MS	566,806	1,925,000	03/08/2010	03/15/2040
842400-FW-8	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	3,663,866	78.8320	2,960,145	3,755,000	3,683,921		2,604			3.900	4.048	MS	43,120	146,445	01/25/2016	03/15/2043
842400-GE-7	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	19,381,735	73.8470	15,012,386	20,329,000	19,574,480		24,053			3.600	3.865	FA	304,935	731,844	02/16/2016	02/01/2045
842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	25,913,600	101.5050	26,391,179	26,000,000	25,951,130		3,142			5.750	5.773	MN	191,028	1,495,000	12/19/2005	11/15/2035
842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	44,890,650	94.8890	42,700,140	45,000,000	44,922,467		3,102			5.125	5.141	MN	294,688	2,306,250	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	22,259,879	78.1180	17,850,045	22,850,000	22,411,868		16,313			3.750	3.898	MS	252,302	856,875	08/06/2013	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.D FE	24,670,764	84.1720	20,874,627	24,800,000	24,699,355		3,255			4.450	4.482	MS	324,949	1,103,600	03/10/2014	03/15/2044
8426EP-AB-4	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	22,547,540	77.3970	17,472,370	22,575,000	22,552,515		642			3.950	3.957	AO	222,928	891,713	12/04/2017	10/01/2046
84314P-AA-7	SOUTHERN IL HEALTHCARE SERIES 2020			2	1.G FE	47,286,874	72.1990	34,691,743	48,050,000	47,322,816		15,224			3.970	4.064	MN	243,747	1,907,585	07/19/2022	05/15/2050
843452-AZ-6	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	1,583,490	112.4250	1,785,315	1,588,000	1,585,872		213			8.000	8.025	MS	42,347	127,040	02/21/2002	03/01/2032
84346L-AA-8	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	4,985,800	83.2880	4,164,408	5,000,000	4,987,821		302			4.800	4.818	MS	70,667	240,000	03/07/2017	03/15/2047
843646-AM-2	SOUTHERN POWER CO SR UNSEC			1	2.A FE	5,388,066	99.5180	5,373,965	5,400,000	5,398,707		1,360			4.150	4.177	JD	18,675	224,100	11/12/2015	12/01/2025
843646-AW-0	SOUTHERN POWER CO			1	2.A FE	4,663,546	96.0520	4,490,425	4,675,000	4,672,587		2,302			0.900	0.950	JJ	19,401	42,075	01/05/2021	01/15/2026
843830-B@-8	SOUTHERN STAR CENTRAL CORPORAT E-SR-UNSEC				2.C FE	46,000,000	89.0570	40,966,220	46,000,000	46,000,000					3.590	3.591	JJ	766,066	1,651,400	11/18/2020	11/18/2030
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR-UNSEC				2.B FE	16,000,000	91.0240	14,563,840	16,000,000	16,000,000					3.790	3.790	JJ	281,302	606,400	07/14/2020	07/14/2030
844895-AL-6	SOUTHWEST GAS CORP SR UNSEC				2.B FE	21,230,020	104.7470	21,996,913	21,000,000	21,028,870		(16,547)			8.000	7.906	FA	700,000	1,680,000	08/06/1996	08/01/2026
844895-AX-0	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	15,262,631	73.7350	11,244,575	15,250,000	15,260,557		(346)			3.800	3.795	AO	144,875	579,500	12/19/2017	09/29/2046
84489P-AC-2	SOUTHWEST GAS CORP SR UNSEC				2.A FE	10,000,000	103.2010	10,320,108	10,000,000	10,000,000					7.920	7.922	AO	198,000	792,000	05/30/1997	06/04/2027
845011-AB-1	SOUTHWEST GAS CORP SR UNSEC			2	2.A FE	1,998,980	76.2850	1,525,702	2,000,000	1,999,090		21			4.150	4.153	JD	6,917	83,000	05/28/2019	06/01/2049
845011-AC-9	SOUTHWEST GAS CORP			1	2.A FE	13,571,297	86.1050	11,667,170	13,550,000	13,561,823		(2,151)			2.200	2.182	JD	13,249	298,100	06/02/2020	06/15/2030
845437-BN-1	SOUTHWESTERN ELEC POWER SR UNSEC			1	2.A FE	9,910,800	74.4160	7,441,585	10,000,000	9,929,412		2,245			3.900	3.951	AO	97,500	390,000	03/23/2015	04/01/2045
845437-BT-8	SOUTHWESTERN ELEC POWER			1	2.A FE	36,866,430	63.3150	23,426,436	37,000,000	36,875,154		2,875			3.250	3.269	MN	200,417	1,202,500	11/01/2021	11/01/2051
845467-AS-8	SOUTHWESTERN ENERGY CO			1	2.C FE	47,045	97.7840	48,892	50,000	47,489		398			5.375	6.529	MS	791	2,688	11/16/2023	03/15/2030
845743-BJ-1	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	15,072,829	97.6280	14,644,214	15,000,000	15,033,102		(3,163)			6.000	5.965	AO	225,000	900,000	05/24/2005	10/01/2033
845743-BL-6	SOUTHWESTERN PUBLIC SERV SR UNSEC			1	2.B FE	9,628,500	101.8180	10,181,808	10,000,000	9,769,788		12,950			6.000	6.280	AO	150,000	600,000	01/09/2008	10/01/2036
845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	33,715,066	85.8740	29,386,145	34,220,000	33,860,678		14,155			4.500	4.591	FA	581,740	1,539,900	08/31/2011	08/15/2041
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	3,753,294	72.6400	2,742,170	3,775,000	3,756,668		509			3.700	3.732	FA	52,766	139,675	08/02/2017	08/15/2047
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8			1	1.G FE	23,164,858	64.7660	15,090,582	23,300,000	23,178,273		3,087			3.150	3.180	MN	122,325	733,950	02/23/2021	05/01/2050
845743-BW-2	SOUTHWESTERN PUBLIC SERV SERIES 9			1	1.G FE	2,312,678	88.8820	2,066,517	2,325,000	2,313,161		193			5.150	5.185	JD	9,978	119,738	05/23/2022	06/01/2052
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE A TERM LN				5.B GI	15,925,927	98.6200	15,706,150	15,925,927	15,925,927					13.000	13.007	JD	126,523	358,252	12/29/2023	06/09/2027
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE B TERM LN				5.B GI	51,324,072	98.5800	50,595,270	51,324,072	51,324,072					10.000	10.010	MS	1,596,749	784,319	05/28/2024	09/09/2025
84737P-AB-4	FINANCING FOR SPEARMINT RENEWA TRANCHE A				5.B Z	5,400,000	98.5900	5,323,886	5,400,000	5,400,000					13.000	13.210	FMAN	103,350		11/01/2024	06/09/2027
84756N-AF-6	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.B FE	19,916,400	99.6700	19,933,979	20,000,000	19,998,020		9,679			3.500	3.550	MS	206,111	700,000	03/09/2015	03/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84756N-AG-4	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.B FE	37,373,735	82.2350	30,365,161	36,925,000	37,293,475		(11,554)			4.500	4.424	MS	489,256	1,661,625	10/07/2016	03/15/2045
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.B FE	30,345,664	97.6350	29,656,735	30,375,000	30,368,911		3,198			3.375	3.386	AO	216,422	1,025,156	10/14/2016	10/15/2026
84763@-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC			1	1.D YE	23,075,000	94.8790	21,893,329	23,075,000	23,075,000					3.500	3.499	JJ	372,405	807,625	02/17/2015	01/15/2030
85045*-AA-6	SPRINGFIELD CLINIC LEASE-BKD P				2.A	25,790,394	117.5900	30,326,925	25,790,394	25,790,394					7.520	7.639	MON	80,810	1,594,819	09/18/2023	12/15/2048
85072#-AA-8	SPRINGFIELD CLINIC LEASE-BKD P				2.B Z	23,837,571	98.9470	23,586,561	23,837,571	23,837,571					6.710	6.804	MON	66,646	107,875	11/08/2024	11/30/2051
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC.				2.A YE	20,693,524	103.5840	21,435,179	20,693,524	20,693,524					6.381	6.466	MON	106,370	1,320,454	06/07/2023	07/01/2050
852234-AR-4	BLOCK INC SERIES 144A			2	3.A FE	13,430,000	100.9650	13,559,644	13,430,000	13,430,000					6.500	6.500	MN	111,544	451,024	05/06/2024	05/15/2032
85234#-AB-1	STADIUM FDG TRUST SR-SEC				2.C PL	27,489,399	92.2850	25,368,592	27,489,399	27,489,399					5.000	5.001	AO	339,800	1,374,470	06/19/2013	04/01/2039
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC			1	1.F YE	42,854,783	90.3830	38,733,439	42,854,783	42,854,783					4.420	4.421	JJ	947,091	1,890,800	06/30/2015	01/01/2038
85235D-AB-5	ST ENG URBAN SOL USA SERIES 144A			1	1.A FE	4,975,650	92.5360	4,626,792	5,000,000	4,981,255		2,177			3.750	3.809	MN	29,167	187,500	04/26/2022	05/05/2032
85238@-AA-1	STADCO LA-LLC SR-UNSEC				2.C PL	85,000,000	72.3370	61,486,450	85,000,000	85,000,000					3.750	3.768	FMAN	407,292	3,187,500	08/05/2021	05/15/2056
85253#-AG-6	STAG INDUSTRIAL OPERATING PART SR-UNSEC				2.B FE	12,500,000	99.3000	12,412,500	12,500,000	12,500,000					4.100	4.100	JD	25,625	512,500	06/13/2018	06/15/2025
85253#-AH-4	STAG INDUSTRIAL OPERATING PART SR-UNSEC				2.B FE	25,000,000	95.7530	23,938,250	25,000,000	25,000,000					4.270	4.270	JD	53,375	1,067,500	06/13/2018	06/13/2028
85253#-AK-7	STAG INDUSTRIAL OPERATING PART SR-UNSEC				2.C	30,000,000	78.7070	23,612,100	30,000,000	30,000,000					2.950	2.950	MS	228,625	885,000	09/28/2021	09/28/2033
85253#-AL-5	STAG INDUSTRIAL OPERATING PART				2.C	35,000,000	90.6150	31,715,250	35,000,000	35,000,000					4.120	4.120	JD	12,017	1,442,000	04/06/2022	06/28/2032
85253#-AP-6	STAG INDUSTRIAL OPERATING PART				2.B FE	15,000,000	102.9160	15,437,400	15,000,000	15,000,000					6.300	6.300	MN	86,625	472,500	02/28/2024	05/28/2034
853496-AC-1	STANDARD INDUSTRIES INC SR UNSEC			1	3.B FE	6,650,000	97.8630	6,507,911	6,650,000	6,650,000					5.000	5.000	FA	125,611	332,500	02/02/2017	02/15/2027
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	19,685,000	92.0620	18,122,328	19,685,000	19,685,000					3.310	3.310	FA	246,150	651,574	03/25/2020	08/15/2030
855244-AT-6	STARBUCKS CORP SR UNSEC			2	2.A FE	25,941,240	94.6740	24,615,249	26,000,000	25,970,366		5,798			3.550	3.577	FA	348,689	923,000	05/02/2019	08/15/2029
855244-AW-9	STARBUCKS CORP			1	2.A FE	46,712,011	87.6580	40,761,652	46,501,000	46,633,355		(25,046)			2.250	2.189	MS	316,788	1,046,273	10/19/2021	03/12/2030
855244-AZ-2	STARBUCKS CORP			1	2.A FE	10,212,100	87.6340	8,763,402	10,000,000	10,140,191		(23,120)			2.550	2.283	MN	32,583	255,000	10/20/2021	11/15/2030
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A			1	3.C FE	343,046	96.6840	362,565	375,000	353,540		9,432			4.375	7.454	JJ	7,565	16,406	11/16/2023	01/15/2027
857477-AT-0	STATE STREET CORP SR UNSEC				1.F FE	22,142,054	99.3960	22,090,751	22,225,000	22,202,354		34,573			3.550	3.715	FA	291,487	788,988	11/17/2023	08/18/2025
857477-BN-2	STATE STREET CORP SERIES WI			2	1.F FE	12,846,246	91.6140	12,060,120	13,164,000	12,931,207		32,469			3.152	3.467	MS	104,885	414,929	04/18/2022	03/30/2031
857477-BP-7	STATE STREET CORP				1.F FE	23,699,778	85.0420	20,303,706	23,875,000	23,756,574		17,707			2.200	2.287	MS	172,165	525,250	10/12/2021	03/03/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	6,886,187	84.9100	6,635,743	7,815,000	7,080,427		75,443			2.623	3.993	FA	81,995	204,987	05/03/2022	02/07/2033
857477-BU-6	STATE STREET CORP			2	1.F FE	4,800,000	95.1870	4,568,987	4,800,000	4,800,000					4.421	4.421	MN	28,294	212,208	05/10/2022	05/13/2033
857477-CG-6	STATE STREET CORP			2	1.F FE	19,600,000	104.0650	20,396,763	19,600,000	19,600,000					6.123	6.123	MN	133,345	1,200,108	11/16/2023	11/21/2034
858119-BF-6	STEEL DYNAMICS INC CO.GUARNT			1	2.B FE	25,187,969	99.9110	24,977,712	25,000,000	25,000,000		(27,650)			5.000	4.880	JD	55,556	1,250,000	05/17/2017	12/15/2026
858119-BQ-2	STEEL DYNAMICS INC			1	2.B FE	808,080	99.1320	793,052	800,000	808,050		(30)			5.375	5.237	FA	21,261		10/23/2024	08/15/2034
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2.B PL	31,282,307	80.8260	25,284,237	31,282,307	31,282,307					3.820	3.836	MJSD	3,319	1,493,730	06/29/2017	06/30/2047
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC			1	2.A	420,766	99.9370	420,501	420,766	420,766					5.660	5.727	MON	1,058	23,219	12/17/2003	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			1	2.A	713,691	100.7380	718,958	713,691	713,691					7.220	7.329	MON	3,006	51,499	07/10/2003	07/10/2025
863667-AH-4	STRYKER CORP SR UNSEC			1	2.A FE	33,158,684	98.9990	33,011,150	33,345,000	33,326,628		21,441			3.375	3.443	MN	187,566	1,125,394	01/27/2016	11/01/2025
863667-AY-7	STRYKER CORP			1	2.A FE	15,918,135	85.9760	13,949,625	16,225,000	16,025,276		34,114			1.950	2.191	JD	14,062	316,388	10/20/2021	06/15/2030
863667-AZ-4	STRYKER CORP			1	2.A FE	56,028,329	64.6810	36,124,595	55,850,000	56,008,569		(4,996)			2.900	2.883	JD	71,984	1,619,650	08/12/2020	06/15/2050
864486-AK-1	SUBURBAN PROPANE PARTNRS SR UNSEC			1	4.A FE	11,648,157	99.2120	11,508,640	11,600,000	11,599,833		(7,176)			5.875	5.813	MS	227,167	675,625	07/10/2024	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNRS SERIES 144A			1	4.A FE	5,890,000	89.1470	5,527,118	6,200,000	5,959,462		30,061			5.000	5.728	JD	25,833	310,000	08/15/2022	06/01/2031
86614R-AP-2	SUMMIT MATERIALS LLC FIN SERIES 144A			1	3.C FE	5,033,581	106.1090	5,316,040	5,010,000	5,029,645		(3,610)			7.250	7.136	JJ	167,487	212,890	11/30/2023	01/15/2031
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G YE	7,576,588	84.9230	6,434,266	7,576,588	7,576,588					3.450	3.464	MJSD	7,987	265,521	07/12/2019	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC				1.G YE	8,005,228	87.4290	6,998,891	8,005,228	8,005,228					3.400	3.415	MJSD	8,317	276,621	07/12/2019	09/20/2036
86765L-AN-7	SUNOCO LP/FINANCE CORP CO.GUARNT			2	3.A FE	13,093,398	99.5920	12,946,920	13,000,000	13,018,197		(14,275)			5.875	5.753	MS	224,882	763,750	11/12/2018	03/15/2028
86765L-AZ-0	SUNOCO LP FINANCE CORP SERIES WI			1	3.A FE	66,491	92.7460	69,559	75,000	67,725		1,109			4.500	6.696	AO	572	3,375	11/16/2023	04/30/2030
86787G-AJ-1	SUNTRUST BANK SUBORD			1	1.G FE	31,274,146	97.9170	30,422,763	31,070,000	31,101,268		(23,876)			3.300	3.218	MN	131,012	1,025,310	10/21/2016	05/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86803#-AA-2	SUNZIA FINCO HOLDINGS LLC SUNZIA WIND SUNZIA TRANSMISSIO				3.C PL	126,512,314	99.5030	127,695,036	128,333,333	127,794,966		1,282,652			9.617	11.409	JAJO	2,228,432	10,358,377	02/08/2024	06/27/2025
86944B-AJ-2	SUTTER HEALTH			1	1.E FE	49,500,000	70.2810	34,789,051	49,500,000	49,500,000					3.361	3.361	FA	628,507	1,663,695	10/22/2020	08/15/2050
86944B-AL-7	SUTTER HEALTH			1	1.E FE	22,345,000	99.7800	22,295,903	22,345,000	22,345,000					5.547	5.547	FA	468,247	1,239,477	06/02/2023	08/15/2053
87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT			1	1.E FE	63,006,885	84.4220	54,030,010	64,000,000	63,253,402		27,033			4.250	4.344	JD	188,889	2,720,000	01/31/2017	12/06/2042
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE				2.C YE	33,348,878	70.2720	23,434,923	33,348,878	33,348,878					2.980	2.991	MJSD	80,056	993,797	08/25/2021	06/01/2051
87169#-AA-8	VANTAGE DATA CENTERS LLC				1.G PL	186,000,000	109.1780	203,071,080	186,000,000	186,000,000					8.500	8.651	MON	702,667	13,043,245	02/15/2024	02/23/2029
871829-AZ-0	SYSCO CORPORATION			2	2.B FE	1,688,820	99.3510	1,738,647	1,750,000	1,724,754		32,379			3.750	5.755	AO	16,406	65,625	11/17/2023	10/01/2025
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.B FE	11,058,153	97.9310	10,870,377	11,100,000	11,092,740		4,526			3.300	3.344	JJ	168,905	366,300	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.B FE	9,896,569	96.4670	9,598,502	9,950,000	9,934,872		5,623			3.250	3.313	JJ	149,112	323,375	06/19/2017	07/15/2027
871829-BJ-5	SYSCO CORPORATION			1	2.B FE	29,268,409	67.2560	19,504,169	29,000,000	29,246,950		(6,571)			3.300	3.249	FA	361,533	957,000	09/30/2021	02/15/2050
871829-BK-2	SYSCO CORPORATION			1	2.B FE	10,115,500	88.1960	8,819,585	10,000,000	10,072,229		(13,853)			2.400	2.243	FA	92,000	240,000	10/12/2021	02/15/2030
871829-BQ-9	SYSCO CORPORATION			1	2.B FE	9,559,488	83.8890	8,053,298	9,600,000	9,570,796		3,803			2.450	2.498	JD	11,107	235,200	12/01/2021	12/14/2031
871829-BT-3	SYSCO CORPORATION			1	2.B FE	39,830,780	104.8220	41,928,816	40,000,000	39,851,802		22,057			6.000	6.054	JJ	1,093,333	1,600,000	11/09/2023	01/17/2034
872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC				1.G FE	15,216,750	106.7260	16,008,832	15,000,000	15,048,437		(13,445)			7.125	7.008	FA	403,750	1,068,750	04/16/1998	02/15/2028
87264A-AT-2	T-MOBILE USA INC CO.GUARNT			1	2.B FE	35,000,000	100.5260	35,184,030	35,000,000	35,000,000					5.375	5.375	AO	397,153	1,881,250	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC CO.GUARNT			1	2.B FE	14,020,000	99.3760	13,962,353	14,050,000	14,039,146		3,184			4.750	4.777	FA	278,073	667,375	02/08/2018	02/01/2028
87264A-AX-3	T MOBILE USA INC SERIES WI			1	2.B FE	19,665,680	86.6810	20,803,396	24,000,000	19,831,044		146,511			4.375	6.140	AO	221,667	875,000	10/23/2024	04/15/2040
87264A-AZ-8	T MOBILE USA INC SERIES WI			1	2.B FE	23,124,838	81.9930	21,892,118	26,700,000	23,143,681		18,843			4.500	5.479	AO	253,650	301,500	12/05/2024	04/15/2050
87264A-CW-3	T MOBILE USA INC			1	2.B FE	39,143,450	96.7620	38,704,882	40,000,000	39,156,753		11,406			5.650	5.802	JJ	1,042,111	847,500	12/17/2024	01/15/2053
87264A-DC-6	T MOBILE US INC			1	2.B FE	2,001,580	102.5240	2,050,475	2,000,000	2,001,415		(160)			5.750	5.737	JJ	53,028	96,153	11/17/2023	01/15/2034
87264A-DD-4	T MOBILE US INC			1	2.B FE	4,517,308	101.3570	4,586,407	4,525,000	4,517,308					6.000	6.013	JD	12,067	271,500	09/11/2023	06/15/2054
87264A-DF-9	T MOBILE USA INC			1	2.B FE	13,553,978	98.3850	13,404,952	13,625,000	13,558,060		4,083			5.150	5.217	AO	148,134	532,113	02/16/2024	04/15/2034
87264A-DG-7	T MOBILE USA INC			1	2.B FE	11,363,170	94.1090	10,704,939	11,375,000	11,363,385		215			5.500	5.507	JJ	288,483	318,026	01/09/2024	01/15/2055
87264A-DN-2	T MOBILE USA INC			1	2.B FE	29,369,500	90.8150	27,244,466	30,000,000	29,369,790		290			5.250	5.390	JD	70,000	230,417	12/17/2024	06/15/2055
872898-AG-6	TSMC ARIZONA CORP			1	1.D FE	2,496,075	97.5110	2,437,783	2,500,000	2,497,455		530			4.125	4.151	AO	19,766	103,125	04/19/2022	04/22/2029
872898-AH-4	TSMC ARIZONA CORP			1	1.D FE	2,493,550	95.8550	2,396,363	2,500,000	2,495,030		569			4.250	4.282	AO	20,365	106,250	04/19/2022	04/22/2032
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK				5.B Z	16,196,733	90.7240	14,694,314	16,196,733	16,196,733					12.000	12.164	MJSD	10,798	2,152,289	12/10/2024	09/15/2026
87305Q-CB-5	TTX CO SR UNSEC			1	1.F FE	29,760,900	98.0680	29,420,304	30,000,000	29,825,370		6,462			5.875	5.932	JD	146,875	1,762,500	11/18/2010	12/01/2040
87305Q-CG-4	TTX CO SR UNSEC			1	1.F FE	29,038,707	84.4700	24,601,922	29,125,000	29,057,016		2,104			4.650	4.668	JD	60,192	1,354,313	11/23/2015	06/15/2044
87305Q-CH-2	TTX CO SR UNSEC			1	1.F FE	15,697,645	99.9440	15,691,134	15,700,000	15,699,994		158			3.600	3.601	JJ	260,620	565,200	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO SR UNSEC			1	1.F FE	21,060,711	79.9150	17,077,896	21,370,000	21,122,287		7,688			3.900	3.983	FA	347,263	833,430	02/17/2016	02/01/2045
87305Q-CM-1	TTX CO SR UNSEC			1	1.F FE	19,979,200	82.1620	16,432,343	20,000,000	19,983,157		475			4.200	4.206	JJ	420,000	840,000	06/06/2016	07/01/2046
873316-A*-4	BMH LLC BMH and Subsidiaries				2.A Z	77,070,216	99.1830	76,440,552	77,070,216	77,070,216					6.162	6.242	MON	197,878	316,622	10/22/2024	11/15/2041
87422V-AK-4	TALEN ENERGY SUPPLY LLC SERIES 144A			1	3.B FE	260,038	106.5700	266,425	250,000	257,878		(1,955)			8.625	7.560	JD	1,797	21,563	11/16/2023	06/01/2030
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC				2.B PL	31,028,415	91.1010	28,267,196	31,028,415	31,028,415					3.890	3.891	JD	3,353	1,807,155	02/06/2020	06/30/2035
875127-AW-2	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,583,900	102.1570	15,323,622	15,000,000	14,734,579		13,740			6.150	6.358	MN	117,875	922,500	06/12/2007	05/15/2037
875127-BA-9	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	21,138,629	81.9550	17,190,077	20,975,000	21,091,116		(4,745)			4.100	4.054	JD	38,221	859,975	06/14/2012	06/15/2042
875127-BC-5	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	14,989,950	83.0700	12,460,456	15,000,000	14,992,160		254			4.350	4.354	MN	83,375	652,500	05/12/2014	05/15/2044
875127-BD-3	TAMPA ELECTRIC CO SR UNSEC			1	1.G FE	16,271,833	78.4750	12,826,786	16,345,000	16,286,249		1,789			4.200	4.226	MN	87,718	686,490	06/02/2015	05/15/2045
875127-BG-6	TAMPA ELECTRIC CO SR UNSEC			2	1.G FE	9,704,546	71.3020	7,005,447	9,825,000	9,716,952		2,525			3.625	3.692	JD	15,829	356,156	07/22/2019	06/15/2050
875127-BH-4	TAMPA ELECTRIC CO			1	1.G FE	10,889,687	85.4860	9,225,702	10,792,000	10,857,968		(10,418)			2.400	2.288	MS	76,263	259,008	10/14/2021	03/15/2031
875127-BJ-0	TAMPA ELECTRIC CO			1	1.G FE	14,043,613	68.0570	9,579,080	14,075,000	14,046,006		672			3.450	3.462	MS	142,979	485,588	03/15/2021	03/15/2051
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC				1.F	22,415,683	90.2470	20,029,751	22,194,368	22,365,104		(8,614)			4.690	4.647	MON	43,371	1,040,916	12/07/2018	01/15/2040
87612E-BK-1	TARGET CORP			1	1.F FE	5,378,022	89.1360	4,813,352	5,400,000	5,387,240		2,048			2.650	2.695	MS	42,135	143,100	03/26/2020	09/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BP-0	TARGET CORP			1	1.F FE	1,085,755	96.6630	1,063,294	1,100,000	1,086,065		310			4.500	4.698	MS	14,575		10/23/2024	09/15/2032
879369-AF-3	TELEFLEX INC CO.GUARNT			1	3.B FE	17,007,500	96.9060	16,473,947	17,000,000	16,968,522		(3,902)			4.625	4.611	MN	100,465	786,250	12/10/2018	11/15/2027
879369-AG-1	TELEFLEX INC SERIES 144A			1	3.B FE	4,860,970	94.8650	4,956,691	5,225,000	4,989,957		59,605			4.250	5.703	JD	18,505	222,063	10/20/2022	06/01/2028
88033G-DB-3	TENET HEALTHCARE CORP				3.C FE	20,238,913	97.9370	19,832,301	20,250,000	20,241,774		2,583			5.125	5.140	MN	172,969	1,037,813	11/29/2023	11/01/2027
88033G-DH-0	TENET HEALTHCARE CORP			2	3.C FE	1,211,200	95.6990	1,162,740	1,215,000	1,212,029		744			4.625	4.701	JD	2,498	56,194	11/16/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE CORP			2	3.C FE	88,627	93.8800	93,880	100,000	90,602		1,774			4.250	6.748	JD	354	4,250	11/16/2023	06/01/2029
88033G-DQ-0	TENET HEALTHCARE CORP			1	3.C FE	24,095,000	99.2120	23,905,084	24,095,000	24,095,000					6.125	6.125	JD	65,592	1,475,819	06/15/2023	06/15/2030
88033G-DR-8	TENET HEALTHCARE CORP			1	3.C FE	12,088,149	92.8810	11,238,554	12,100,000	12,089,960		1,626			4.375	4.393	JJ	244,101	529,375	11/16/2023	01/15/2030
88033G-DU-1	TENET HEALTHCARE CORP			1	3.C FE	196,702	101.0240	202,048	200,000	196,919		217			6.750	7.054	MN	1,725	6,750	06/25/2024	05/15/2031
880451-AV-1	TENNESSEE GAS PIPELINE CO.GUARNT			1	2.B FE	9,864,100	106.3080	10,630,821	10,000,000	9,964,067		8,023			7.000	7.110	AO	147,778	700,000	10/06/1998	10/15/2028
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC				2.C PL	21,330,926	89.6120	19,115,070	21,330,926	21,330,926					4.590	4.616	MJSD	2,720	1,226,247	06/06/2018	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC				3.C PL	17,847,251	91.5950	16,347,190	17,847,251	17,847,251					4.640	4.665	MJSD	2,300	1,035,141	09/28/2018	12/31/2032
88104L-AE-3	TERRAFORM POWER OPERATIN CO.GUARNT			1	3.C FE	32,839,748	96.3450	32,560,668	33,796,000	33,217,159		163,265			5.000	5.605	JJ	708,777	1,687,300	07/10/2024	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATIN SERIES 144A			1	3.C FE	36,663,750	92.4360	32,999,771	35,700,000	36,074,737		(177,663)			4.750	4.196	JJ	781,929	1,695,750	04/25/2022	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC				2.C PL	37,391,886	82.6370	30,899,533	37,391,886	37,391,886					3.380	3.395	MJSD	3,511	1,583,924	09/22/2020	12/31/2043
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC				4.B PL	36,758,682	89.4240	32,871,084	36,758,682	36,758,682					3.190	3.203	MJSD	3,257	1,184,525	08/30/2019	07/02/2032
882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC			1	2.A FE	22,133,539	109.3820	24,063,963	22,000,000	22,060,233		(6,194)			7.000	6.952	JJ	710,111	1,540,000	01/03/2005	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION SR UNSEC			1	2.C FE	17,381,700	104.1360	15,620,422	15,000,000	15,443,476		(157,354)			7.250	5.977	JJ	501,458	1,087,500	03/31/2004	07/15/2027
882484-AB-4	TEXAS HEALTH RESOURCES SERIES 2019				1.C FE	35,000,000	70.4970	24,673,932	35,000,000	35,000,000					3.372	3.372	MN	150,803	1,180,200	09/11/2019	11/15/2051
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	24,889,000	81.2450	20,311,223	25,000,000	24,903,503		2,403			4.150	4.176	MN	132,569	1,037,500	04/30/2018	05/15/2048
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	19,029,045	85.5920	16,305,228	19,050,000	19,038,355		2,064			1.750	1.762	MN	52,784	333,375	04/24/2020	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	14,737,050	83.7800	12,567,063	15,000,000	14,816,193		25,333			1.900	2.097	MS	83,917	285,000	10/20/2021	09/15/2031
882508-BM-5	TEXAS INSTRUMENTS INC			1	1.E FE	14,814,300	60.7120	9,106,743	15,000,000	14,827,986		4,317			2.700	2.761	MS	119,250	405,000	10/05/2021	09/15/2051
88307*-AA-3	TEXOMA WIND-LLC				2.C PL	33,148,385	94.1130	31,196,939	33,148,385	33,148,385					4.120	4.120	JD	3,794	1,365,733	02/08/2017	06/30/2034
883203-BV-2	TEXTRON INC SR UNSEC			1	2.B FE	41,529,867	99.8130	41,322,505	41,400,000	41,397,652		(13,390)			3.875	3.839	MS	534,750	1,604,250	06/23/2015	03/01/2025
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	669,884	99.0040	668,276	675,000	674,272		581			4.000	4.093	MS	7,950	27,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2.B FE	13,407,752	95.0630	12,767,009	13,430,000	13,422,399		2,244			3.375	3.394	MS	151,088	453,263	10/12/2017	03/01/2028
883203-CB-5	TEXTRON INC			1	2.B FE	10,456,100	89.9110	8,991,085	10,000,000	10,292,449		(52,551)			3.000	2.395	JD	25,000	300,000	10/18/2021	06/01/2030
883203-CC-3	TEXTRON INC			1	2.B FE	20,191,304	85.0840	17,187,026	20,200,000	20,194,687		711			2.450	2.454	MS	145,721	494,900	08/04/2020	03/15/2031
88339W-AB-2	WILLIAMS COMPANIES INC			1	2.B FE	1,973,380	99.2600	1,985,201	2,000,000	1,977,839		4,459			4.900	5.197	MS	28,856	68,056	02/16/2024	03/15/2029
88339W-AC-0	WILLIAMS COMPANIES INC			1	2.B FE	1,087,647	97.2240	1,069,467	1,100,000	1,087,872		225			5.150	5.303	MS	16,680		10/23/2024	03/15/2034
883556-BY-7	THERMO FISHER SCIENTIFIC SR UNSEC			1	1.G FE	32,193,450	81.1320	26,773,581	33,000,000	32,301,962		17,869			4.100	4.246	FA	511,133	1,353,000	06/13/2018	08/15/2047
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	14,420,083	83.2050	12,272,755	14,750,000	14,518,447		31,258			2.000	2.251	AO	62,278	386,000	10/21/2021	10/15/2031
883556-CM-2	THERMO FISHER SCIENTIFIC			1	1.G FE	49,931,200	70.3190	35,159,313	50,000,000	49,941,722		2,547			2.800	2.808	AO	295,556	1,400,000	10/20/2021	10/15/2041
883556-CX-8	THERMO FISHER SCIENTIFIC			1	1.G FE	813,080	99.4540	795,631	800,000	812,884		(196)			5.086	4.849	FA	15,936		10/23/2024	08/10/2033
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N				1.D PL	50,887,003	77.6760	38,751,968	49,889,243	50,814,182		(25,217)			3.861	3.766	MON	85,610	1,926,341	02/02/2022	01/15/2058
88579Y-AH-4	3M COMPANY SR UNSEC			1	1.G FE	48,470,000	78.5130	39,256,269	50,000,000	48,816,610		39,369			3.875	4.052	JD	86,111	1,937,500	05/29/2014	06/15/2044
88732J-AJ-7	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,871,200	96.6880	19,337,529	20,000,000	19,916,922		4,261			6.550	6.600	MN	218,333	1,310,000	11/05/2007	05/01/2037
88732J-AU-2	TIME WARNER CABLE LLC SR SEC			1	2.C FE	19,086,242	98.0090	19,258,712	19,650,000	19,242,757		15,931			6.750	6.980	JD	58,950	1,326,375	06/24/2009	06/15/2039
88732J-AY-4	TIME WARNER CABLE LLC SR SEC			1	2.C FE	14,699,700	89.4800	13,421,946	15,000,000	14,779,688		8,123			5.875	6.020	MN	112,604	881,250	11/09/2010	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	2,209,860	84.8600	1,909,343	2,250,000	2,220,087		1,064			5.500	5.624	MS	41,250	123,750	09/07/2011	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC SR SEC			1	2.C FE	9,439,255	74.8100	7,106,931	9,500,000	9,455,459		1,613			4.500	4.539	MS	125,875	427,500	08/09/2012	09/15/2042
89055F-AC-7	TOPBUILD CORP SERIES 144A			2	3.B FE	24,141,875	88.5790	23,916,430	27,000,000	24,732,970		240,777			4.125	5.525	FA	420,750	1,113,750	06/23/2022	02/15/2032
891027-AS-3	GLOBE LIFE INC			1	2.A FE	37,414,202	98.7330	33,349,869	33,778,000	35,452,957		(454,050)			4.550	3.027	MS	452,531	1,536,899	06/08/2020	09/15/2028
891906-AC-3	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	14,959,500	99.7640	14,964,621	15,000,000	14,993,911		4,638			4.800	4.834	AO	180,000	720,000	03/14/2016	04/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	31,706,386	97.7580	31,135,983	31,850,000	31,793,147		15,077			4.450	4.507	JD	118,110	1,417,325	10/09/2018	06/01/2028
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	22,360,009	92.6390	20,727,942	22,375,000	22,366,511		1,457			3.375	3.383	AO	188,789	755,156	03/27/2020	04/01/2030
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP				1.E FE	24,446,750	81.9390	20,484,847	25,000,000	24,613,843		53,188			1.900	2.149	MS	143,819	475,000	10/12/2021	09/12/2031
89236T-LM-5	TOYOTA MOTOR CREDIT CORP				1.E FE	3,237,932	97.1540	3,206,095	3,300,000	3,241,738		3,806			4.800	5.046	JJ	77,440	48,000	10/23/2024	01/05/2034
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP				1.E FE	4,926,600	100.3340	5,016,722	5,000,000	4,933,115		6,515			5.100	5.356	MS	70,833	127,500	04/17/2024	03/21/2031
893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC			1	2.A FE	34,774,428	94.3280	33,014,658	35,000,000	34,833,983		6,022			5.400	5.444	FA	714,000	1,890,000	08/10/2011	08/15/2041
893574-AF-0	TRANSCONT GAS PIPE CORP SR UNSEC			1	2.A FE	8,899,137	84.4140	7,533,955	8,925,000	8,906,209		691			4.450	4.467	FA	165,484	397,163	07/13/2012	08/01/2042
893647-BS-5	TRANSDIGM INC SERIES 144A			1	3.C FE	8,069,992	101.4870	8,184,965	8,065,000	8,069,491		(501)			6.875	6.857	JD	24,643	547,594	07/10/2024	12/15/2030
893647-BT-3	TRANSDIGM INC SERIES 144A			1	3.C FE	3,051,938	102.3960	3,148,686	3,075,000	3,054,403		2,272			7.125	7.250	JD	18,258	220,920	11/15/2023	12/01/2031
893647-BV-8	TRANSDIGM INC SERIES 144A			1	3.C FE	20,050,000	100.9030	20,180,514	20,000,000	20,042,889		(7,111)			6.625	6.565	MS	441,667	677,222	02/16/2024	03/01/2032
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC				5.A Z	10,921,921	23.4000	9,472,682	40,481,547	10,921,921		192,279	29,414,719		11.000	11.724	MJSD	12,369	509,265	03/31/2024	08/30/2025
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC				5.B Z	3,290,366	12.5900	2,600,484	20,655,152	3,290,366		17,690	17,316,103		13.750	14.174	MJSD	7,889	2,743,003	03/31/2024	06/18/2026
89417E-AD-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	11,837,760	107.5910	12,910,862	12,000,000	11,896,759		5,312			6.250	6.351	JD	33,333	750,000	05/23/2007	06/15/2037
89417E-AH-2	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,893,720	98.1090	27,470,396	28,000,000	27,922,157		2,893			5.350	5.376	MN	249,667	1,498,000	02/15/2011	11/01/2040
89417E-AJ-8	TRAVELERS COS INC SR UNSEC			1	1.F FE	36,705,056	88.3500	32,512,859	36,800,000	36,727,199		2,433			4.600	4.616	FA	705,333	1,692,800	07/25/2013	08/01/2043
89417E-AK-5	TRAVELERS COS INC SR UNSEC			1	1.F FE	13,627,572	83.3800	11,448,029	13,730,000	13,646,829		2,448			4.300	4.345	FA	206,637	590,390	08/19/2015	08/25/2045
89417E-AL-3	TRAVELERS COS INC SR UNSEC			1	1.F FE	33,365,286	76.5200	25,070,849	32,764,000	33,251,820		(15,652)			3.750	3.647	MN	156,994	1,228,650	10/13/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	27,335,641	79.0540	21,087,590	26,675,000	27,229,879		(16,067)			4.000	3.858	MN	91,881	1,067,000	07/12/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC SR UNSEC			1	1.F FE	20,055,746	80.0300	13,028,916	16,280,000	19,606,935		(104,692)			4.050	2.819	MS	208,791	659,340	06/25/2020	03/07/2048
89417E-AP-4	TRAVELERS COS INC SR UNSEC			2	1.F FE	2,988,690	79.7590	2,392,772	3,000,000	2,989,955		239			4.100	4.122	MS	39,975	123,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COS INC			1	1.F FE	48,741,941	58.9370	28,958,231	49,134,000	48,759,283		8,763			2.550	2.588	AO	222,741	1,252,917	10/20/2021	04/27/2050
89417E-AR-0	TRAVELERS COS INC			1	1.F FE	24,926,750	65.1910	16,297,731	25,000,000	24,932,381		1,642			3.050	3.065	JD	48,715	762,500	06/03/2021	06/08/2051
89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT			1	1.F FE	48,140,105	109.7270	53,057,393	48,354,000	48,250,530		9,073			6.375	6.408	MS	907,645	3,082,568	11/20/2008	03/15/2033
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC			4	1.A	25,355,097	93.5510	23,719,947	25,355,097	25,355,097					4.665	4.710	MON	52,570	1,182,814	02/16/2021	02/15/2046
89529#-AA-9	Tres Energy LLC				5.B Z	74,062,500	101.6240	76,218,000	75,000,000	74,078,883		16,383			6.500	6.799	MN	771,875		11/04/2024	11/02/2029
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	2.A FE	30,382,790	96.2190	29,828,006	31,000,000	30,552,649		16,976			6.000	6.146	JD	82,667	1,860,000	06/03/2010	06/15/2040
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	2.A FE	24,286,224	78.0410	18,105,423	23,200,000	24,102,227		(29,338)			4.700	4.398	MN	181,733	1,090,400	03/16/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	2.A FE	24,449,451	73.4420	18,103,484	24,650,000	24,484,380		4,642			4.250	4.298	JD	87,302	1,047,625	11/16/2016	06/01/2046
89566E-B@-6	TRI-STATE GENERATION & TRANSMI B3-SR-SEC			1	2.A	100,000,000	83.5970	83,597,000	100,000,000	100,000,000					4.450	4.449	AO	1,100,139	4,450,000	10/31/2014	10/01/2045
896516-AA-9	TRINITY HEALTH CREDIT GR				1.D FE	7,487,188	81.5990	7,143,957	8,755,000	7,550,589		31,256			4.125	5.213	JD	30,095	361,144	11/29/2022	12/01/2045
896517-AA-7	TRINITY HEALTH CORP SERIES 2019				1.D FE	37,240,000	74.1860	27,626,934	37,240,000	37,240,000					3.434	3.434	JD	106,568	1,278,822	12/05/2019	12/01/2048
896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A			1	3.B FE	7,254,218	103.7730	7,507,992	7,235,000	7,249,325		(3,736)			7.750	7.662	JJ	258,551	575,680	07/10/2024	07/15/2028
896678-AD-1	AEROQUIP-VICKERS INC SR UNSEC				1.G FE	32,622,900	103.8390	34,266,717	33,000,000	32,956,416		28,064			7.875	7.976	JD	216,563	2,598,750	06/28/1996	06/01/2026
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC				2.C FE	10,000,000	97.8500	9,785,000	10,000,000	10,000,000					5.000	4.981	FA	170,833	500,000	02/16/2022	02/28/2027
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SR-UNSEC				2.C FE	60,000,000	98.2720	58,963,200	60,000,000	60,000,000					4.500	4.499	MS	765,000	2,700,000	03/01/2021	03/01/2026
897051-AC-2	TRONOX INC SERIES 144A			1	4.A FE	9,243,500	89.7550	8,309,524	9,258,000	9,246,023		2,329			4.625	4.658	MS	126,076	428,183	11/29/2023	03/15/2029
89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A			1	2.B FE	59,565,600	91.3520	54,810,945	60,000,000	59,666,667		37,592			4.625	4.716	AO	585,833	2,775,000	03/22/2022	04/15/2032
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.G FE	20,403,767	85.8730	17,561,018	20,450,000	20,420,498		5,313			2.250	2.280	MS	143,150	460,125	11/01/2021	03/11/2030
89788M-AL-6	TRUIST FINANCIAL CORP SERIES MTN			1	1.G FE	1,499,805	99.4770	1,492,152	1,500,000	1,502,718		2,913			4.873	5.953	JJ	31,471		10/23/2024	01/26/2029
89788M-AS-1	TRUIST FINANCIAL CORP SERIES MTN			1	1.G FE	40,798,250	100.7650	40,306,090	40,000,000	40,795,353		(2,897)			5.711	5.428	JJ	996,252	428,325	12/17/2024	01/24/2035
89788M-AT-9	TRUIST FINANCIAL CORP SERIES MTN			1	1.G FE	15,000,000	98.8300	14,824,555	15,000,000	15,000,000					5.153	4.903	FA	313,474		08/01/2024	08/05/2032
89788N-AA-8	TRUIST FINANCIAL CORP SERIES MTN			2	2.A FE	575,214	94.4800	566,879	600,000	575,863		649			4.916	5.730	JJ	12,536		10/23/2024	07/28/2033
898361-AM-2	AMHERST COLLEGE UNSEC			1	1.B FE	13,002,680	81.3940	10,581,174	13,000,000	13,001,517		(94)			3.794	3.793	MN	82,203	493,220	10/04/2012	11/01/2042
898361-AP-5	AMHERST COLLEGE UNSEC			1	1.B FE	3,000,000	93.0470	2,791,413	3,000,000	3,000,000					3.694	3.694	MN	18,470	110,820	10/03/2012	11/01/2032
898377-AA-4	SMITH COLLEGE UNSEC			1	1.B FE	70,000,000	85.6940	59,986,052	70,000,000	70,000,000					4.620	4.620	JJ	1,617,000	3,234,000	06/23/2015	07/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89837R-AB-8	DARTMOUTH COLLEGE UNSEC			1	1.B FE	10,474,800	83.5610	8,773,863	10,500,000	10,481,701		715			4.000	4.014	JD	35,000	420,000	01/26/2012	06/01/2042
89837R-AC-6	DARTMOUTH COLLEGE UNSEC			1	1.B FE	30,209,947	80.4560	24,787,545	30,809,000	30,361,564		15,959			3.760	3.870	JD	96,535	1,158,418	08/19/2015	06/01/2043
898384-AA-0	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	12,788,528	94.7760	11,562,662	12,200,000	12,666,900		(14,416)			5.450	5.131	MN	84,959	664,900	04/14/2014	11/15/2043
898384-AQ-5	TRUSTEES OF UNION COLL UNSEC			1	1.E FE	4,000,000	92.8610	3,714,429	4,000,000	4,000,000					4.877	4.877	JJ	97,540	195,080	06/17/2015	07/01/2035
89838L-AF-1	TRUSTEES OF BOSTON COLL UNSEC				1.D FE	74,437,349	80.2600	59,794,037	74,500,000	74,446,653		1,439			3.993	3.998	JJ	1,487,393	2,974,785	01/31/2017	07/01/2047
89838L-AH-7	TRUSTEES OF BOSTON COLL				1.D FE	9,290,000	61.0490	5,671,436	9,290,000	9,290,000					3.042	3.042	JJ	141,301	282,602	06/15/2021	07/01/2057
898380-AA-1	BOSTON UNIVERSITY SECURED			2	1.D FE	16,900,000	82.4560	13,935,042	16,900,000	16,900,000					4.061	4.061	AO	171,577	686,309	08/15/2018	10/01/2048
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS				1.C PL	43,787,436	77.7580	34,048,234	43,787,436	43,787,436					3.230	3.252	MON	62,859	1,401,850	07/19/2021	05/15/2041
89993#-AA-6	TURBINE ENGINE SPECIALIST INC				5.B GI	9,091,357	99.8500	9,310,482	9,324,469	9,132,680		28,609			14.071	15.855	FMAN	218,675	1,518,897	09/12/2023	03/01/2029
90138F-AD-4	TWILIO INC				3.C FE	13,400,000	89.6850	12,017,843	13,400,000	13,400,000					3.875	3.875	MS	152,890	519,250	03/04/2021	03/15/2031
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T			4	1.C	44,003,727	83.2220	36,620,782	44,003,727	44,003,727					3.900	3.931	MON	76,273	1,716,145	12/11/2015	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC			1	1.B	34,882,727	105.9280	36,569,030	34,522,534	34,819,298		(52,182)			8.310	7.966	MS	836,740	2,809,456	09/25/2023	09/15/2029
902104-AC-2	II VI INC SERIES 144A			1	4.A FE	5,150,000	95.4290	4,914,606	5,150,000	5,150,000					5.000	5.000	JD	11,444	257,500	12/08/2021	12/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC			1	1.D PL	16,573,241	98.1210	16,261,830	16,573,241	16,573,241					3.850	3.880	MON	5,317	629,718	01/13/2015	05/31/2029
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H				1.D PL	118,299,456	75.1960	88,956,459	118,299,456	118,299,456					3.747	3.776	MON	258,573	4,432,677	04/14/2021	04/10/2056
902494-AZ-6	TYSON FOODS INC SR UNSEC			1	2.B FE	2,899,594	95.3040	2,763,807	2,900,000	2,899,777		18			4.875	4.876	FA	53,408	141,375	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSEC			1	2.B FE	20,543,832	96.9870	19,785,326	20,400,000	20,436,195		(15,920)			3.550	3.464	JD	58,338	724,200	06/16/2017	06/02/2027
902494-BK-8	TYSON FOODS INC SR UNSEC			2	2.B FE	424,924	97.1870	413,043	425,000	424,967		7			4.350	4.352	MS	6,163	18,488	02/13/2019	03/01/2029
902691-A#-1	UGI UTILITIES-INC. SERIES B			1	1.G	20,000,000	76.4760	15,295,200	20,000,000	20,000,000					4.120	4.120	MS	208,289	824,000	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES-INC.			1	1.G	12,000,000	76.4390	9,172,680	12,000,000	12,000,000					4.120	4.121	AO	83,773	494,400	10/31/2016	10/31/2046
902691-D#-8	UGI UTILITIES-INC.				1.G	55,000,000	103.8300	57,106,500	55,000,000	55,000,000					6.100	6.101	MN	270,264	3,355,000	11/08/2023	11/30/2033
902691-D@-0	UGI UTILITIES-INC.				1.G	5,000,000	104.0140	5,200,700	5,000,000	5,000,000					6.020	6.016	MN	24,247	301,000	11/08/2023	11/30/2030
90290M-AG-6	US FOODS INC SERIES 144A			1	3.C FE	3,915,000	102.3230	4,005,926	3,915,000	3,915,000					6.875	6.875	MS	79,252	261,680	09/11/2023	09/15/2028
90290M-AH-4	US FOODS INC SERIES 144A			1	3.C FE	9,520,000	103.4910	9,852,384	9,520,000	9,520,000					7.250	7.250	JJ	318,259	555,994	09/11/2023	01/15/2032
902917-AH-6	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	21,753,247	107.1510	22,801,724	21,280,000	21,396,955		(28,928)			7.000	6.821	JJ	686,871	1,489,600	01/03/2005	07/15/2028
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L				2.C PL	87,175,269	88.6610	77,290,466	87,175,269	87,175,269					5.500	5.563	MON	213,095	4,789,366	11/15/2019	04/15/2057
903522-AA-8	UWM HOLDINGS LLC SERIES 144A			1	3.C FE	6,420,000	99.3820	6,380,337	6,420,000	6,420,000					6.625	6.625	FA	24,811		12/05/2024	02/01/2030
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC				1.D	150,779,807	95.1920	143,530,314	150,779,807	150,779,807					4.809	4.857	MON	322,267	7,250,999	01/02/2015	03/15/2040
90381#-AA-4	UBEO LLC				5.A Z	21,815,097	98.7200	21,975,371	22,260,303	22,000,133		65,400			11.000	11.623	MJSD	13,604	2,489,444	12/31/2021	12/30/2027
904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	75,144,055	106.2020	80,191,369	75,508,000	75,304,811		19,047			5.900	5.942	MN	569,246	4,454,972	02/19/2009	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	10,462,690	99.1620	10,412,009	10,500,000	10,497,507		4,205			3.100	3.142	JJ	136,529	325,500	08/19/2015	07/30/2025
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1.E FE	990,990	89.0130	890,131	1,000,000	995,538		897			2.125	2.226	MS	6,788	21,250	09/03/2019	09/06/2029
904764-BQ-9	UNILEVER CAPITAL CORP			1	1.E FE	14,521,500	82.6470	12,397,070	15,000,000	14,666,437		46,522			1.750	2.112	FA	101,354	262,500	10/21/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP SERIES 30Y			1	1.E FE	9,804,700	60.5210	6,052,103	10,000,000	9,819,070		4,582			2.625	2.721	FA	101,354	262,500	10/22/2021	08/12/2051
904764-BT-3	UNILEVER CAPITAL CORP			1	1.E FE	1,978,100	99.9880	1,999,754	2,000,000	1,980,010		1,725			5.000	5.141	JD	6,389	100,000	11/17/2023	12/08/2033
906548-BY-7	UNION ELECTRIC CO SR SEC			1	1.F FE	23,731,920	99.4160	23,859,914	24,000,000	23,870,044		10,576			5.500	5.576	MS	388,667	1,320,000	03/05/2003	03/15/2034
906548-CJ-9	UNION ELECTRIC CO SR SEC			1	1.F FE	19,728,394	80.1160	16,043,315	20,025,000	19,803,488		8,436			3.900	3.987	MS	229,954	780,975	09/04/2014	09/15/2042
906548-CL-4	UNION ELECTRIC CO SR SEC			1	1.F FE	14,650,395	75.5420	11,357,790	15,035,000	14,727,464		9,499			3.650	3.793	AO	115,853	548,778	06/08/2015	04/15/2045
906548-CQ-3	UNION ELECTRIC CO			1	1.F FE	9,965,700	68.9110	6,891,134	10,000,000	9,969,573		790			3.250	3.268	AO	81,250	325,000	09/23/2019	10/01/2049
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	3,996,560	91.0070	3,640,265	4,000,000	3,998,536		257			2.950	2.958	MS	34,744	118,000	03/17/2020	03/15/2030
906548-CS-9	UNION ELECTRIC CO			1	1.F FE	51,391,977	59.0130	30,583,411	51,825,000	51,420,944		9,770			2.625	2.665	MS	400,564	1,360,406	10/20/2021	03/15/2051
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	31,949,640	81.9840	26,234,945	32,000,000	31,965,476		4,387			2.150	2.166	MS	202,578	688,000	10/13/2021	03/15/2032
906548-CU-4	UNION ELECTRIC CO			1	1.F FE	31,115,125	76.5810	23,986,759	31,322,000	31,125,464		3,886			3.900	3.937	AO	305,390	1,221,558	04/12/2022	04/01/2052
907818-BY-3	UNION PACIFIC CORP SR UNSEC				1.G FE	6,015,608	105.6560	5,282,782	5,000,000	5,216,273		(62,623)			7.125	5.579	FA	148,438	356,250	01/03/2005	02/01/2028
907818-CF-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	51,797,660	107.0580	53,389,777	49,870,000	50,405,395		(112,345)			6.625	6.322	FA	1,376,620	3,303,888	04/20/2004	02/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-CS-5	UNION PACIFIC CORP SR UNSEC			1	1.G FE	40,991,908	100.8740	42,183,379	41,818,000	41,423,582		35,428			5.375	5.515	JD	187,310	2,247,718	11/15/2006	06/01/2033
907818-CX-4	UNION PACIFIC CORP SR UNSEC			1	1.G FE	9,956,200	104.3050	10,430,485	10,000,000	9,972,672		1,445			6.150	6.182	MN	102,500	615,000	04/13/2007	05/01/2037
907818-DJ-4	UNION PACIFIC CORP SR UNSEC			1	1.G FE	18,282,782	88.1500	16,439,910	18,650,000	18,385,758		10,075			4.750	4.875	MS	260,841	885,875	08/04/2011	09/15/2041
907818-DL-9	UNION PACIFIC CORP SR UNSEC			1	1.G FE	6,791,976	82.9670	5,641,787	6,800,000	6,794,192		220			4.300	4.307	JD	12,996	292,400	06/06/2012	06/15/2042
907818-DU-9	UNION PACIFIC CORP SR UNSEC			1	1.G FE	34,935,321	86.3790	30,189,397	34,950,000	34,941,203		281			4.750	4.752	JD	73,783	1,660,125	10/22/2013	12/15/2043
907818-DX-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	6,757,364	85.7760	5,832,761	6,800,000	6,766,082		1,026			4.850	4.890	JD	14,658	329,800	01/07/2014	06/15/2044
907818-EB-0	UNION PACIFIC CORP SR UNSEC			1	1.G FE	22,651,487	86.7590	20,259,912	23,352,000	22,931,152		33,694			3.375	3.588	FA	328,388	788,130	05/13/2015	02/01/2035
907818-EJ-3	UNION PACIFIC CORP SR UNSEC			1	1.G FE	12,335,250	79.8160	9,976,944	12,500,000	12,365,026		3,940			4.050	4.127	MS	168,750	506,250	02/25/2016	03/01/2046
907818-EQ-7	UNION PACIFIC CORP SR UNSEC			1	1.G FE	5,944,110	83.9150	4,992,970	5,950,000	5,945,775		259			3.600	3.607	MS	63,070	214,200	09/12/2017	09/15/2037
907818-FG-8	UNION PACIFIC CORP			1	1.G FE	17,605,519	71.4670	12,863,979	18,000,000	17,626,989		4,826			3.839	3.948	MS	193,870	691,020	05/27/2020	03/20/2060
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	10,000,000	86.3300	8,632,955	10,000,000	10,000,000					2.375	2.375	MN	27,049	237,500	05/17/2021	05/20/2031
907818-GB-8	UNION PACIFIC CORP			1	1.G FE	1,773,396	96.1340	1,730,420	1,800,000	1,773,985		589			4.500	4.718	JJ	36,225		10/23/2024	01/20/2033
90932L-AH-0	UNITED AIRLINES INC SERIES 144A				3.A FE	65,801	95.0790	71,309	75,000	67,425		1,461			4.625	7.421	AO	732	3,469	11/16/2023	04/15/2029
90964*-AG-0	Coca-Cola Bottling Company Uni				1.G PL	21,000,000	98.1440	20,610,240	21,000,000	21,000,000					3.990	3.990	JD	23,275	837,900	12/21/2016	12/21/2026
90964*-AH-8	Coca-Cola Bottling Company Uni				1.G PL	34,000,000	93.5950	31,822,300	34,000,000	34,000,000					4.240	4.239	JD	32,036	1,441,600	12/21/2016	12/21/2031
910208-AC-1	UNITED ELEC SECURITIZATI SERIES 144A				1.A FE	25,000,000	97.2000	24,299,931	25,000,000	25,000,000					5.516	5.511	JD	114,917	1,379,000	12/07/2022	12/01/2050
910637-U*-6	THE UNITED ILLUMINATING CO SR-UNSEC				1.G	20,000,000	96.0740	19,214,800	20,000,000	20,000,000					4.070	4.070	AO	196,717	814,000	10/04/2018	10/04/2028
910637-W#-0	THE UNITED ILLUMINATING CO				1.G	50,000,000	96.3220	48,161,000	50,000,000	50,000,000					5.670	5.671	MS	716,625	354,375	07/18/2024	09/30/2039
910637-W*-4	THE UNITED ILLUMINATING CO				1.G YE	60,000,000	101.7940	61,076,400	60,000,000	60,000,000					6.090	6.090	JD	182,700	3,654,000	11/17/2023	12/13/2034
911312-AN-6	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	46,308,190	93.1490	43,780,211	47,000,000	46,514,445		19,730			4.875	4.970	MN	292,771	2,291,250	11/09/2010	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	29,007,625	77.8830	22,780,710	29,250,000	29,076,482		6,836			3.625	3.671	AO	265,078	1,060,313	09/25/2012	10/01/2042
911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC			1	1.F FE	30,704,850	72.3940	22,441,994	31,000,000	30,758,440		7,302			3.400	3.451	MN	134,678	1,054,000	10/26/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE SR UNSEC			2	1.F FE	23,341,960	75.6740	18,918,508	25,000,000	23,557,168		37,319			3.750	4.143	MN	119,792	937,500	08/28/2018	11/15/2047
911312-BV-7	UNITED PARCEL SERVICE			1	1.F FE	4,975,950	97.3980	4,869,919	5,000,000	4,979,715		853			5.200	5.239	AO	65,000	260,000	03/19/2020	04/01/2040
911312-CE-4	UNITED PARCEL SERVICE			1	1.F FE	47,406,667	97.4490	45,898,590	47,100,000	47,406,494		(173)			5.500	5.455	MN	280,638	745,250	12/17/2024	05/22/2054
911358-AE-5	UNITED POWER INC				1.F FE	28,275,000	102.1950	28,895,636	28,275,000	28,275,000					6.010	6.010	AO	311,543	849,664	04/10/2024	04/25/2044
911358-AF-2	UNITED POWER INC				1.F FE	26,840,414	103.3850	27,748,962	26,840,414	26,840,414					6.200	6.200	AO	305,086	832,053	04/10/2024	04/25/2054
911363-AM-1	UNITED RENTALS NORTH AM			1	3.B FE	21,342,898	89.3340	20,725,514	23,200,000	21,767,153		190,250			3.875	5.039	FA	339,622	899,000	11/16/2023	02/15/2031
911365-BF-0	UNITED RENTALS NORTH AM CO.GUARNT			1	3.A FE	5,771,117	99.4030	5,713,697	5,748,000	5,749,653		(3,098)			5.500	5.443	FA	119,431	316,140	10/27/2016	05/15/2027
911365-BG-8	UNITED RENTALS NORTH AM CO.GUARNT			1	3.A FE	23,017,211	97.3230	22,384,250	23,000,000	23,002,625		(2,410)			4.875	4.864	JJ	517,021	1,121,250	12/07/2017	01/15/2028
911365-BN-3	UNITED RENTALS NORTH AM			1	3.B FE	836,880	91.0320	910,322	1,000,000	875,003		18,076			4.000	6.742	JJ	18,444	40,000	10/20/2022	07/15/2030
911365-BP-8	UNITED RENTALS NORTH AM			1	3.B FE	23,501,242	87.5820	23,362,624	26,675,000	24,157,430		281,287			3.750	5.357	JJ	461,255	1,000,313	11/16/2023	01/15/2032
911365-BQ-6	UNITED RENTALS NORTH AM SERIES 144A			1	2.C FE	38,215,000	100.8880	38,554,274	38,215,000	38,215,000					6.000	6.000	JD	101,907	2,292,900	11/15/2022	12/15/2029
91159H-HM-5	US BANCORP SUBORD			1	1.G FE	13,939,259	97.8560	13,650,879	13,950,000	13,948,390		1,180			3.100	3.109	AO	76,880	432,450	04/21/2016	04/27/2026
91159H-HN-3	US BANCORP SR UNSEC			1	1.G FE	18,501,072	96.6680	19,143,147	19,803,000	19,565,139		146,766			2.375	3.172	JJ	207,725	470,321	11/30/2016	07/22/2026
91159H-HR-4	US BANCORP SR UNSEC			1	1.G FE	10,099,000	96.7740	9,677,431	10,000,000	10,025,475		(10,798)			3.150	3.032	AO	56,000	315,000	06/19/2017	04/27/2027
91159H-HW-3	US BANCORP SUBORD			2	1.G FE	24,997,750	91.6350	22,908,852	25,000,000	24,998,879		225			3.000	3.001	JJ	314,583	750,000	07/24/2019	07/30/2029
91159H-JA-9	US BANCORP SERIES MTN			1	1.G FE	7,451,925	82.5380	6,190,379	7,500,000	7,472,449		4,728			1.375	1.444	JJ	45,547	103,125	07/16/2020	07/22/2030
91159H-JB-7	US BANCORP			2	1.G FE	29,771,649	80.9950	24,698,649	30,494,000	29,879,445		40,852			2.491	2.682	MN	122,381	759,606	04/08/2022	11/03/2036
91159H-JG-6	US BANCORP SERIES MTN			1	1.G FE	779,104	95.7860	766,286	800,000	779,748		644			4.967	5.541	JJ	17,550		10/23/2024	07/22/2033
91159H-JR-2	US BANCORP			1	1.F FE	46,268,426	100.8440	45,783,222	45,400,000	46,265,042		(3,384)			5.678	5.406	JJ	1,131,373	567,800	12/17/2024	01/23/2035
913017-AT-6	RTX CORP SR UNSEC				2.A FE	10,193,000	105.5290	10,552,919	10,000,000	10,049,122		(11,804)			6.700	6.544	FA	279,167	670,000	05/30/2002	08/01/2028
913017-BA-6	RTX CORP SR UNSEC			1	2.A FE	1,134,860	110.4920	1,104,923	1,000,000	1,042,117		(7,465)			7.500	6.447	MS	22,083	75,000	02/15/2002	09/15/2029
913017-BJ-7	RTX CORP SR UNSEC			1	2.A FE	58,199,450	100.0750	60,045,174	60,000,000	58,980,460		70,929			5.400	5.619	MN	540,000	3,240,000	01/09/2009	05/01/2035
913017-BP-3	RTX CORP SR UNSEC			1	2.A FE	2,492,675	104.9690	2,624,229	2,500,000	2,495,442		211			6.125	6.145	JJ	70,608	153,125	05/13/2008	07/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BS-7	RTX CORP SR UNSEC			1	2.A FE	34,920,200	101.4870	35,520,425	35,000,000	34,946,947		2,130			5.700	5.715	AO	421,167	1,995,000	02/23/2010	04/15/2040
913017-BT-5	RTX CORP SR UNSEC			1	2.A FE	32,328,992	86.3100	28,148,157	32,613,000	32,401,618		7,813			4.500	4.554	JD	122,299	1,467,585	11/18/2015	06/01/2042
913017-CA-5	RTX CORP SR UNSEC			1	2.A FE	42,391,136	80.6450	33,762,195	41,865,000	42,285,758		(15,345)			4.150	4.072	MN	222,001	1,737,398	10/19/2016	05/15/2045
913017-CJ-6	RTX CORP SR UNSEC			1	2.A FE	41,486,750	75.4920	31,498,866	41,725,000	41,527,825		5,734			3.750	3.782	MN	260,781	1,564,688	10/27/2016	11/01/2046
91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	39,478,660	88.0460	35,218,286	40,000,000	39,623,481		14,368			4.625	4.706	MN	236,389	1,850,000	11/08/2011	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	34,833,750	85.1740	29,810,996	35,000,000	34,879,726		4,570			4.375	4.404	MS	450,868	1,531,250	03/23/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	45,901,549	80.2730	38,083,950	47,443,000	46,301,687		42,381			3.950	4.142	AO	395,622	1,873,999	10/25/2016	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	9,864,400	84.3360	8,433,574	10,000,000	9,898,753		3,601			4.250	4.331	MS	125,139	425,000	02/25/2013	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	14,660,163	99.5860	14,639,156	14,700,000	14,697,446		4,616			3.750	3.783	JJ	254,188	551,250	07/20/2015	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC				1.F FE	1,886,800	94.4190	1,888,382	2,000,000	1,895,007		7,321			4.625	5.281	JJ	42,653	92,500	11/17/2023	07/15/2035
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	22,744,608	98.5310	22,440,495	22,775,000	22,770,900		3,306			3.100	3.115	MS	207,885	706,025	02/23/2016	03/15/2026
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.F FE	16,029,360	80.7600	13,042,771	16,150,000	16,048,914		2,729			4.200	4.244	JJ	312,772	678,300	12/15/2016	01/15/2047
91324P-CY-6	UNITEDHEALTH GROUP INC SR UNSEC				1.F FE	25,426,000	97.4380	24,359,381	25,000,000	25,110,428		(45,942)			3.375	3.173	AO	178,125	1,073,444	05/03/2017	04/15/2027
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC			2	1.F FE	26,783,828	79.0880	21,393,217	27,050,000	26,838,850		10,834			3.500	3.569	FA	357,661	946,750	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSEC			2	1.F FE	2,491,400	72.6780	1,816,940	2,500,000	2,492,387		186			3.700	3.719	FA	34,944	92,500	07/23/2019	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,131,876	86.1940	1,853,166	2,150,000	2,139,791		1,779			2.000	2.094	MN	5,494	43,000	05/13/2020	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1	1.F FE	12,135,500	70.7100	8,838,808	12,500,000	12,201,908		15,152			2.750	2.944	MN	43,924	343,750	05/13/2020	05/15/2040
91324P-DZ-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,457,715	61.9950	929,920	1,500,000	1,462,010		982			2.900	3.044	MN	5,558	43,500	05/13/2020	05/15/2050
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	14,487,526	94.2290	13,686,736	14,525,000	14,495,819		3,313			4.200	4.232	MN	77,951	712,133	05/17/2022	05/15/2032
91324P-EK-4	UNITEDHEALTH GROUP INC			1	1.F FE	14,419,050	85.6800	12,466,402	14,550,000	14,424,440		2,183			4.750	4.807	MN	88,310	691,125	05/17/2022	05/15/2052
91324P-EW-8	UNITEDHEALTH GROUP INC			1	1.F FE	939,750	90.0500	900,499	1,000,000	939,927		177			5.050	5.470	AO	10,661		10/23/2024	04/15/2053
91324P-FK-3	UNITEDHEALTH GROUP INC			1	1.F FE	3,838,532	96.9970	3,685,882	3,800,000	3,838,532					5.500	5.414	JJ	90,567		10/23/2024	07/15/2044
91324P-FL-1	UNITEDHEALTH GROUP INC			1	1.F FE	14,970,150	97.0710	14,560,595	15,000,000	14,970,150					5.625	5.639	JJ	365,625		07/23/2024	07/15/2054
91324P-FM-9	UNITEDHEALTH GROUP INC			1	1.F FE	8,995,429	97.1660	8,793,538	9,050,000	8,995,429					5.750	5.789	JJ	225,496		07/23/2024	07/15/2064
91338C-AA-3	UNITYPOINT HEALTH SERIES 2020			1	1.E FE	74,555,000	73.4930	54,792,915	74,555,000	74,555,000					3.665	3.665	FA	1,032,255	2,732,441	05/06/2020	02/15/2050
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC				1.G PL	90,937,260	77.8530	70,797,385	90,937,260	90,937,260					3.620	3.637	MJSD	9,144	3,291,929	03/09/2020	06/30/2050
91412N-AH-3	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE		0.0000								4.683	0.000	AO		10,469		10/01/2042
91412N-AJ-9	UNIVERSITY OF CHICAGO UNSEC			1	1.C FE	116,743,750	87.9570	103,903,436	118,130,000	117,020,996		30,724			4.151	4.218	AO	1,225,894	4,903,576	08/24/2018	10/01/2045
91417#-AA-0	UNIVERSITY OF CHICAGO MEDICAL				1.D YE	30,000,000	80.4920	24,147,600	30,000,000	30,000,000					4.440	4.440	MN	170,200	1,332,000	02/23/2017	11/15/2046
91481C-AB-6	UNIVERSITY OF PENNSYLVAN SECURED			1	1.D FE	142,500,000	79.8700	113,815,331	142,500,000	142,500,000					4.008	4.008	FA	2,157,640	5,711,400	11/29/2017	08/15/2047
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A			1	4.A FE	30,387,658	89.5080	28,194,935	31,500,000	30,702,411		129,197			4.500	5.067	MN	236,250	1,413,000	07/10/2024	05/01/2029
914906-AX-0	UNIVISION COMMUNICATIONS SERIES 144A			1	4.A FE	10,653,860	95.6650	10,274,427	10,740,000	10,673,809		8,080			7.375	7.501	JD	2,200	1,188,113	08/18/2022	06/30/2030
91740P-AF-5	USA COM PART USA COM FIN SERIES WI			1	4.B FE	4,149,679	100.3260	4,163,546	4,150,000	4,149,704		3			6.875	6.869	MS	95,104	281,875	07/10/2024	09/01/2027
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC				2.C PL	46,225,095	80.1410	37,045,254	46,225,095	46,225,095					3.590	3.589	JD	4,610	1,682,593	09/01/2020	12/31/2036
91803*-AP-3	UTILITIES-INC. A-SR-SEC			1	1.G PL	36,000,000	103.8580	37,388,880	36,000,000	36,000,000					6.580	6.580	JJ	1,065,960	2,368,800	07/19/2006	07/19/2036
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED				2.A	67,842,154	90.8900	61,692,095	67,875,558	67,853,150		1,938			3.812	3.848	MON	114,996	2,587,416	03/19/2019	05/15/2035
918510-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			2	1.A	22,262,010	95.8230	21,332,126	22,262,010	22,262,010					4.270	4.308	MON	36,967	941,767	11/13/2017	10/15/2036
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL				2.A	26,223,608	88.8950	23,311,476	26,223,608	26,223,608					3.620	3.647	MON	42,191	949,295	08/16/2016	08/15/2036
91866@-AA-8	VA Muskegon				1.A	5,418,114	85.1380	4,612,874	5,418,114	5,418,114					3.260	3.282	MON	491	198,709	02/14/2022	12/30/2043
91868@-AA-6	CITY OF NEW YORK WEST 722 E 21				1.D Z	15,313,079	113.0540	17,312,048	15,313,079	15,313,079					6.424	6.510	MON	424,699	71,046	06/11/2024	06/05/2064
91869*-AA-7	CITY OF NEW YORK 4427 WHITE PL				1.D Z	14,728,787	112.7160	16,601,699	14,728,787	14,728,787					6.424	6.505	MON	68,335	328,534	07/26/2024	07/05/2064
91912@-AA-2	Perennial Fee Investors L.L.C. SR-SEC				1.C PL	44,540,946	88.6440	39,482,876	44,540,946	44,540,946					4.535	4.578	MON	84,164	2,019,923	03/14/2016	04/15/2046
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY				1.E	24,282,107	83.8880	20,369,774	24,282,107	24,282,107					4.000	4.033	MON	43,168	971,283	10/25/2016	01/15/2043
919451-AA-2	VALLEY CHILDREN'S HOSP SECURED			2	1.E FE	44,625,000	80.8920	36,097,919	44,625,000	44,625,000					4.399	4.399	MS	578,010	1,963,054	07/17/2018	03/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
921814-AA-7	VANDERBILT UNIV MED CNTR UNSEC			2	1.F FE	3,000,000	85.3740	2,561,210	3,000,000	3,000,000					4.172	4.172	JJ	62,580	125,160	07/12/2017	07/01/2037
92207@-AA-4	VANLAN HLDGS LLC-MT. SINAI VANLAN HLDGS LLC (MT. SINAI)-			4	1.D PL	21,500,000	97.8550	21,038,825	21,500,000	21,500,000					3.760	3.760	MON	35,929	808,400	03/02/2016	05/15/2026
92239M-D*-9	VECTREN UTILITY HLDGS-INC				2.A Z	26,307,500	77.9810	19,495,250	25,000,000	26,094,730		(32,667)			4.360	4.048	JD	45,417	1,090,000	08/03/2017	12/15/2045
92277G-AE-7	VENTAS REALTY LP CO.GUARNT			1	2.A FE	16,884,950	99.8260	16,970,356	17,000,000	16,994,865		59,828			3.500	3.869	FA	247,917	595,000	11/17/2023	02/01/2025
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2.A FE	8,369,038	99.2000	8,367,491	8,435,000	8,427,118		7,280			4.125	4.218	JJ	160,441	347,944	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	14,884,950	97.3080	14,596,179	15,000,000	14,958,597		12,050			4.000	4.094	MS	200,000	600,000	02/13/2018	03/01/2028
92277G-AU-1	VENTAS REALTY LP CO.GUARNT			2	2.A FE	14,303,988	90.3340	12,985,550	14,375,000	14,337,670		6,755			3.000	3.056	JJ	198,854	431,250	08/12/2019	01/15/2030
92277G-AW-7	VENTAS REALTY LP			1	2.A FE	31,560,670	84.4660	27,337,535	32,365,000	31,762,931		77,144			2.500	2.797	MS	269,708	809,125	04/06/2022	09/01/2031
92277G-BA-4	VENTAS REALTY LP			1	2.A FE	14,947,050	95.5460	14,331,926	15,000,000	14,947,442		392			5.000	5.045	JJ	233,333		09/05/2024	01/15/2035
92328M-AC-7	VENTURE GLOBAL CALCASIEU SERIES 144A			1	3.B FE	434,511	85.9120	472,517	550,000	444,004		8,534			3.875	6.816	MN	3,552	21,313	11/16/2023	11/01/2033
92328M-AE-3	VENTURE GLOBAL CALCASIEU SERIES 144A			1	3.B FE	120,763	100.9330	126,167	125,000	121,417		580			6.250	6.934	JJ	3,602	7,813	11/16/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	203,488	104.0290	208,059	200,000	202,983		(509)			8.125	7.422	JD	1,354	12,188	07/10/2024	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	10,000,000	104.2930	10,429,266	10,000,000	10,000,000					8.375	8.375	JD	69,792	837,500	05/19/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	76,680	110.5270	82,895	75,000	76,425		(218)			9.500	8.908	FA	2,969	5,482	11/16/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC SERIES 144A			1	3.B FE	48,877,799	109.7280	53,761,203	48,995,000	48,918,409		46,373			9.875	9.877	FA	2,015,940	3,722,769	11/06/2023	02/01/2032
92343E-AL-6	VERISIGN INC SR UNSEC			1	2.B FE	10,000,000	99.8730	9,987,285	10,000,000	10,000,000					4.750	4.750	JJ	219,028	475,000	09/20/2017	07/15/2027
92343E-AM-4	VERISIGN INC			1	2.C FE	27,240,815	85.7360	23,148,598	27,000,000	27,161,132		(24,165)			2.700	2.593	JD	32,400	729,000	11/01/2021	06/15/2031
92343V-BG-8	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	36,399,327	78.5810	26,167,502	33,300,000	35,894,902		(116,657)			3.850	3.240	MN	213,675	1,282,050	06/05/2020	11/01/2042
92343V-CQ-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	12,409,500	92.6470	11,580,830	12,500,000	12,445,715		4,320			4.400	4.455	MN	91,667	550,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	25,250,615	79.2030	20,077,928	25,350,000	25,267,835		2,306			4.125	4.148	FA	395,038	1,045,688	08/02/2016	08/15/2046
92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	33,904,120	94.2390	32,041,204	34,000,000	33,940,053		5,583			4.500	4.525	FA	599,250	1,530,000	08/01/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	16,515,144	97.9450	16,324,419	16,667,000	16,603,817		15,334			4.329	4.441	MS	200,421	721,514	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2.A FE	9,155,763	96.4510	8,969,932	9,300,000	9,188,248		23,900			3.875	4.192	FA	143,149	360,375	11/17/2023	02/08/2029
92343V-FD-1	VERIZON COMMUNICATIONS			1	2.A FE	4,525,000	75.8960	3,434,294	4,525,000	4,525,000					4.000	4.000	MS	49,775	181,000	03/17/2020	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	1,171,393	91.5700	1,075,945	1,175,000	1,172,977		351			3.150	3.186	MS	10,178	37,013	03/17/2020	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	3,096,559	82.9510	2,571,487	3,100,000	3,097,972		338			1.500	1.512	MS	13,304	46,500	09/16/2020	09/18/2030
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	29,922,000	61.4180	18,425,276	30,000,000	29,934,661		1,680			2.875	2.887	MN	98,229	862,500	11/10/2020	11/20/2050
92343V-GB-4	VERIZON COMMUNICATIONS			1	2.A FE	1,827,875	70.6650	1,766,624	2,500,000	1,830,119		2,244			3.550	5.490	MS	24,406		10/23/2024	03/22/2051
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	3,592,370	75.6290	3,478,936	4,600,000	3,599,812		7,442			3.400	5.434	MS	43,010		10/23/2024	03/22/2041
92343V-GW-8	VERIZON COMMUNICATIONS			1	2.A FE	48,009,320	95.6890	46,887,836	49,000,000	48,011,267		1,947			5.500	5.641	FA	958,222		12/19/2024	02/23/2054
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2.B FE	63,159,005	99.6100	63,252,589	63,500,000	63,481,669		39,323			4.000	4.065	JD	112,889	2,540,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2.B FE	11,595,004	96.8580	11,259,719	11,625,000	11,610,946		3,005			4.125	4.157	MS	141,195	479,531	02/27/2019	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	2,771,160	69.7890	1,954,081	2,800,000	2,773,828		616			3.625	3.682	MN	12,969	101,500	05/08/2020	05/15/2050
92345Y-AJ-5	VERISK ANALYTICS INC			1	2.B FE	12,787,840	98.7750	12,840,758	13,000,000	12,797,190		9,350			5.250	5.464	JD	49,292	341,250	05/21/2024	06/05/2034
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC				5.A	0.0000									0.000	0.000	N/A		755,575		11/02/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	7,653,859	86.7460	6,657,748	7,675,000	7,661,147		2,317			2.700	2.736	JD	5,181	207,225	10/28/2021	06/22/2030
92556V-AE-6	VIATRIS INC			1	2.C FE	27,158,003	74.9880	19,928,046	26,575,000	27,080,921		(25,491)			3.850	3.682	JD	25,578	1,023,138	10/28/2021	06/22/2040
92556V-AF-3	VIATRIS INC			1	2.C FE	23,998,028	68.1320	16,385,821	24,050,000	24,002,253		1,062			4.000	4.013	JD	24,050	962,000	10/28/2021	06/22/2050
92564R-AH-8	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	19,413,600	98.9820	19,796,356	20,000,000	19,760,225		134,883			4.500	5.263	MS	300,000	900,000	04/28/2022	09/01/2026
92564R-AK-1	VICI PROPERTIES NOTE SERIES 144A			1	2.C FE	8,015,910	97.7990	8,019,513	8,200,000	8,096,022		30,984			4.500	4.955	JJ	170,150	369,000	04/28/2022	01/15/2028
925650-AB-9	VICI PROPERTIES LP			1	2.C FE	14,140,378	99.1590	14,031,054	14,150,000	14,143,951		1,757			4.750	4.765	FA	253,914	672,125	04/20/2022	02/15/2028
925650-AC-7	VICI PROPERTIES LP			1	2.C FE	19,106,147	98.0200	18,770,882	19,150,000	19,118,359		5,300			4.950	4.987	FA	358,105	947,925	04/20/2022	02/15/2030
92778*-AA-5	VIRGINA COMMLTH UNIV HEALTH SY				1.A	37,800,000	74.8370	28,288,386	37,800,000	37,800,000					3.008	3.027	MON	50,534	1,042,744	07/15/2021	09/15/2049
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	14,968,800	103.6520	15,547,796	15,000,000	14,982,018		1,120			6.000	6.015	JJ	415,000	900,000	01/10/2006	01/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FE-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	10,703,910	106.4100	11,173,062	10,500,000	10,634,840		(6,659)			6.350	6.204	MN	57,415	666,750	01/07/2009	11/30/2037
927804-FL-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	22,947,715	79.6260	17,947,772	22,540,000	22,891,317		(15,695)			4.000	3.869	JJ	415,738	901,600	06/03/2020	01/15/2043
927804-FP-4	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	16,691,984	87.6970	14,645,425	16,700,000	16,693,837		204			4.650	4.653	FA	293,363	776,550	08/12/2013	08/15/2043
927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	29,893,200	80.9230	24,277,037	30,000,000	29,914,412		2,612			4.200	4.221	MN	161,000	1,260,000	05/11/2015	05/15/2045
927804-FW-9	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	9,480,423	77.6420	7,395,417	9,525,000	9,487,810		1,045			4.000	4.027	MN	48,683	381,000	11/10/2016	11/15/2046
927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	482,728	74.9320	355,929	475,000	481,571		(188)			3.800	3.708	MS	5,315	18,050	01/16/2018	09/15/2047
927804-GD-0	VIRGINIA ELEC & POWER CO			1	1.F FE	17,277,160	56.2750	10,202,626	18,130,000	17,343,352		20,244			2.450	2.680	JD	19,742	444,185	10/20/2021	12/15/2050
927804-GE-8	VIRGINIA ELEC & POWER CO			1	1.F FE	14,966,850	83.6170	12,542,596	15,000,000	14,976,349		3,143			2.300	2.325	MN	44,083	345,000	11/15/2021	11/15/2031
927804-GG-3	VIRGINIA ELEC & POWER CO			1	1.F FE	4,995,750	83.4820	4,174,120	5,000,000	4,997,040		370			2.400	2.409	MS	30,333	120,000	01/05/2022	03/30/2032
92826C-AD-4	VISA INC SR UNSEC			1	1.D FE	40,326,862	98.8650	40,015,709	40,475,000	40,458,822		16,513			3.150	3.193	JD	60,207	1,274,963	12/09/2015	12/14/2025
92826C-AE-2	VISA INC SR UNSEC			1	1.D FE	14,430,493	92.3890	13,350,171	14,450,000	14,437,383		894			4.150	4.160	JD	28,318	599,675	12/09/2015	12/14/2035
92826C-AJ-1	VISA INC SR UNSEC			1	1.D FE	3,286,239	76.5760	2,527,014	3,300,000	3,288,367		324			3.650	3.673	MS	35,466	120,450	09/06/2017	09/15/2047
92826C-AK-8	VISA INC			1	1.D FE	10,774,800	72.8120	7,281,204	10,000,000	10,620,370		(35,175)			2.700	2.206	AO	57,000	270,000	06/03/2020	04/15/2040
92826C-AM-4	VISA INC			1	1.D FE	4,718,149	87.4490	4,131,953	4,725,000	4,721,227		670			2.050	2.066	AO	20,449	96,863	03/31/2020	04/15/2030
92826C-AQ-5	VISA INC			1	1.D FE	129,919,502	53.9220	71,258,055	132,150,000	130,160,822		57,611			2.000	2.076	FA	998,467	2,643,000	09/25/2020	08/15/2050
928563-AK-1	VMWARE INC			1	2.B FE	4,876,150	89.7190	4,485,972	5,000,000	4,931,953		17,861			1.800	2.193	FA	34,000	90,000	10/19/2021	08/15/2028
928563-AL-9	VMWARE INC			1	2.B FE	54,584,130	82.9540	45,624,967	55,000,000	54,711,793		39,726			2.200	2.285	FA	457,111	1,210,000	10/19/2021	08/15/2031
928668-BB-7	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	1.G FE	9,993,800	96.6890	9,668,868	10,000,000	9,998,336		922			3.200	3.210	MS	84,444	320,000	09/19/2019	09/26/2026
928668-BE-1	VOLKSWAGEN GROUP AMERICA SERIES 144A				1.G FE	35,323,800	99.4280	34,799,667	35,000,000	35,025,122		(67,983)			3.350	3.150	MN	156,333	1,172,500	06/03/2020	05/13/2025
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A				1.G FE	23,216,124	91.3540	19,470,215	21,313,000	22,428,956		(191,192)			3.750	2.695	MN	106,565	799,238	04/22/2021	05/13/2030
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	1.G FE	9,159,300	90.2790	9,027,928	10,000,000	9,553,385		144,941			1.625	3.254	MN	16,701	162,600	03/11/2022	11/24/2027
929089-AH-3	VOYA FINANCIAL INC			1	2.A FE	39,545,300	94.6740	37,869,436	40,000,000	39,549,877		4,577			5.000	5.147	MS	561,111		11/22/2024	09/20/2034
929160-AZ-2	VULCAN MATERIALS CO			1	2.B FE	30,040,854	92.6880	26,452,291	28,539,000	29,346,564		(158,745)			3.500	2.894	JD	83,239	972,615	10/23/2024	06/01/2030
929160-BC-2	VULCAN MATERIALS CO			1	2.B FE	15,333,115	99.6980	15,303,690	15,350,000	15,333,288		173			5.350	5.364	JD	93,528		11/18/2024	12/01/2034
92929Q-AQ-0	WASTE MNGMT HOLDINGS CO.GUARNT				1.G FE	21,126,792	103.7230	19,707,298	19,000,000	19,260,173		(151,882)			7.100	6.179	FA	562,083	1,349,000	01/03/2005	08/01/2026
92939U-AE-6	WEC ENERGY GROUP INC			1	2.A FE	14,354,400	83.5830	12,537,466	15,000,000	14,569,716		68,780			1.800	2.333	AO	57,000	270,000	10/13/2021	10/15/2030
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	1,449,652	96.4470	1,398,479	1,450,000	1,449,861		37			3.900	3.903	JD	4,713	56,550	05/16/2019	06/01/2028
92940P-AF-1	WRKCO INC CO.GUARNT			2	2.B FE	3,717,669	93.1620	3,474,948	3,730,000	3,722,207		878			4.200	4.233	JD	13,055	156,660	05/22/2019	06/01/2032
92940P-AG-9	WRKCO INC			1	2.B FE	36,348,556	83.9380	29,378,221	35,000,000	35,998,083		(108,682)			3.000	2.609	JD	46,667	1,050,000	10/12/2021	06/15/2033
92943G-AD-3	WR GRACE HOLDING LLC SERIES 144A			1	4.A FE	8,385,349	96.9060	7,849,361	8,100,000	8,134,184		(79,391)			4.875	3.851	JD	17,550	394,875	11/29/2023	06/15/2027
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC				2.C PL	25,715,309	88.9480	22,873,253	25,715,309	25,715,309					5.223	5.280	MON	59,694	1,154,999	10/29/2018	10/15/2053
929903-AM-4	WELLS FARGO & CO SUBORD				2.B FE	11,968,560	99.8990	11,987,839	12,000,000	11,982,890		1,164			5.500	5.518	FA	275,000	660,000	07/27/2005	08/01/2035
931009-AF-1	WAKE FOREST UNIV UNSEC			1	1.D FE	15,000,000	82.0600	12,309,001	15,000,000	15,000,000					3.701	3.701	JJ	255,986	555,150	07/26/2012	01/15/2042
93100P-AB-4	WAKE FOREST UNIV BMC UNSEC			1	1.E FE	36,423,290	79.6900	29,019,193	36,415,000	36,421,627		(212)			4.175	4.173	JD	126,694	1,520,326	02/23/2018	06/01/2046
931108-AA-2	WAKEMED SERIES A			1	1.F FE	37,130,000	67.6380	25,113,829	37,130,000	37,130,000					3.286	3.286	AO	305,023	1,220,092	01/20/2022	10/01/2052
931142-EU-3	WALMART INC			1	1.C FE	59,653,888	68.8410	43,104,921	62,615,000	59,950,297		111,774			2.500	2.803	MS	430,478	1,565,375	05/02/2022	09/22/2041
931142-EZ-2	WALMART INC			1	1.C FE	14,992,650	87.2280	13,084,232	15,000,000	14,992,935		127			4.500	4.503	MS	210,000	675,000	09/06/2022	09/09/2052
931142-FE-8	WALMART INC			1	1.C FE	22,321,828	87.0090	21,099,734	24,250,000	22,323,472		1,528			4.500	5.026	AO	230,375	191,250	12/17/2024	04/15/2053
931438-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC			1	4.A	4,232,877	99.2030	4,199,141	4,232,877	4,232,877					6.050	6.126	MON	11,382	248,703	10/24/2007	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC			1	4.A	2,461,270	98.8340	2,381,594	2,409,691	2,427,019		(2,413)			5.900	5.747	MON	6,319	142,172	03/02/2007	11/15/2031
933940-AA-6	WAND NEWCO 3 INC SERIES 144A			1	4.C FE	3,080,000	102.7120	3,163,542	3,080,000	3,080,000					7.625	7.625	JJ	98,507	117,425	01/18/2024	01/30/2032
93401*-AB-6	WARBURG PINCUS LLC SERIES B				1.D PL	5,000,000	81.2700	4,063,500	5,000,000	5,000,000					2.870	2.870	MS	36,672	143,500	09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC WARBURG PINCUS LLC				1.D PL	10,000,000	81.5840	8,158,400	10,000,000	10,000,000					2.870	2.870	MS	73,344	287,000	12/15/2021	09/29/2033
93401*-AD-2	WARBURG PINCUS LLC				1.D PL	145,000,000	77.3730	112,190,850	145,000,000	145,000,000					3.020	3.020	MS	1,119,078	4,379,000	12/15/2021	09/29/2036
938837-C*-0	WASHINGTON GAS LIGHT CO				1.G	53,000,000	60.1040	31,855,120	53,000,000	53,000,000					2.980	2.980	JD	65,808	1,579,400	12/15/2021	12/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93884P-CJ-7	WASHINGTON GAS LIGHT CO SR UNSEC				1.G FE	1,106,630	102.1830	1,021,833	1,000,000	1,015,341		(7,994)			6.820	5.896	MS	20,081	68,200	02/13/2007	10/09/2026
93884P-DU-1	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	15,979,200	86.6000	13,856,058	16,000,000	15,982,958		569			5.000	5.009	MS	235,556	800,000	12/02/2013	12/15/2043
93884P-DV-9	WASHINGTON GAS LIGHT CO UNSEC			1	1.G FE	38,000,000	77.6870	29,520,996	38,000,000	38,000,000					4.224	4.224	MS	472,619	1,605,120	09/08/2014	09/15/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	47,467,974	75.4270	36,550,310	48,458,000	47,631,178		23,527			3.796	3.913	MS	541,620	1,839,466	09/13/2017	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT CO SERIES MTN			1	1.G FE	15,546,488	71.7840	10,623,986	14,800,000	15,472,214		(19,429)			3.650	3.363	MS	159,059	540,200	12/07/2020	09/15/2049
939653-A*-2	WASHINGTON REAL ESTATE INVEST				2.B	55,000,000	89.2130	49,067,150	55,000,000	55,000,000					3.440	3.440	JJ	872,422	1,892,000	12/17/2020	12/29/2030
94106L-AG-4	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	16,256,587	108.0940	15,630,353	14,460,000	14,970,022		(100,456)			7.375	6.425	MN	136,265	1,066,425	05/07/2009	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	9,954,798	113.0370	11,303,706	10,000,000	9,978,961		2,049			7.750	7.788	MN	99,028	775,000	01/07/2003	05/15/2032
94106L-AV-1	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	6,664,222	107.6820	7,214,715	6,700,000	6,674,757		1,010			6.125	6.164	MN	35,338	410,375	11/12/2009	11/30/2039
94106L-BB-4	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	40,583,258	90.2790	37,562,388	41,607,000	40,970,363		48,384			3.900	4.082	MS	540,891	1,622,673	11/22/2016	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC CO.GUARNT			1	1.G FE	33,161,884	82.3590	28,368,496	34,445,000	33,398,418		31,031			4.100	4.324	MS	470,748	1,412,245	10/25/2018	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO.GUARNT			2	1.G FE	11,734,960	80.9940	9,516,739	11,750,000	11,737,386		291			4.150	4.157	JJ	224,849	487,625	05/14/2019	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC			1	1.G FE	33,026,880	58.1240	19,486,220	33,525,000	33,074,784		12,100			2.500	2.571	MN	107,094	838,125	11/10/2020	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC			1	1.G FE	9,379,600	81.3940	8,139,437	10,000,000	9,576,627		63,078			1.500	2.235	MS	44,167	150,000	10/15/2021	03/15/2031
94106L-BR-9	WASTE MANAGEMENT INC			1	1.G FE	31,417,358	72.5660	22,713,119	31,300,000	31,388,114		(6,883)			2.950	2.920	JD	76,946	923,350	03/09/2022	06/01/2041
94106L-BS-7	WASTE MANAGEMENT INC			1	1.G FE	19,970,000	94.5030	18,900,513	20,000,000	19,976,408		2,723			4.150	4.169	AO	175,222	830,000	04/28/2022	04/15/2032
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	2,828,040	98.1060	2,845,064	2,900,000	2,834,551		5,794			4.875	5.187	FA	53,408	105,788	10/23/2024	02/15/2034
94115#-AA-9	WATER EXPLORATION CO. LTD. SR-UNSEC				3.B Z	38,783,249	88.1170	43,942,082	49,867,882	38,783,249					4.470	6.867	JUL		41,538	07/30/2019	07/30/2039
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC				3.B Z	5,824,734	84.4620	6,623,611	7,842,120	5,824,734					4.440	7.287	JUL	146,046		11/08/2019	07/30/2040
94115#-AC-5	WATER EXPLORATION CO. LTD. SR-UNSEC				3.B Z	12,365,433	86.6310	14,005,568	16,166,924	12,365,433					4.440	7.102	JUL	301,082		12/20/2019	07/30/2039
941848-E@-8	WATERS CORP WATERS CORP-SR-UNSEC				2.B	40,000,000	97.9690	39,187,600	40,000,000	40,000,000					3.440	3.440	MN	175,822	1,376,000	03/23/2016	05/12/2026
94676#-AA-0	MESA GROUND LEASE SR-SEC				1.G PL	18,070,830	82.9670	14,992,826	18,070,830	18,070,830					4.455	4.497	MON	33,544	745,434	08/12/2019	08/15/2054
948741-AL-7	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	23,867,475	99.5000	23,896,035	24,016,000	24,006,845		16,161			3.850	3.921	JD	77,051	924,616	05/02/2017	06/01/2025
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	24,689,038	97.3470	24,458,433	25,125,000	25,029,075		55,431			3.250	3.491	FA	308,479	816,563	07/08/2020	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE UNSEC			1	1.B FE	15,000,000	94.9120	14,236,817	15,000,000	15,000,000					4.046	4.046	JJ	303,450	606,900	03/28/2012	07/01/2033
94948Q-AR-1	WELLESLEY COLLEGE UNSEC			1	1.B FE	45,363,610	82.1640	37,171,186	45,240,000	45,328,682		(3,467)			4.196	4.180	JJ	949,135	1,898,270	10/02/2012	07/01/2042
94973V-AY-3	ANTHEM INC SR UNSEC			1	2.A FE	2,842,140	86.3430	2,590,304	3,000,000	2,880,532		4,255			4.625	4.970	MN	17,729	138,750	07/10/2013	05/15/2042
94973V-BB-2	ANTHEM INC SR UNSEC			1	2.A FE	53,954,800	86.6910	47,680,054	55,000,000	54,209,590		26,943			4.650	4.769	JJ	1,179,292	2,557,500	07/17/2013	01/15/2043
94973V-BF-3	ANTHEM INC SR UNSEC			1	2.A FE	24,466,925	90.8780	22,265,168	24,500,000	24,473,356		813			5.100	5.109	JJ	576,158	1,249,500	07/30/2013	01/15/2044
94973V-BK-2	ANTHEM INC SR UNSEC			1	2.A FE	24,947,750	85.7600	21,439,903	25,000,000	24,958,578		1,269			4.650	4.663	FA	439,167	1,162,500	08/07/2014	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,970,500	99.2360	24,808,939	25,000,000	24,984,628		1,120			5.375	5.383	FA	537,500	1,343,750	01/31/2005	02/07/2035
949746-RF-0	WELLS FARGO & COMPANY SUBORD				2.B FE	3,404,003	95.6860	2,955,733	3,089,000	3,337,691		(7,724)			5.606	4.948	JJ	79,850	173,169	01/24/2007	01/15/2044
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				2.A FE	14,948,550	97.8130	14,671,949	15,000,000	14,992,379		5,651			3.000	3.040	AO	86,250	450,000	04/15/2016	04/22/2026
94974B-FY-1	WELLS FARGO & COMPANY SUBORD				2.B FE	32,866,113	98.9170	32,543,543	32,900,000	32,895,076		3,303			4.100	4.111	JD	104,914	1,348,900	05/27/2014	06/03/2026
94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC				2.A FE	24,916,500	77.7770	19,444,177	25,000,000	24,933,779		2,100			3.900	3.919	MN	162,500	975,000	04/23/2015	05/01/2045
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			1	2.B	5,026,364	99.2010	5,239,039	5,281,236	5,236,505		16,557			5.610	6.419	MON	17,283	296,277	12/07/2010	08/10/2027
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC			1	1.E	364,880	99.2940	362,304	364,880	364,880					5.670	5.674	AO	3,506		01/30/2007	01/30/2030
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC			1	1.E	233,860	99.1120	231,783	233,860	233,860					5.670	5.674	AO	2,247		01/30/2007	01/30/2030
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC			1	1.E	232,564	98.0580	228,047	232,564	232,564					5.670	5.674	AO	2,234	8,879	01/30/2007	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC			1	1.E	990,281	97.9440	969,921	990,281	990,281					5.670	5.674	AO	9,514	56,149	01/30/2007	01/30/2030
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC			1	1.G	726,288	101.6010	735,105	723,522	724,020		(188)			6.640	6.673	MON	1,335	48,441	09/19/2007	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC			1	1.D	41,541,283	101.0080	41,960,020	41,541,283	41,541,283					5.930	6.003	MON	116,327	2,463,398	04/01/2008	05/14/2027
94980V-AG-3	WELLS FARGO BANK NA SUBORD				2.A FE	19,964,000	102.9400	20,588,062	20,000,000	19,978,373		1,256			5.950	5.963	FA	413,194	1,190,000	08/22/2006	08/26/2036
94988J-6F-9	WELLS FARGO BANK NA			1	1.D FE	10,000,000	101.2080	10,120,838	10,000,000	10,000,000					5.254	5.254	JD	29,189	525,400	12/04/2023	12/11/2026
95000U-2A-0	WELLS FARGO & COMPANY SR UNSEC			1	2.A FE	1,625,000	96.9040	1,574,696	1,625,000	1,625,000					3.584	3.584	MN	6,309	58,240	05/15/2017	05/22/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC			2	2.A FE	21,861,018	96.9520	21,232,382	21,900,000	21,882,206		3,942			4.150	4.172	JJ	396,360	908,850	01/16/2019	01/24/2029
95000U-2J-1	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	15,493,250	88.1880	13,228,233	15,000,000	15,278,547		(51,057)			2.572	2.094	FA	150,033	385,800	10/28/2020	02/11/2031
95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	40,000,000	96.7980	38,719,042	40,000,000	40,000,000					4.470	4.216	AO	432,100	1,791,200	03/23/2020	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	43,549,124	88.7650	38,879,029	43,800,000	43,549,994		870			5.013	5.051	AO	530,626	2,005,200	10/23/2024	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY			1	2.A FE	67,341,700	72.7560	49,091,940	67,475,000	67,502,087		12,336			3.068	3.062	AO	350,773	2,070,133	04/24/2020	04/30/2041
95000U-2U-6	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	20,000,000	87.6650	17,532,947	20,000,000	20,000,000					3.350	3.348	MS	221,472	670,000	02/23/2022	03/02/2033
95000U-3B-7	WELLS FARGO & COMPANY			1	2.A FE	2,552,193	96.5770	2,655,855	2,750,000	2,574,323		20,273			4.897	6.100	JJ	58,356	134,668	11/17/2023	07/25/2033
95040Q-AC-8	WELLTOWER INC SR UNSEC			1	2.A FE	24,822,179	99.4900	24,449,760	24,575,000	24,601,472		(30,357)			4.250	4.120	AO	261,109	1,044,438	09/29/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	14,745,404	97.9030	14,489,648	14,800,000	14,779,006		5,828			4.250	4.297	AO	132,789	629,000	08/09/2018	04/15/2028
95040Q-AF-1	WELLTOWER INC SR UNSEC			2	2.A FE	9,957,900	89.8000	8,980,013	10,000,000	9,962,729		814			4.950	4.977	MS	165,000	495,000	08/09/2018	09/01/2048
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	19,911,000	96.6940	19,338,793	20,000,000	19,958,759		8,821			4.125	4.179	MS	242,917	825,000	02/13/2019	03/15/2029
95040Q-AJ-3	WELLTOWER INC SR UNSEC			2	2.A FE	14,548,182	91.0500	13,270,466	14,575,000	14,560,799		2,565			3.100	3.121	JJ	208,342	451,825	08/08/2019	01/15/2030
95040Q-AR-5	WELLTOWER INC			1	2.A FE	7,446,126	91.4730	6,814,712	7,450,000	7,447,635		269			3.850	3.855	JD	12,748	286,825	03/29/2022	06/15/2032
95081Q-AP-9	WESCO DISTRIBUTION INC SERIES 144A			1	3.B FE	35,477,455	101.6810	35,571,209	34,983,000	35,165,173		(133,042)			7.250	6.816	JD	112,723	2,536,268	10/31/2022	06/15/2028
95081Q-AR-5	WESCO DISTRIBUTION INC SERIES 144A			1	3.B FE	24,075,000	101.6370	24,469,204	24,075,000	24,075,000					6.625	6.624	MS	505,073	832,928	02/26/2024	03/15/2032
95109#-AA-4	THE CITY OF NEW YORK				1.C	74,951,589	83.5200	62,599,560	74,951,581	74,951,587		12,666			4.000	4.033	MON	133,247	2,618,842	01/02/2023	01/15/2060
95144#-AA-1	City of New York West Harlem				1.C	17,223,840	90.1710	15,530,909	17,223,840	17,223,840					4.306	4.344	MON	32,963	716,917	03/08/2022	07/15/2052
955278-B*-6	WEST PENN POWER CO SR-SEC			2	1.F	25,000,000	81.2070	20,301,750	25,000,000	25,000,000					4.450	4.450	MS	327,569	1,112,500	09/17/2015	09/15/2045
955278-B@-4	WEST PENN POWER CO			1	1.F	17,000,000	72.9640	12,403,880	17,000,000	17,000,000					3.840	3.840	JD	29,013	652,800	12/15/2016	12/15/2046
955278-C*-5	WEST PENN POWER CO SR-SEC				1.F	75,000,000	76.2570	57,192,750	75,000,000	75,000,000					4.140	4.140	JD	129,375	3,105,000	12/15/2017	12/15/2047
955278-D*-4	WEST PENN POWER CO				1.F	50,000,000	99.0170	49,508,500	50,000,000	50,000,000					5.290	5.280	JJ	1,219,639	2,645,000	01/06/2023	01/15/2033
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC				2.C PL	18,261,161	97.8860	17,875,120	18,261,161	18,261,161					5.400	5.403	JD	2,739	1,479,154	12/21/2017	12/30/2033
956708-AB-7	WEST VA HEALTH SYS OBL SERIES 2020			1	1.F FE	53,175,000	63.5160	33,774,483	53,175,000	53,175,000					3.129	3.129	JD	138,654	1,663,846	12/04/2020	06/01/2050
95709T-AH-3	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	37,850,567	81.6420	31,007,632	37,980,000	37,885,618		3,483			4.125	4.145	MS	522,225	1,566,675	05/14/2012	03/01/2042
95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	42,113,513	80.6780	34,724,012	43,040,000	42,334,739		24,966			4.100	4.229	AO	441,160	1,764,640	05/12/2014	04/01/2043
95709T-AQ-3	WESTAR ENERGY INC SR SEC			2	1.F FE	20,833,992	66.3160	13,419,037	20,235,000	20,779,461		(16,037)			3.250	3.086	MS	219,213	657,638	10/13/2021	09/01/2049
95765P-AE-9	WESTERN & SOUTHERN LIFE SERIES 144A			1	1.F FE	16,893,760	66.7260	11,343,443	17,000,000	16,898,370		1,290			3.750	3.780	AO	111,563	637,500	05/19/2021	04/28/2061
958587-BE-6	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	8,968,770	102.8980	9,260,776	9,000,000	8,983,572		1,225			5.900	5.925	MS	156,350	531,000	09/20/2004	09/15/2034
958587-BG-1	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	19,905,400	104.3420	20,868,444	20,000,000	19,937,802		3,049			6.700	6.737	FA	506,222	1,340,000	08/14/2007	08/15/2037
96145D-AD-7	WRKCO INC CO.GUARNT			2	2.B FE	28,439,329	96.2140	27,420,856	28,500,000	28,459,907		13,491			3.375	3.429	MS	283,219	961,875	11/17/2023	09/15/2027
96145D-AH-8	WRKCO INC CO.GUARNT			2	2.B FE	13,728,209	96.9410	13,329,423	13,750,000	13,741,559		2,428			4.000	4.021	MS	161,944	550,000	02/15/2019	03/15/2028
961548-AY-0	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	2,826,797	112.6270	2,815,677	2,500,000	2,632,979		(16,964)			7.950	6.871	FA	75,083	198,750	01/03/2005	02/15/2031
962166-AW-4	WEYERHAEUSER CO SR UNSEC				2.B FE	12,337,650	105.6200	13,730,551	13,000,000	12,857,056		45,445			6.950	7.400	AO	225,875	903,500	11/06/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO SR UNSEC			1	2.B FE	11,802,197	111.3200	13,358,413	12,000,000	11,908,513		9,298			7.375	7.514	MS	260,583	885,000	10/15/2002	03/15/2032
962166-BT-0	WEYERHAEUSER CO SR UNSEC			1	2.B FE	5,197,000	109.2770	5,463,830	5,000,000	5,101,995		(8,148)			6.875	6.570	JD	15,278	343,750	07/15/2004	12/15/2033
962166-CA-0	WEYERHAEUSER CO			1	2.B FE	22,400,944	86.8220	19,461,097	22,415,000	22,404,097		1,145			3.375	3.382	MS	235,358	756,506	03/08/2022	03/09/2033
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T				1.E PL	40,481,670	87.3440	35,358,310	40,481,670	40,481,670					4.700	4.746	MON	79,277	1,902,793	06/06/2017	05/15/2047
963320-AT-3	WHIRLPOOL CORP SR UNSEC			1	2.C FE	19,979,400	99.5200	19,903,912	20,000,000	19,999,221		2,304			3.700	3.712	MN	123,333	740,000	10/30/2014	05/01/2025
963320-AZ-9	WHIRLPOOL CORP			1	2.C FE	11,813,024	93.2520	11,120,270	11,925,000	11,837,894		9,648			4.700	4.819	MN	73,173	560,475	05/02/2022	05/14/2032
96337R-AA-0	WHISTLER PIPELINE LLC SERIES 144A			1	2.C FE	19,989,200	99.5960	19,919,252	20,000,000	19,991,097		1,897			5.400	5.409	MS	438,000		07/24/2024	09/30/2029
96337R-AC-6	WHISTLER PIPELINE LLC SERIES 144A			1	2.C FE	30,113,100	100.2820	30,084,528	30,000,000	30,115,799		2,699			5.950	5.894	MS	723,917		12/17/2024	09/30/2034
96926G-AC-7	RICE UNIVERSITY UNSEC			1	1.A FE	21,256,414	79.0740	18,329,285	23,180,000	21,687,461		53,577			3.574	4.074	MN	105,858	828,453	11/09/2015	05/15/2045
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC			1	4.A	1,309,836	100.5310	1,316,791	1,309,836	1,309,836					6.410	6.495	MON	3,732	83,961	04/08/2009	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC			1	4.A	1,792,265	101.4330	1,817,948	1,792,265	1,792,265					6.690	6.783	MON	5,329	119,896	06/10/2009	12/15/2032
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC			1	4.A	2,210,252	101.5020	2,243,450	2,210,252	2,210,252					6.710	6.804	MON	6,591	148,642	09/03/2009	07/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC			1	1.G	19,785,031	101.7680	20,134,830	19,785,031	19,785,031					6.610	6.701	MON	58,124	1,308,252	02/03/2010	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC			1	1.D	31,350,475	106.0850	32,935,340	31,046,180	31,203,217		(12,431)			6.600	6.598	MON	79,685	2,052,157	04/06/2010	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC			1	2.B	8,549,056	93.1100	7,907,614	8,492,766	8,512,597		(3,233)			3.900	3.848	MON	14,721	331,487	10/31/2012	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC			1	2.B	20,227,427	95.7620	19,178,615	20,027,376	20,076,365		(14,272)			3.950	3.852	MON	35,159	791,081	12/21/2012	09/30/2027
96950F-AF-1	WILLIAMS COMPANIES INC SR UNSEC			1	2.B FE	23,264,942	104.0160	24,339,633	23,400,000	23,306,953		3,531			6.300	6.341	AO	311,220	1,474,200	02/02/2010	04/15/2040
970648-AM-3	WILLIS NORTH AMERICA INC			1	2.B FE	480,395	99.2980	496,489	500,000	482,185		1,612			5.350	5.895	MN	3,418	26,750	11/17/2023	05/15/2033
97068L-AA-6	WILLIS-KNIGHTON MED CTR SECURED			2	1.F FE	45,000,000	85.4570	38,455,502	45,000,000	45,000,000					4.813	4.813	MS	721,950	2,165,850	10/18/2018	09/01/2048
97068L-AB-4	WILLIS KNIGHTON MED CTR SERIES 2021			1	1.F FE	88,067,470	62.3040	55,762,268	89,500,000	88,181,702		30,777			3.065	3.147	MS	914,392	2,743,175	08/26/2021	03/01/2051
97164#-AP-9	WILMINGTON INVS-INC.				2.C	15,000,000	97.6900	14,653,500	15,000,000	15,000,000					4.440	4.440	JD	29,600	666,000	06/15/2017	06/15/2027
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC			1	1.F PL	27,222,223	86.4700	23,539,057	27,222,223	27,222,223					3.670	3.688	MJSD	2,775	1,248,819	12/18/2014	12/18/2034
97360A-AA-5	WINDSOR HOLDINGS III LLC SERIES 144A			1	4.A FE	8,185,046	105.2210	8,601,825	8,175,000	8,183,986		(1,060)			8.500	8.462	JD	30,883	686,375	07/10/2024	06/15/2030
97381A-AA-0	WINDSTREAM ESCROW LLC SERIES 144A			1	4.C FE	3,195,500	103.2820	3,181,094	3,080,000	3,195,038		(462)			8.250	7.301	AO	61,408		12/12/2024	10/01/2031
97382X-AA-9	WINDWARD CONCOURSE ALPHARETTA SR-SEC				1.D PL	15,300,000	77.9140	11,687,100	15,000,000	15,273,701		(8,192)			4.088	3.999	MON	27,251	558,485	10/08/2021	09/15/2056
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC				1.F PL	53,387,980	77.4420	41,344,720	53,387,980	53,387,980					3.350	3.350	MS	526,613	1,788,497	05/20/2021	09/15/2045
97658W-AA-8	WISCONSIN ALUM RESEARCH SERIES 2019			1	1.A FE	31,980,000	72.9690	23,335,536	31,980,000	31,980,000					3.564	3.564	AO	284,942	1,139,767	12/10/2019	10/01/2049
976656-BW-7	WISC ELEC POWER SR UNSEC			1	1.G FE	33,089,480	103.8150	33,220,895	32,000,000	32,483,190		(45,388)			5.625	5.396	MN	230,000	1,800,000	05/11/2007	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	20,003,950	103.6890	20,737,898	20,000,000	20,003,057		(176)			5.700	5.698	JD	95,000	1,140,000	11/02/2006	12/01/2036
976656-CE-6	WISC ELEC POWER SR UNSEC			1	1.G FE	27,569,314	75.6710	21,483,093	28,390,000	27,774,576		22,283			3.650	3.814	JD	46,055	1,036,235	06/05/2014	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	22,879,372	81.0990	18,571,616	22,900,000	22,884,366		474			4.250	4.255	JD	81,104	973,250	06/20/2014	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	18,045,381	81.2120	14,699,440	18,100,000	18,055,926		1,274			4.300	4.318	JD	34,591	778,300	11/17/2015	12/15/2045
976656-CT-3	WISCONSIN ELECTRIC POWER			1	1.F FE	20,580,836	90.8450	19,554,340	21,525,000	20,581,816		979			5.050	5.344	AO	326,104		12/17/2024	10/01/2054
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC			1	2.A FE	3,341,641	99.2990	3,335,466	3,359,000	3,358,073		1,994			3.550	3.612	JD	5,300	119,245	06/24/2015	06/15/2025
97670M-AA-4	WISCONSIN GAS LLC SR UNSEC			1	1.G FE	15,961,440	99.3540	15,896,623	16,000,000	15,978,330		1,380			5.900	5.917	JD	78,667	944,000	11/15/2005	12/01/2035
976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	24,922,000	106.3000	26,575,008	25,000,000	24,949,542		2,531			6.375	6.399	FA	602,083	1,593,750	08/09/2007	08/15/2037
976826-BK-2	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	22,296,641	78.8500	17,674,143	22,415,000	22,320,730		3,029			4.100	4.131	AO	194,014	919,015	10/08/2015	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	2.A FE	2,243,453	95.7130	2,153,538	2,250,000	2,247,976		687			3.050	3.084	AO	14,488	68,625	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER & LIGHT			1	2.A FE	4,968,682	71.5350	3,558,888	4,975,000	4,969,282		136			3.650	3.657	AO	45,397	181,588	03/30/2020	04/01/2050
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	30,234,845	81.3530	25,497,681	31,342,000	30,536,818		106,812			1.950	2.359	MS	178,258	611,169	05/19/2022	09/16/2031
976843-BE-1	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	2,485,525	98.3570	2,458,917	2,500,000	2,491,381		498			5.550	5.590	JD	11,563	138,750	11/27/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	34,199,048	77.5870	26,635,473	34,330,000	34,232,663		3,628			3.671	3.692	JD	105,021	1,260,254	05/15/2013	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE SR UNSEC			1	1.F FE	20,000,000	88.2260	17,645,207	20,000,000	20,000,000					4.752	4.752	MN	158,400	950,400	11/14/2013	11/01/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE			1	1.F FE	23,127,034	61.7430	14,571,301	23,600,000	23,155,994		10,146			2.850	2.950	JD	56,050	672,600	02/08/2022	12/01/2051
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC			1	1.F	20,666,668	96.2090	19,883,195	20,666,668	20,666,668					5.040	5.041	MN	83,907	1,041,058	05/20/2010	05/31/2040
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC			1	1.F YE	95,000,019	88.1140	83,708,317	95,000,019	95,000,019					4.210	4.210	JD	322,182	3,999,501	12/02/2013	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	14,000,005	84.5570	11,837,985	14,000,005	14,000,005					3.830	3.830	MS	165,328	536,200	06/10/2015	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC				1.F	40,833,334	83.1500	33,952,917	40,833,334	40,833,334					3.870	3.870	MN	175,583	1,580,250	05/21/2019	05/21/2049
978097-AG-8	WOLVERINE WORLD WIDE SERIES 144A			1	5.B FE	11,574,753	87.8120	10,555,017	12,020,000	11,688,804		54,984			4.000	4.614	FA	181,636	480,800	10/11/2022	08/15/2029
980745-D#-7	WOODWARD-INC. I-SR-UNSEC			1	2.B	5,000,000	98.9220	4,946,100	5,000,000	5,000,000					4.180	4.179	AO	52,250	209,000	10/01/2013	11/15/2025
980745-E#-6	WOODWARD-INC. L-SR-UNSEC			1	2.B	10,000,000	98.8070	9,880,700	10,000,000	10,000,000					4.180	4.179	AO	104,500	418,000	11/15/2013	11/15/2025
980745-F#-5	WOODWARD-INC. Q-SR-UNSEC				2.B	10,000,000	97.9480	9,794,800	10,000,000	10,000,000					4.350	4.350	MN	35,042	435,000	05/31/2018	05/30/2027
980745-F@-7	WOODWARD-INC. P-SR-UNSEC				2.B	8,000,000	99.5380	7,963,040	8,000,000	8,000,000					4.270	4.270	MN	29,416	341,600	05/31/2018	05/30/2025
980745-G#-4	WOODWARD-INC. T-SR-UNSEC				2.B	8,000,000	92.7300	7,418,400	8,000,000	8,000,000					4.610	4.611	MN	29,709	368,800	05/31/2018	05/30/2033
980745-G*-8	WOODWARD-INC. R-SR-UNSEC				2.B YE	18,000,000	96.1160	17,300,880	18,000,000	18,000,000					4.410	4.410	MN	63,945	793,800	05/31/2018	05/30/2029
980745-G@-6	WOODWARD-INC. S-SR-UNSEC				2.B	5,000,000	95.2570	4,762,850	5,000,000	5,000,000					4.460	4.460	MN	17,964	223,000	05/31/2018	05/30/2030
98138K-AA-2	WORCESTER POLY INSTITUTE UNSEC			1	1.F FE	29,465,515	74.9670	22,044,113	29,405,000	29,459,203		(797)			4.338	4.327	MS	425,196	1,275,589	06/20/2016	09/01/2056

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
983024-AN-0	WYETH LLC CO.GUARNT			1	1.F FE	34,446,800	104.3950	36,538,129	35,000,000	34,646,078		18,719			5.950	6.067	AO	520,625	2,082,500	03/25/2009	04/01/2037
983793-AK-6	XPO INC SERIES 144A			1	3.C FE	3,130,616	102.3320	3,197,859	3,125,000	3,130,122		(494)			7.125	7.078	FA	92,773	141,016	07/10/2024	02/01/2032
98385X-AM-8	XTO ENERGY INC CO.GUARNT			1	1.D FE	5,008,950	111.0080	5,550,418	5,000,000	5,006,282		(309)			6.750	6.735	FA	140,625	337,500	08/21/2007	08/01/2037
98385X-AQ-9	XTO ENERGY INC CO.GUARNT			1	1.D FE	39,847,900	108.0260	43,210,373	40,000,000	39,894,814		4,803			6.375	6.404	JD	113,333	2,550,000	04/17/2008	06/15/2038
98389B-AR-1	XCEL ENERGY INC SR UNSEC			1	2.B FE	23,398,474	99.2640	23,103,666	23,275,000	23,274,346		(14,738)			3.300	3.229	JD	64,006	768,075	03/03/2016	06/01/2025
98389B-AU-4	XCEL ENERGY INC SR UNSEC			1	2.B FE	32,146,039	97.5020	31,346,835	32,150,000	32,147,783		237			3.350	3.351	JD	89,752	1,077,025	12/01/2016	12/01/2026
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	11,586,638	91.7280	10,663,426	11,625,000	11,603,349		3,582			3.400	3.438	JD	32,938	395,250	03/27/2020	06/01/2030
98419M-AJ-9	XYLEM INC SR UNSEC			1	2.B FE	30,422,155	97.4730	29,436,810	30,200,000	30,241,093		(24,655)			3.250	3.162	MN	163,583	981,500	10/04/2016	11/01/2026
98419M-AK-6	XYLEM INC SR UNSEC			1	2.B FE	10,510,635	81.2910	8,529,831	10,493,000	10,507,643		(774)			4.375	4.361	MN	76,511	459,069	08/08/2017	11/01/2046
98419M-AL-4	XYLEM INC			1	2.B FE	3,720,525	85.2300	3,196,114	3,750,000	3,732,242		2,689			2.250	2.334	JJ	35,391	84,375	06/24/2020	01/30/2031
984587-AA-3	YALE-NEW HAVEN HLTH SRVC SECURED			1	1.E FE	26,000,000	85.1740	22,145,201	26,000,000	26,000,000					4.375	4.375	JJ	568,750	1,137,500	05/30/2014	07/01/2044
984588-AA-1	YALE-NEW HAVEN HOSPITAL SECURED			1	1.E FE	49,268,527	85.4950	41,884,049	48,990,000	49,187,876		(8,565)			4.366	4.331	JJ	1,069,452	2,138,903	01/09/2017	07/01/2043
98478*-AR-8	YANKEE GAS SERVICES CO L-SR-SEC			1	1.F	40,000,000	86.8680	34,747,200	40,000,000	40,000,000					4.820	4.820	JJ	953,289	1,928,000	01/02/2014	01/02/2044
984798-AA-2	YANKEE STADIUM HLDGS LLC SR-SEC				2.B PL	25,000,000	94.0320	23,508,000	25,000,000	25,000,000					4.200	4.198	JD	84,583	1,050,000	06/09/2020	06/01/2030
984798-AB-0	YANKEE STADIUM HLDGS LLC SR-UNSEC				2.B PL	75,000,000	88.9360	66,702,000	75,000,000	75,000,000					4.690	4.690	JD	293,125	3,517,500	06/09/2020	06/01/2040
988498-AP-6	YUM BRANDS INC			1	3.C FE	15,162,700	92.4030	16,170,555	17,500,000	15,599,679		203,860			4.625	6.560	AO	202,344	809,375	10/31/2022	01/31/2032
988498-AR-2	YUM BRANDS INC			1	3.C FE	51,288,125	96.8460	50,965,440	52,625,000	51,566,388		112,619			5.375	5.714	AO	707,148	2,828,594	06/16/2022	04/01/2032
98877D-AC-9	ZF NA CAPITAL CO.GUARNT			1	3.B FE	27,582,575	99.4920	27,857,830	28,000,000	27,982,100		54,428			4.750	4.952	AO	229,056	1,330,000	04/07/2016	04/29/2025
98877D-AD-7	ZF NA CAPITAL SERIES 144A				3.B FE	150,420	99.7180	149,577	150,000	150,335		(79)			6.875	6.798	AO	2,206	10,313	11/16/2023	04/14/2028
98877D-AE-5	ZF NA CAPITAL SERIES 144A			1	3.B FE	4,425,042	98.1670	4,358,611	4,440,000	4,428,205		1,776			7.125	7.186	AO	67,664	316,350	11/16/2023	04/14/2030
98956P-AB-8	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	5,305,752	99.7950	5,304,130	5,315,000	5,308,659		263			5.750	5.762	MN	26,317	305,613	11/12/2009	11/30/2039
98956P-AG-7	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	28,805,176	89.7250	26,066,899	29,052,000	28,888,681		11,876			4.250	4.316	FA	466,446	1,234,710	01/23/2018	08/15/2035
98956P-AS-1	ZIMMER BIOMET HOLDINGS			1	2.B FE	6,741,968	98.4350	6,644,369	6,750,000	6,748,427		1,470			3.050	3.073	JJ	94,931	205,875	03/13/2020	01/15/2026
98971D-AC-4	ZIONS BANCORP NA			1	2.B FE	24,718,300	100.6970	24,569,957	24,400,000	24,717,419		(881)			6.816	6.627	MN	194,029		12/17/2024	11/19/2035
98978V-AS-2	ZOETIS INC			1	2.A FE	2,980,290	86.0550	2,581,640	3,000,000	2,988,920		1,933			2.000	2.073	MN	7,667	60,000	05/07/2020	05/15/2030
98978V-AT-0	ZOETIS INC			1	2.A FE	30,219,956	64.1430	19,002,397	29,625,000	30,154,859		(15,000)			3.000	2.897	MN	113,563	888,750	06/03/2020	05/15/2050
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC			1	1.D	95,552,862	98.8490	93,983,133	95,077,474	95,345,632		(21,370)			4.918	4.923	MON	207,818	4,675,910	09/02/2014	11/15/2037
ABH996-9H-0	TRANSFORMATION TECH INVESTORS				6. *		0.0000		312,500						5.000	0.000	MJSD	43	3,906	12/05/2020	01/31/2027
B9754*-AC-1	WAREHOUSES DE PAUW				1.G PL	108,475,000	94.2610	97,640,257	103,585,000	103,585,000				(6,810,000)	2.600	2.581	MAY	1,704,470	2,780,895	04/13/2022	05/18/2032
BK0919-68-2	PROLOGIS YEN FINANCE				1.G FE	8,419,478	93.5380	5,350,317	5,719,915	5,719,915				(663,064)	0.850	0.850	JD	945	48,259	06/22/2020	06/24/2030
BK0919-70-8	PROLOGIS YEN FINANCE				1.G FE	27,154,617	91.5090	16,865,942	18,430,837	18,430,837				(2,136,540)	1.003	1.003	JD	3,595	183,490	06/22/2020	06/24/2032
BK0919-72-4	PROLOGIS YEN FINANCE				1.G FE	24,351,410	88.3540	14,599,734	16,524,199	16,524,199				(1,915,519)	1.222	1.222	JD	3,926	200,428	06/18/2020	06/22/2035
C3000@-AA-7	CRISTAL-782 PORT FINANCEMENT I				2.C FE	60,000,000	104.8320	62,899,200	60,000,000	60,000,000					6.530	6.532	FA	1,480,133	3,918,000	03/22/2023	04/04/2033
C8126#-AE-5	Stargems 2022				1.A PL	17,390,100	88.6310	15,412,939	17,390,100	17,390,100					4.500	4.500	MON	23,911	782,555	04/01/2022	02/20/2031
D7002@-AA-5	LHOISTUSDB KDM HOLDING INC				2.C	16,569,451	94.8310	14,735,672	15,538,876	15,538,876				(1,021,574)	1.970	1.969	MS	77,379	322,041	03/09/2022	03/31/2029
D7002@-AB-3	LHOISTUSDB KDM HOLDING INC				2.C	11,044,299	89.3300	9,252,242	10,357,374	10,357,374				(680,926)	2.380	2.380	MS	62,311	259,376	03/09/2022	03/31/2034
F9356*-AA-3	TIKEHAU CAPITAL SA				2.C Z	50,000,000	91.5560	45,778,000	50,000,000	50,000,000					4.740	4.740	MS	599,083	2,370,000	02/11/2022	03/31/2032
G1418#-AZ-6	CARIBBEAN UTILITIES COMPANY				2.A Z	40,000,000	100.1890	40,075,600	40,000,000	40,000,000					6.170	6.170	MN	315,356	1,234,000	05/02/2024	05/15/2039
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L				1.D PL	12,250,000	88.1850	9,134,643	10,358,500	10,358,500				(681,000)	1.480	1.481	MS	38,752	162,208	06/08/2021	06/08/2031
G1847#-AB-0	CAPITAL INVESTORS EUROPE PBI L				1.D PL	31,850,000	84.0430	22,634,545	26,932,100	26,932,100				(1,770,600)	1.540	1.540	MS	104,841	438,838	06/08/2021	06/08/2033
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L				1.D PL	60,025,000	76.4360	38,796,353	50,756,650	50,756,650				(3,336,900)	2.190	2.190	MS	280,980	1,176,118	06/08/2021	06/08/2041
G1847#-AF-1	CAPITAL INVESTORS EUROPE PBI L				1.D PL	28,952,100	101.2040	28,304,684	27,967,950	27,967,950				(984,150)	4.580	4.580	JD	64,047	409,133	06/11/2024	06/13/2034
G2242#-AC-7	Coats Group Finance Company Lt				2.C	40,000,000	99.3250	39,730,000	40,000,000	40,000,000					5.260	5.260	FA	795,485	2,104,000	01/19/2023	02/16/2028
G2242#-AD-5	Coats Group Finance Company Lt				2.C	10,000,000	98.4530	9,845,300	10,000,000	10,000,000					5.370	5.370	FA	203,030	537,000	01/19/2023	02/16/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G3029*-AA-2	EASTLIGHT COMMUNITY HOMES LIMI				1.G YE	54,644,000	69.9300	35,018,147	50,076,000	50,076,000				(910,000)	2.180	2.180	FA	400,274	1,114,917	08/19/2021	08/19/2036
G3908*-AC-4	GAST MIDCO LIMITED				2.B PL	113,789,500	99.8830	106,286,999	106,411,500	106,411,500				(7,378,000)	6.210	6.209	MN	642,459		09/24/2024	11/26/2034
G3908*-AG-5	GAST MIDCO LIMITED				2.B PL	25,000,000	99.8850	24,971,250	25,000,000	25,000,000					5.940	5.939	MN	144,375		09/24/2024	11/26/2034
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN				2.A PL	15,000,000	96.0740	14,411,100	15,000,000	15,000,000					3.840	3.841	JD	17,600	576,000	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SR-UNSEC				2.A PL	30,000,000	95.7460	28,723,800	30,000,000	30,000,000					3.890	3.890	JD	35,658	1,167,000	12/20/2017	12/20/2027
G6369#-AA-9	NSG UK ENTERPRISES LIMITED				2.C PL	20,000,000	100.4680	20,093,600	20,000,000	20,000,000					6.420	6.420	AO	267,353	641,982	03/27/2024	04/17/2031
G6576*-AA-2	GOLDCUP 100767 AB				2.B PL	56,938,950	93.9730	49,644,385	52,828,350	52,828,350				(3,473,100)	2.530	2.538	JAJO	304,438	1,406,072	03/30/2022	01/09/2032
G6576*-AB-0	GOLDCUP 100767 AB				2.B PL	23,332,186	94.3440	16,575,712	17,569,440	17,569,440				(2,115,793)	4.520	4.546	JAJO	180,887	851,967	03/30/2022	01/09/2032
G6576*-AC-8	GOLDCUP 100767 AB				2.B PL	76,963,600	103.5970	71,818,489	69,324,873	69,324,873				(6,720,754)	4.140	4.162	JAJO	653,734	3,041,350	05/18/2022	01/09/2032
G6750*-AH-5	Pacewell 23 LLC				2.C	44,060,650	102.6810	52,704,001	51,327,900	51,327,900				(932,750)	6.170	6.171	JD	193,535	3,227,771	09/28/2022	12/08/2032
G8472#-AA-9	STERIS PLC				2.B	20,000,000	96.6480	19,329,600	20,000,000	20,000,000					3.930	3.930	FA	270,733	786,000	02/27/2017	02/27/2027
G8472#-AC-5	STERIS PLC				2.B	10,000,000	93.8720	9,387,200	10,000,000	10,000,000					4.030	4.028	FA	138,811	403,000	02/27/2017	02/27/2029
G9162#-AA-2	UMV Global Foods Co Ltd				2.C PL	90,346,150	76.9370	64,532,678	83,877,300	83,877,300				(1,524,250)	2.640	2.643	JJ	928,801	2,257,741	01/25/2022	01/31/2034
JK3458-64-9	STRYKER CORP SR UNSEC			1	2.A FE	29,875,565	98.6640	29,323,040	29,720,000	29,735,505		(20,011)			3.500	3.430	MS	306,281	1,040,200	11/09/2016	03/15/2026
L2289#-AA-9	DH JAPAN FINANCE SA				1.G	68,615,438	96.7480	48,206,446	49,826,814	49,826,814				(5,776,026)	0.300	0.300	MN	20,761	151,837	05/11/2017	05/11/2027
L2289#-AB-7	DH JAPAN FINANCE SA				1.G	73,516,541	89.3780	47,715,225	53,385,872	53,385,872				(6,188,599)	0.650	0.650	MN	48,196	352,479	05/11/2017	05/11/2032
L3551#-AM-2	FERREO INTERNATIONAL S.A.				2.A	67,000,000	97.6710	65,439,570	67,000,000	67,000,000					4.960	4.960	JD	101,542	3,323,200	05/11/2023	06/20/2030
L7598*-AA-8	PILI 1 PORTFOLIO SCSP				1.E PL	20,473,450	97.2600	19,141,886	19,681,150	19,681,150				(1,293,900)	2.780	2.780	MN	85,110	572,635	04/22/2022	05/05/2029
N21058-AA-1	COLORCON-INC.				2.C	18,563,150	78.8760	13,889,630	17,609,450	17,609,450				(1,157,700)	2.430	2.431	JD	1,189	434,423	04/06/2022	06/29/2032
N3149*-AD-3	EVOS FINANCE B.V.				2.B PL	67,000,000	102.0550	68,376,850	67,000,000	67,000,000					6.000	6.000	JD	11,167	1,853,667	06/27/2024	06/30/2031
N3149*-AF-8	EVOS FINANCE B.V.				2.B PL	74,984,000	104.8220	76,005,908	72,509,500	72,509,500				(2,474,500)	4.700	4.700	JD	9,467	1,561,975	06/27/2024	06/30/2034
N52698-AE-8	Lineage Logistics				2.A FE	31,036,500	99.7930	31,011,174	31,075,500	31,075,500				(2,043,000)	3.330	3.330	AUG	379,904	1,112,368	08/11/2022	08/20/2027
N52698-AF-5	Lineage Logistics				2.A FE	30,634,500	99.4770	30,912,975	31,075,500	31,075,500				(2,043,000)	3.330	3.330	AUG	379,904	1,178,702	08/04/2022	08/20/2027
N7334#-AW-3	WERELDHAVE N.V.				2.B PL	25,000,000	103.5520	25,888,000	25,000,000	25,000,000					6.900	6.900	JJ	751,438	1,725,000	07/03/2023	07/26/2028
N7334#-AX-1	WERELDHAVE N.V.				2.B PL	25,000,000	104.6560	26,164,000	25,000,000	25,000,000					7.150	7.150	JJ	778,664	893,750	07/03/2023	01/26/2029
N7334#-AY-9	BSOF SRT I LP BSOF SRT I Offsh				2.B PL	25,000,000	107.6740	26,918,500	25,000,000	25,000,000					7.640	7.640	JJ	805,863	955,000	11/03/2023	01/31/2031
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD				2.B PL	80,000,000	86.9080	69,526,400	80,000,000	80,000,000					3.110	3.122	MJSD	6,911	3,110,000	07/21/2021	12/31/2034
Q9609*-AB-4	WESTCONNEX GROUP				2.A FE	45,000,000	84.3120	37,940,400	45,000,000	45,000,000					3.080	3.080	JD	57,750	1,386,000	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX GROUP				2.A FE	45,000,000	80.4830	36,217,350	45,000,000	45,000,000					3.280	3.280	JD	61,500	1,476,000	06/15/2021	06/15/2036
R8000*-AA-2	SMAKRAFT ASSET CO SA				3.A YE	27,996,473	89.9430	24,844,034	27,621,976	27,621,976				(1,815,955)	3.250	3.250	JD	2,494	913,985	05/12/2022	05/12/2034
U52932-AZ-0	LIBERTY MUTUAL GROUP INC CO.GUARNT				2.B FE	24,074,488	99.8370	20,683,159	20,717,000	20,973,492		(203,282)		(1,376,471)	2.750	1.795	MAY	377,731	592,213	05/19/2017	05/04/2026
U7564K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC				1.F YE	99,590,457	83.2660	82,924,990	99,590,457	99,590,457					3.697	3.725	MON	10,227	3,996,494	07/01/2022	12/31/2053
Z00029-8D-5	NORTH HAVEN STALLONE BUYER LLC				3.B Z		0.0000								12.250	0.000	MJSD		109,838		05/24/2028
Z00087-7A-0	Omni Intermediate Holdings LLC				3.B Z		0.0000								13.854	0.000	MJSD		320,307	06/24/2027	
000000-00-0	QUEBEC INC.				4.A Z	35,346,854	72.2900	23,816,619	32,945,938	32,508,619		92,516		(2,765,535)	12.000	12.693	JAJO	964,007	4,152,831	09/30/2024	03/14/2028
008916-AC-2	AGRIUM INC SR UNSEC		A	1	2.B FE	13,804,660	103.3490	14,468,808	14,000,000	13,965,283		14,668			7.800	7.931	FA	455,000	1,092,000	08/01/2001	02/01/2027
012873-AK-1	ENCANA CORP CO.GUARNT		A	1	2.C FE	27,232,262	108.4720	27,118,086	25,000,000	25,903,180		(105,681)			7.375	6.693	MN	307,292	1,843,750	01/03/2005	11/01/2031
013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	9,924,100	110.5060	11,050,635	10,000,000	9,969,033		3,832			7.250	7.313	MS	213,472	725,000	03/20/2001	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	27,320,960	105.4740	28,477,863	27,000,000	27,157,794		(13,275)			6.125	6.038	JD	73,500	1,653,750	01/03/2005	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	17,653,750	102.7110	18,487,993	18,000,000	17,807,545		12,966			5.750	5.888	JD	86,250	1,035,000	10/13/2005	06/01/2035
01626P-AU-0	ALIMENTATION COUCHE TARD SERIES 144A		A	1	2.A FE	14,827,850	97.5640	14,634,672	15,000,000	14,838,879		11,029			5.267	5.418	FA	305,047	395,025	04/04/2024	02/12/2034
01626P-AV-8	ALIMENTATION COUCHE TARD SERIES 144A		A	1	2.A FE	10,000,000	94.4060	9,440,619	10,000,000	10,000,000					5.617	5.617	FA	216,879	280,850	02/06/2024	02/12/2054
06368B-GS-1	BANK OF MONTREAL SUBORD		A	1	2.A FE	21,000,000	95.6410	20,084,646	21,000,000	21,000,000					3.803	3.803	JD	35,495	798,630	12/07/2017	12/15/2032
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	14,069,400	83.0920	12,463,817	15,000,000	14,200,998		49,997			3.088	3.625	JJ	220,020	463,200	04/27/2022	01/10/2037
064159-4B-9	BANK OF NOVA SCO		A		1.F FE	53,871,923	83.1690	44,911,292	54,000,000	53,911,629		12,263			2.150	2.177	FA	483,750	1,161,000	10/08/2021	08/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06417X-AG-6	BANK OF NOVA SCOTIA		A	1	2.A FE	39,772,350	91.9390	36,775,530	40,000,000	39,802,981		11,305			4.588	4.640	MN	290,573	1,835,200	04/21/2022	05/04/2037
067901-AA-6	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	24,929,474	101.1540	25,288,497	25,000,000	24,962,937		2,698			5.800	5.820	MN	185,278	1,450,000	05/04/2005	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO CO.GUARNT		A	1	2.A FE	26,864,120	101.1540	27,311,577	27,000,000	26,928,452		5,230			5.800	5.836	MN	200,100	1,566,000	11/18/2004	11/15/2034
0778FP-AG-4	BELL CANADA SERIES US-5		A	1	2.B FE	44,562,950	81.3220	36,594,786	45,000,000	44,688,775		39,667			2.150	2.255	FA	365,500	967,500	10/25/2021	02/15/2032
0778FP-AH-2	BELL CANADA SERIES US-6		A	1	2.B FE	40,084,361	63.8150	25,589,977	40,100,000	40,085,526		331			3.200	3.202	FA	484,764	1,283,200	08/09/2021	02/15/2052
12201P-AB-2	BURLINGTON RESOURCES LLC CO.GUARNT		A	1	1.F FE	8,187,421	110.8490	7,925,728	7,150,000	7,565,449		(49,641)			7.200	6.118	FA	194,480	514,800	11/20/2008	08/15/2031
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL		A	1	1.C FE	8,984,344	105.3370	9,463,847	8,984,344	8,984,344					7.262	7.262	AO	146,800	652,443	04/16/2002	04/10/2032
13607H-R5-3	CANADIAN IMPERIAL BANK		A		1.F FE	24,910,500	89.7260	22,431,444	25,000,000	24,931,882		8,067			3.600	3.643	AO	210,000	900,000	03/30/2022	04/07/2032
136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	64,754,430	108.0070	69,124,294	64,000,000	64,394,753		(29,948)			6.250	6.163	FA	1,666,667	4,000,000	03/05/2009	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	31,862,620	107.1010	34,272,355	32,000,000	31,915,723		4,929			6.200	6.233	JD	165,333	1,984,000	03/23/2009	06/01/2036
136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	29,570,325	75.0410	22,324,819	29,750,000	29,621,350		5,094			3.500	3.533	MN	133,049	1,041,250	11/09/2012	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	10,951,753	85.8910	9,576,901	11,150,000	10,996,659		5,025			4.500	4.610	MN	75,263	501,750	10/29/2013	11/07/2043
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	4,980,850	97.9950	4,899,739	5,000,000	4,997,500		2,092			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	17,925,480	70.2600	14,051,951	20,000,000	18,244,270		51,254			3.200	3.797	FA	264,889	640,000	06/12/2018	08/02/2046
136375-CV-2	CANADIAN NATL RAILWAY SR UNSEC		A	2	1.F FE	9,998,600	85.2310	8,523,107	10,000,000	9,999,966		1			4.450	4.450	JJ	199,014	445,000	10/31/2018	01/20/2049
136375-CZ-3	CANADIAN NATL RAILWAY		A	1	1.F FE	39,238,731	58.0950	22,968,488	39,536,000	39,272,630		6,718			2.450	2.484	MN	161,439	968,632	12/08/2020	05/01/2050
136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	35,840,790	109.0190	39,246,707	36,000,000	35,928,299		7,573			7.200	7.237	JJ	1,195,200	2,592,000	04/30/2004	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	27,271,649	104.8270	27,779,047	26,500,000	26,857,509		(32,155)			6.450	6.239	JD	4,748	2,563,875	01/03/2005	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	32,307,440	100.3810	32,122,009	32,000,000	32,166,884		(11,987)			5.850	5.781	FA	780,000	1,872,000	02/02/2005	02/01/2035
136385-AV-3	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.A FE	14,980,650	99.8740	14,981,106	15,000,000	14,999,802		2,324			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
13645R-AE-4	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.A FE	37,205,806	101.9810	38,803,775	38,050,000	37,660,903		35,990			5.750	5.909	MS	644,208	2,187,875	01/28/2004	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.A FE	24,566,350	103.5960	25,899,051	25,000,000	24,728,413		14,398			5.950	6.076	MN	190,069	1,487,500	05/15/2007	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.A FE	29,881,928	99.7990	29,839,933	29,900,000	29,899,801		2,030			2.900	2.907	FA	361,292	867,100	02/06/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.A FE	7,864,629	98.6390	7,639,561	7,745,000	7,756,925		(13,492)			3.700	3.516	FA	119,402	286,565	10/16/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.A FE	24,853,294	88.4310	22,262,530	25,175,000	24,910,085		7,314			4.800	4.881	FA	503,500	1,208,400	09/16/2015	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.A FE	25,597,386	95.5460	23,585,626	24,685,000	25,317,677		(48,995)			4.800	4.481	MS	348,881	1,184,880	06/26/2018	09/15/2035
13648T-AB-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	8,128,263	97.6540	8,329,868	8,530,000	8,340,276		126,800			3.125	4.770	JD	22,214	266,563	04/19/2023	06/01/2026
13648T-AD-9	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	49,583,481	84.3500	49,098,307	58,208,000	50,003,630		252,806			4.300	5.532	MN	319,821	2,502,944	04/19/2023	05/15/2043
13648T-AE-7	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	30,171,563	90.6050	28,200,690	31,125,000	30,210,069		24,371			4.950	5.184	FA	582,038	1,540,688	04/19/2023	08/15/2045
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC				2.A FE	23,833,508	97.1450	21,592,291	22,226,868	22,226,868				(1,885,437)	4.087	4.087	MS	229,626	964,511	12/10/2018	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC				2.A FE	23,742,298	97.2690	21,537,113	22,141,806	22,141,806				(1,878,222)	4.087	4.086	JD	2,514	1,482,672	12/10/2018	06/30/2034
292505-AD-6	ENCANA CORP CO.GUARNT		A	1	2.C FE	19,404,485	103.5900	20,200,060	19,500,000	19,448,783		3,719			6.500	6.537	FA	478,833	1,267,500	07/12/2006	08/15/2034
292505-AE-4	ENCANA CORP CO.GUARNT		A	1	2.C FE	19,920,250	102.9280	20,585,682	20,000,000	19,947,798		2,565			6.625	6.656	FA	500,556	1,325,000	08/09/2007	08/15/2037
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	3,996,920	91.5460	3,661,835	4,000,000	3,998,381		303			3.125	3.134	MN	15,972	125,000	11/13/2019	11/15/2029
29250N-BR-5	ENBRIDGE INC		A	1	2.A FE	11,823,890	101.0390	11,619,468	11,500,000	11,822,137		(1,753)			5.700	5.263	MS	205,754		12/17/2024	03/08/2033
318069-B@-9	FINNING INTL INC SR-UNSEC		A		2.A FE	24,132,130	98.2740	22,603,020	23,000,000	23,257,501		(103,772)			4.530	4.005	AO	254,687	1,030,575	06/03/2015	04/03/2027
349553-AM-9	FORTIS INC SR UNSEC		A	1	2.C FE	76,059,313	96.8530	74,044,453	76,450,000	76,366,931		45,283			3.055	3.119	AO	564,424	2,335,548	06/29/2017	10/04/2026
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.B FE	2,675,000	99.0140	2,648,614	2,675,000	2,675,000					3.750	3.750	FA	41,797	100,313	08/17/2020	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.B FE	16,956,150	94.2470	16,549,716	17,560,000	17,176,358		91,592			3.500	4.134	MS	204,867	614,600	06/27/2022	09/01/2028
386435-AB-7	GRAND RENEWABLE SOLAR LP				2.B FE	19,243,003	96.4880	16,419,779	17,017,431	17,017,431				(1,443,537)	3.926	3.912	JJ	281,885	706,937	06/09/2016	01/31/2035
453258-AP-0	VALE CANADA LTD SR UNSEC		A	1	2.C FE	995,520	107.3710	1,073,710	1,000,000	997,845		203			7.200	7.237	MS	21,200	72,000	09/18/2002	09/15/2032
531739-AA-8	LIEVRE POWER FINANCING CORP. 1-SR-SEC			1	2.B FE	36,335,981	100.1240	29,951,179	29,914,085	29,914,085				(2,537,520)	5.556	5.595	JAJO	387,806	1,764,987	09/30/2005	10/06/2025
552704-AF-5	MEG ENERGY CORP SERIES 144A		A	1	3.C FE	47,504	97.6110	48,805	50,000	47,971		418			5.875	7.036	FA	1,224	2,938	11/16/2023	02/01/2029
554783-AK-6	WEYERHAEUSER CO SR UNSEC		A		2.B FE	9,774,990	102.8990	10,120,142	9,835,000	9,829,450		4,569			7.700	7.754	FA	286,089	757,295	12/28/1999	02/15/2026
559222-AR-5	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	13,123,618	99.5340	13,113,586	13,175,000	13,170,408		5,945			4.150	4.198	AO	136,691	546,763	09/16/2015	10/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	24,443,936	87.8680	21,285,965	24,225,000	24,359,876		(24,228)			2.450	2.335	JD	26,378	593,513	04/28/2021	06/15/2030
58518N-2A-9	MEGLOBAL CANADA INC SERIES 144A		A		2.B FE	3,175,000	102.0260	3,239,313	3,175,000	3,175,000					5.875	5.875	MN	22,280	186,531	05/12/2020	05/18/2030
62928@-AA-5	NHL CANADA FDG LP SERIES 3 CANADIAN		A		2.B PL	1,635,514	99.2110	1,622,610	1,635,514	1,635,514					3.980	3.997	MJSD	3,435	65,093	07/12/2018	07/12/2025
62928@-AB-3	NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN		A		2.B PL	2,884,615	95.6330	2,758,644	2,884,615	2,884,615					4.120	4.141	MJSD	6,272	118,846	07/12/2018	07/12/2028
62928@-AC-1	NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN		A		2.B PL	13,812,155	93.7930	12,954,835	13,812,155	13,812,155					4.220	4.242	MJSD	30,763	582,873	07/12/2018	07/12/2030
66815P-AA-8	NIAGARA HYDRO AQUISITION CO II L SR-UNSEC				2.B FE	36,854,575	88.9120	30,308,450	34,088,144	34,088,144				(2,891,593)	3.877	3.877	DEC	3,621	2,755,302	03/13/2019	12/31/2036
66816D-AA-4	NIAGARA HYDRO AQUISITION CO III SR-UNSEC				2.B FE	37,606,709	86.8190	30,198,965	34,783,820	34,783,820				(2,950,605)	3.940	3.940	DEC	3,755	2,856,076	03/13/2019	12/31/2038
66977W-AP-4	NOVA CHEMICALS CORP SERIES 144A		A	2	3.C FE	3,729,990	99.4770	3,979,084	4,000,000	3,962,448		108,363			5.000	7.945	MN	33,333	200,000	10/20/2022	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC		A	1	3.C FE	48,317,211	97.1630	46,978,523	48,350,000	48,335,962		4,961			5.250	5.262	JD	211,531	2,538,375	11/29/2023	06/01/2027
67077M-AF-5	NUTRIEN LTD SR UNSEC		A		2.B FE	29,925,480	101.6110	26,418,822	26,000,000	28,877,865		(177,340)			5.875	4.654	JD	127,292	1,527,500	04/10/2018	12/01/2036
67077M-AN-8	NUTRIEN LTD SR UNSEC		A	1	2.B FE	9,683,592	88.5180	8,851,780	10,000,000	9,782,673		16,597			4.125	4.392	MS	121,458	412,500	04/10/2018	03/15/2035
67077M-AP-3	NUTRIEN LTD SR UNSEC		A		2.B FE	12,760,200	108.8350	10,883,497	10,000,000	11,999,961		(129,182)			7.125	4.823	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AR-9	NUTRIEN LTD SR UNSEC		A	1	2.B FE	8,757,077	88.6620	7,536,266	8,500,000	8,713,402		(7,471)			4.900	4.691	JD	34,708	416,500	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD SR UNSEC		A	1	2.B FE	2,161,020	91.8000	1,836,010	2,000,000	2,136,447		(4,184)			5.250	4.712	JJ	48,417	105,000	04/10/2018	01/15/2045
68245X-AP-4	1011778 BC NEW RED FIN SERIES 144A		A	1	3.B FE	5,015,020	91.6400	5,498,388	6,000,000	5,314,020		140,120			3.500	6.722	FA	79,333	210,000	10/31/2022	02/15/2029
683715-AC-0	OPEN TEXT CORP SERIES 144A		A	2	3.B FE	157,334	93.7870	164,128	175,000	161,532		3,776			3.875	6.646	FA	2,562	6,781	11/16/2023	02/15/2028
683715-AD-8	OPEN TEXT OPEN TEXT HOLD SERIES 144A		A	1	3.B FE	12,480,000	90.4560	12,193,449	13,480,000	12,639,153		134,602			3.875	5.262	JD	43,529	522,350	10/20/2023	12/01/2029
683715-AF-3	OPEN TEXT CORP SERIES 144A		A	1	2.C FE	7,935,000	103.3330	8,199,458	7,935,000	7,935,000					6.900	6.900	JD	45,626	547,515	11/16/2022	12/01/2027
683720-AA-4	OPEN TEXT CORP SERIES 144A		A	1	3.C FE	13,789,120	90.6880	12,523,951	13,810,000	13,792,249		2,813			4.125	4.152	FA	210,459	569,663	11/16/2023	02/15/2030
71644E-AE-2	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	31,109,688	104.1660	32,551,917	31,250,000	31,233,556		10,293			7.875	7.914	JD	109,375	2,460,938	06/04/1996	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	9,854,600	106.7700	10,677,009	10,000,000	9,960,047		8,692			7.000	7.120	MN	89,444	700,000	03/20/2001	11/15/2028
725906-AH-4	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	34,722,354	104.1780	35,420,672	34,000,000	34,335,420		(31,325)			6.375	6.218	MS	722,500	2,167,500	01/03/2005	03/01/2033
725906-AN-1	BARRICK GOLD CORP SR UNSEC		A	1	2.A FE	23,704,643	107.2530	24,668,222	23,000,000	23,395,566		(25,576)			6.450	6.227	AO	313,183	1,483,500	03/09/2005	10/15/2035
77509N-AF-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	4,960,222	115.9620	5,798,097	5,000,000	4,980,348		1,843			8.750	8.824	MN	72,917	437,500	06/28/2002	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	2,491,325	113.4490	2,836,231	2,500,000	2,493,886		251			7.500	7.529	FA	70,833	187,500	07/30/2008	08/15/2038
775109-AX-9	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	16,963,169	83.0330	14,219,467	17,125,000	17,003,008		4,236			4.500	4.558	MS	226,906	770,625	02/28/2013	03/15/2043
775109-BB-6	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	14,289,264	88.5610	12,752,818	14,400,000	14,312,190		2,665			5.000	5.050	MS	212,000	720,000	03/03/2014	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	24,711,248	98.8480	24,712,015	25,000,000	24,967,646		32,742			3.625	3.765	JD	40,278	906,250	12/16/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	24,588,500	96.5590	24,139,788	25,000,000	24,913,446		44,333			2.900	3.092	MN	92,639	725,000	11/01/2016	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.C FE	34,858,373	78.1720	27,457,769	35,125,000	34,893,731		5,700			4.300	4.345	FA	570,586	1,510,375	03/13/2018	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS IN		A	1	2.C FE	23,348,359	69.8850	14,239,023	20,375,000	23,036,769		(74,086)			3.700	2.944	MN	96,328	753,875	09/17/2020	11/15/2049
775109-CH-2	ROGERS COMMUNICATIONS IN		A	1	2.C FE	28,834,418	89.9300	26,079,693	29,000,000	28,859,040		16,549			3.800	3.878	MS	324,478	1,102,000	07/25/2023	03/15/2032
78016F-ZQ-0	ROYAL BANK OF CANADA		A		1.E FE	26,950,320	91.9810	24,834,953	27,000,000	26,962,372		4,355			3.875	3.897	MN	165,656	1,046,250	04/07/2022	05/04/2032
867229-AE-6	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	29,804,800	106.0480	31,814,508	30,000,000	29,868,658		5,933			6.500	6.549	JD	86,667	1,950,000	09/19/2007	06/15/2038
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A		A	1	3.C FE	9,999,082	90.9210	8,988,420	9,886,000	9,928,194		(19,063)			4.500	4.283	MS	130,990	444,870	11/16/2023	03/15/2029
87971M-BW-2	TELUS CORP		A	1	2.B FE	44,233,150	88.1940	39,687,412	45,000,000	44,408,168		67,460			3.400	3.602	MN	204,000	1,530,000	04/29/2022	05/13/2032
880789-A#-9	TERANET HOLDINGS LP				2.C FE	109,937,520	96.5140	93,999,517	97,394,696	97,394,696				(8,261,694)	3.940	3.930	JD	168,213	3,940,853	12/15/2020	12/15/2030
884903-AY-1	THOMSON REUTERS CORP SR UNSEC		A	1	2.A FE	30,926,353	100.1940	32,597,237	32,534,000	31,612,344		59,876			5.500	5.859	FA	675,984	1,789,370	09/25/2006	08/15/2035
884903-BH-7	THOMSON REUTERS CORP SR UNSEC		A	1	2.A FE	34,184,800	101.3180	35,461,154	35,000,000	34,416,336		22,773			5.850	6.018	AO	432,250	2,047,500	03/25/2010	04/15/2040
89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN		A		1.F FE	1,974,148	95.2270	2,094,996	2,200,000	2,069,582		85,967			1.200	5.603	JD	2,053	26,400	11/17/2023	06/03/2026
89114T-ZJ-4	TORONTO DOMINION BANK SERIES MTN		A		1.F FE	9,828,500	82.8920	8,289,208	10,000,000	9,880,556		16,439			2.000	2.193	MS	61,667	200,000	09/30/2021	09/10/2031
89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN		A		1.F FE	44,912,250	87.3380	39,302,042	45,000,000	44,934,170		8,032			3.200	3.223	MS	444,000	1,440,000	03/07/2022	03/10/2032
891160-MJ-9	TORONTO-DOMINION BANK SUBORD		A	1	1.G FE	80,961,856	97.1920	79,137,287	81,424,000	81,147,159		25,877			3.625	3.670	MS	869,088	2,951,620	11/16/2016	09/15/2031
89116C-QJ-9	TORONTO DOMINION BANK		A	2	1.G FE	10,000,000	97.8360	9,783,640	10,000,000	10,000,000					5.146	5.050	MS	158,668		09/03/2024	09/10/2034
893526-8Z-9	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	6,444,620	115.7760	7,525,449	6,500,000	6,459,731		1,552			7.625	7.698	JJ	228,538	495,625	01/06/2009	01/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-DF-7	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	33,799,613	99.4940	33,827,923	34,000,000	33,900,279		8,030			5.600	5.641	MS	481,289	1,904,000	10/26/2005	03/31/2034
89352H-AB-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	40,327,000	100.8510	40,844,521	40,500,000	40,399,731		6,181			5.850	5.880	MS	697,613	2,369,250	11/02/2006	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	19,913,000	103.0210	20,604,216	20,000,000	19,944,151		2,794			6.200	6.232	AO	261,778	1,240,000	10/02/2007	10/15/2037
89352H-AL-3	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	24,822,750	89.3130	22,328,206	25,000,000	24,861,467		4,349			5.000	5.046	AO	260,417	1,250,000	10/02/2013	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.B FE	13,488,754	93.0700	12,611,034	13,550,000	13,514,987		3,008			4.625	4.660	MS	208,896	626,688	02/25/2014	03/01/2034
89352H-BA-6	TRANSCANADA PIPELINES		A	1	2.A FE	1,733,580	94.9520	1,709,133	1,800,000	1,735,619		2,039			4.100	4.876	AO	15,580		10/23/2024	04/15/2030
94106B-AC-5	WASTE CONNECTIONS INC		A	1	2.A FE	27,426,318	82.3790	24,837,396	30,150,000	28,111,721		252,906			2.200	3.282	JJ	305,855	663,300	03/28/2022	01/15/2032
94106B-AE-1	WASTE CONNECTIONS INC		A	1	2.A FE	5,895,575	87.5220	5,163,822	5,900,000	5,896,512		411			3.200	3.209	JD	15,733	188,800	03/02/2022	06/01/2032
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	2,792,384	92.9480	2,602,549	2,800,000	2,793,765		639			4.200	4.233	JJ	54,227	117,600	08/04/2022	01/15/2033
94106B-AG-6	WASTE CONNECTIONS INC		A	1	2.A FE	698,215	97.5950	683,164	700,000	698,267		52			5.000	5.034	MS	11,667		10/23/2024	03/01/2034
98417E-AC-4	GLENCORE FINANCE CANADA CO.GUARNT		A	1	2.A FE	4,984,350	108.0680	5,403,423	5,000,000	4,989,452		496			6.900	6.925	MN	44,083	345,000	11/13/2007	11/15/2037
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC				2.A PL	33,851,568	99.5730	30,915,398	31,047,973	31,047,973				(2,633,705)	4.113	4.114	JD	6,997	2,296,576	11/15/2018	12/31/2033
C4861*-AL-1	IRVING OIL LTD R-SR-UNSEC		A	1	2.C PL	20,000,000	100.6530	20,130,600	20,000,000	20,000,000					5.060	5.060	FA	401,989	1,012,000	08/08/2013	08/08/2025
C4931*-AU-7	KEYERA PTNSP P-SR-UNSEC		A		2.B	40,000,000	99.5260	39,810,400	40,000,000	40,000,000					4.750	4.750	MN	205,833	1,900,000	11/20/2013	11/20/2025
C5793#-AK-9	MCCAIN FOODS LTD SR-UNSEC				1.G FE	16,079,756	97.5050	13,566,385	13,913,528	13,913,528				(1,180,242)	3.680	3.680	AO	96,714	535,003	10/23/2018	10/23/2030
C5793#-AL-7	MCCAIN FOODS LTD SR-UNSEC				1.G FE	26,531,597	95.8550	22,005,740	22,957,321	22,957,321				(1,947,399)	3.790	3.790	AO	164,349	909,142	10/23/2018	10/23/2032
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN				2.B PL	49,714,220	96.4040	42,515,229	44,101,105	43,907,552				(3,721,743)	4.560	4.586	MJSD	5,557	2,089,258	02/11/2022	06/30/2051
C8973@-AC-5	ENERGIR INC. C-SR-SEC		A	1	1.F YE	97,009,300	81.0470	81,047,000	100,000,000	97,694,025		78,649			4.040	4.219	AO	909,000	4,040,000	03/13/2014	04/10/2043
000000-00-0	Goldcup 101311 AB		B		2.A PL	47,350,940	99.9730	43,734,262	43,746,074	43,746,074				(3,604,866)	4.450	4.475	JAJO	475,860	209,606	08/21/2024	10/03/2034
00084D-BD-1	ABN AMRO BANK NV SERIES 144A		D	2	2.A FE	5,000,000	99.7850	4,989,253	5,000,000	5,000,000					4.980	4.980	JD	19,367		11/25/2024	12/03/2028
00084D-BF-6	ABN AMRO BANK NV SERIES 144A		D	2	2.A FE	54,951,310	97.7750	53,776,091	55,000,000	54,951,351		41			5.515	5.526	JD	235,919		12/17/2024	12/03/2035
001201-A#-9	AGL ENERGY LTD		D	1	2.B	27,000,000	93.5990	25,271,730	27,000,000	27,000,000					3.760	3.760	JD	64,860	1,015,200	12/08/2016	12/08/2028
001201-C@-9	AGL ENERGY LTD		D		2.B FE	50,000,000	105.0330	52,516,500	50,000,000	50,000,000					6.760	6.760	JD	206,556	3,380,000	06/06/2023	06/08/2033
00131L-AJ-4	AIA GROUP LTD SERIES 144A		D	2	1.E FE	3,539,563	92.7090	3,291,159	3,550,000	3,544,070		1,014			3.375	3.410	AO	27,956	119,813	03/31/2020	04/07/2030
00135T-AD-6	AIB GROUP PLC SERIES 144A		D	2	2.B FE	24,231,450	104.5160	25,345,218	24,250,000	24,206,017		(20,129)			6.608	6.169	MS	480,732	1,602,440	09/21/2023	09/13/2029
00135T-AE-4	AIB GROUP PLC SERIES 144A		D	2	2.B FE	10,000,000	99.9990	9,999,907	10,000,000	10,000,000					5.871	5.871	MS	151,668	293,550	03/21/2024	03/28/2035
00185A-AB-0	AON PLC CO.GUARNT		D	1	2.A FE	18,041,446	80.0230	14,980,281	18,720,000	18,203,318		18,328			4.250	4.475	JD	41,990	795,600	06/30/2017	12/12/2042
00185A-AC-8	AON PLC CO.GUARNT		D	1	2.A FE	32,781,335	82.2050	26,868,833	32,685,000	32,772,163		(3,218)			4.450	4.428	MN	149,488	1,454,483	06/14/2019	05/24/2043
00185A-AH-7	AON PLC CO.GUARNT		D	1	2.A FE	14,897,450	86.1420	12,921,364	15,000,000	14,916,214		2,381			4.750	4.793	MN	91,042	712,500	06/04/2015	05/15/2045
00185A-AK-0	AON PLC CO.GUARNT		D	1	2.A FE	64,924,445	99.2440	61,585,838	62,055,000	62,314,232		(355,633)			3.875	3.275	JD	106,872	2,404,631	11/21/2016	12/15/2025
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	6,827,219	98.3880	6,764,170	6,875,000	6,861,108		5,072			4.250	4.335	JJ	134,731	292,188	03/16/2017	07/15/2027
00217G-AB-9	APTIV PLC APTIV CORP		D	1	2.B FE	30,911,504	86.2830	27,351,733	31,700,000	31,052,249		74,567			3.250	3.566	MS	343,417	1,030,250	11/17/2023	03/01/2032
00388W-AC-5	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	4,034,332	99.3150	4,047,103	4,075,000	4,067,820		4,616			4.375	4.500	JD	4,457	178,281	06/14/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC		D		1.D FE	6,996,850	99.0560	6,933,885	7,000,000	6,998,381		262			4.875	4.880	AO	64,458	341,250	04/16/2018	04/23/2030
00401M-AA-4	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	4,350,000	93.9060	4,084,928	4,350,000	4,350,000					3.650	3.650	JD	441	238,163	10/26/2017	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL SR SEC		D		1.C FE	14,650,000	87.9720	12,887,825	14,650,000	14,650,000					4.600	4.599	JD	1,872	1,010,850	10/26/2017	11/02/2047
00652M-AD-4	ADANI PORTS AND SPECIAL SR UNSEC		D	1	2.C FE	20,767,316	90.0820	18,872,120	20,950,000	20,896,189		19,401			4.000	4.106	JJ	351,494	838,000	06/22/2017	07/30/2027
00652M-AE-2	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	11,166,736	85.8920	9,619,948	11,200,000	11,183,211		3,300			4.375	4.412	JJ	242,278	490,000	06/26/2019	07/03/2029
00652M-AG-7	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	12,500,000	90.3690	11,296,151	12,500,000	12,500,000					4.200	4.200	FA	214,375	525,000	07/28/2020	08/04/2027
00652M-AH-5	ADANI PORTS AND SPECIAL SERIES 144A		D		2.C FE	8,100,000	75.7500	6,135,743	8,100,000	8,100,000					3.100	3.100	FA	103,928	251,100	01/26/2021	02/02/2031
00652M-AJ-1	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	8,000,000	74.4970	5,959,769	8,000,000	8,000,000					5.000	5.000	FA	165,556	400,000	07/26/2021	08/02/2041
00652M-AK-8	ADANI PORTS AND SPECIAL SERIES 144A		D	1	2.C FE	10,000,000	76.6690	7,666,860	10,000,000	10,000,000					3.828	3.828	FA	158,437	382,800	07/26/2021	02/02/2032
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A		D		2.C FE	9,570,000	77.3280	7,400,266	9,570,000	9,570,000					4.250	4.249	MN	45,192	406,725	11/14/2019	05/21/2036
00774M-AB-1	AERCAP IRELAND CAP/GLOBA CO.GUARNT		D	2	2.A FE	19,057,989	97.0240	19,487,265	20,085,000	19,725,301		130,310			3.650	4.399	JJ	325,823	733,103	05/09/2019	07/21/2027
00774M-AV-7	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	12,578,832	95.7290	12,061,890	12,600,000	12,591,976		4,254			2.450	2.486	AO	53,165	308,700	10/21/2021	10/29/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AW-5	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	14,523,519	92.5960	13,472,718	14,550,000	14,534,849		3,687			3.000	3.029	AO	75,175	436,500	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	15,102,948	87.1320	13,505,449	15,500,000	15,179,390		28,639			3.300	3.629	JJ	214,546	481,800	10/23/2024	01/30/2032
00774M-AY-1	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	17,544,175	85.1620	14,903,380	17,500,000	17,534,310		(3,414)			3.400	3.373	AO	102,472	595,000	11/23/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	2,244,713	78.2650	1,760,962	2,250,000	2,245,307		195			3.850	3.867	AO	14,919	86,625	10/21/2021	10/29/2041
00774M-BD-6	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	998,780	102.2700	1,022,696	1,000,000	999,545		754			6.100	6.124	JJ	28,128	49,139	11/17/2023	01/15/2027
00774M-BE-4	AERCAP IRELAND CAP GLOBA		D	1	2.A FE	4,188,294	104.4440	4,282,222	4,100,000	4,180,289		(7,715)			6.150	5.734	MS	67,240	218,240	10/23/2024	09/30/2030
00787C-AD-4	AEROPUERTO INTL TOCUMEN SERIES 144A		D	2	2.C FE	4,603,500	74.7000	3,436,200	4,600,000	4,602,844		(200)			4.000	3.993	FA	71,556	184,000	08/06/2021	08/11/2041
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC		D	1	2.A FE	11,347,951	99.7260	11,316,857	11,347,951	11,347,951					5.750	5.750	MS	177,627	652,507	03/22/2013	03/22/2035
00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT		D	1	1.F FE	38,248,216	74.2910	28,557,636	38,440,000	38,278,013		4,774			3.500	3.528	MS	351,299	1,345,400	03/25/2019	09/27/2046
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1.F FE	14,985,900	96.5660	14,484,865	15,000,000	14,996,399		1,508			3.150	3.161	AO	106,313	472,500	04/05/2017	04/10/2027
009279-AC-4	AIRBUS SE SR UNSEC		D	1	1.F FE	14,354,316	78.6950	13,123,885	16,677,000	14,371,067		8,536			3.950	4.963	AO	148,217	197,500	11/13/2024	04/10/2047
013304-AA-8	ALBION FINANCING 1SARL SERIES 144A		D	1	3.C FE	22,073,458	100.0200	22,044,488	22,040,000	22,040,195		(7,637)			6.125	6.089	AO	284,989	1,349,950	11/29/2023	10/15/2026
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A		D	2	2.C FE	37,609,947	73.7100	27,722,141	37,609,947	37,609,947					4.550	4.550	MS	446,827	1,711,253	09/09/2021	09/27/2051
018820-AC-4	ALLIANZ SE SERIES 144A		D	2	1.E FE	27,003,000	104.2120	28,137,132	27,000,000	27,002,596		(309)			6.350	6.345	MS	547,688	1,714,500	08/31/2023	09/06/2053
018820-AD-2	ALLIANZ SE SERIES 144A HYB		D	2	1.E FE	35,050,000	98.5520	34,493,281	35,000,000	35,050,158		158			5.600	5.576	MS	642,444		12/17/2024	09/03/2054
020564-AD-2	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	1,618,530	92.3000	1,407,580	1,525,000	1,579,560		(11,164)			4.250	3.380	MS	18,544	64,813	05/04/2021	09/18/2029
020564-AE-0	ALPEK SA DE CV SERIES 144A		D	1	2.C FE	13,579,048	84.1460	12,895,448	15,325,000	13,897,399		183,742			3.250	4.971	FA	174,322	498,063	03/29/2023	02/25/2031
02364W-AJ-4	AMERICA MOVIL SAB DE CV CO.GUARNT		D	1	2.A FE	20,855,971	105.4600	22,463,047	21,300,000	21,045,041		17,119			6.375	6.538	MS	452,625	1,357,875	01/24/2007	03/01/2035
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSEC		D	1	2.A FE	15,691,350	83.8230	12,573,467	15,000,000	15,500,968		(19,187)			4.375	4.106	JJ	300,781	656,250	07/30/2012	07/16/2042
03217K-AB-4	AMERICA MOVIL SAB DE CV SERIES 144A		D	1	2.C FE	16,334,920	93.8290	15,873,945	16,918,000	16,396,819		26,947			5.375	5.895	AO	219,758	635,594	11/18/2024	04/04/2032
032523-AB-8	ANADOLU EFES BIR SERIES 144A		D	1	3.A FE	12,999,723	88.2900	12,426,873	14,075,000	13,340,451		173,829			3.375	4.946	JD	2,639	475,031	12/15/2022	06/29/2028
034863-AP-5	ANGLO AMERICAN CAPITAL CO.GUARNT		D	1	2.B FE	3,387,087	99.8840	3,426,038	3,430,000	3,428,004		5,268			4.875	5.037	MN	21,831	167,213	06/17/2015	05/14/2025
03512T-AE-1	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	17,892,827	90.3490	16,059,581	17,775,000	17,847,644		(11,950)			3.750	3.666	AO	166,641	666,563	03/11/2021	10/01/2030
03512T-AF-8	ANGLOGOLD HOLDINGS PLC		D	1	2.C FE	47,174,777	92.3700	43,668,042	47,275,000	47,217,615		13,810			3.375	3.409	MN	265,922	1,595,531	10/19/2021	11/01/2028
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	14,155,573	83.9030	12,149,168	14,480,000	14,228,412		32,494			2.375	2.689	AO	73,556	343,900	03/15/2024	10/14/2030
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A		D	1	2.B FE	21,387,488	98.9370	21,568,253	21,800,000	21,470,830		34,805			5.625	5.880	MN	163,500	1,226,250	03/25/2024	05/13/2032
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2.B FE	20,717,295	97.0310	20,085,449	20,700,000	20,700,791		(531)			4.350	4.347	MS	265,132	900,450	04/19/2022	03/15/2029
03835V-AJ-5	APTIV PLC		D	1	2.B FE	9,639,200	58.4640	5,846,415	10,000,000	9,662,403		7,708			3.100	3.290	JD	25,833	310,000	11/10/2021	12/01/2051
03939A-AA-5	ARCH CAPITAL GROUP LTD		D	1	2.A FE	99,521,487	71.2520	69,523,483	97,574,000	99,350,495		(46,083)			3.635	3.523	JD	9,852	5,320,222	10/20/2021	06/30/2050
03965T-AB-9	ARCOS DORADOS BV SERIES 144A		D	1	3.A FE	14,698,677	99.4130	14,613,729	14,700,000	14,699,973		5			6.125	6.125	MN	85,035	900,375	04/21/2022	05/27/2029
04342J-AA-5	ASB BANK LIMITED SERIES 144A		D	2	1.F FE	25,000,000	99.4360	24,858,878	25,000,000	25,000,000					5.284	5.284	JD	51,372	1,321,000	06/08/2022	06/17/2032
04365X-AA-6	ASCOT GROUP LTD SERIES 144A		D	1	2.C FE	70,816,316	85.3220	59,469,408	69,700,000	69,954,536		(259,381)			4.250	3.855	JD	131,656	2,962,250	11/05/2021	12/15/2030
046353-AG-3	ASTRAZENECA PLC		D		1.F FE	7,626,256	82.7170	6,685,166	8,082,000	7,665,478		15,263			4.000	4.423	MS	92,494	323,280	05/10/2022	09/18/2042
046353-AT-5	ASTRAZENECA PLC SR UNSEC		D	2	1.F FE	10,954,900	97.2900	10,701,888	11,000,000	10,980,100		4,444			4.000	4.049	JJ	200,444	440,000	08/14/2018	01/17/2029
046353-AX-6	ASTRAZENECA PLC		D	1	1.F FE	45,712,146	54.4010	26,030,974	47,850,000	45,906,044		53,066			2.125	2.333	FA	409,549	1,016,813	10/06/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC		D	2	1.F FE	6,544,800	65.3900	6,538,963	10,000,000	6,609,228		56,783			3.000	5.433	MN	27,500	300,000	11/09/2023	05/28/2051
04916W-AA-2	ATLANTICA SUSTAIN INFRA SERIES 144A		D	1	3.A FE	12,810,000	94.4840	12,008,976	12,710,000	12,757,067		(17,943)			4.125	3.965	JD	23,302	524,288	12/01/2021	06/15/2028
052113-AB-3	AUSGRID FINANCE PTY LTD SR SEC		D	1	2.B FE	14,986,050	96.9800	14,547,025	15,000,000	14,994,060		1,500			4.350	4.362	FA	271,875	652,500	04/23/2018	08/01/2028
052528-AK-2	AUST & NZ BANKING GROUP SUBORD		D		1.G FE	26,474,926	99.2320	25,964,010	26,165,000	26,232,765		(46,806)			4.400	4.205	MN	134,314	1,151,260	04/22/2019	05/19/2026
052528-AM-8	AUST & NZ BANKING GROUP SERIES 144A		D	2	1.G FE	65,283,000	84.7770	55,105,225	65,000,000	65,178,021		(27,811)			2.570	2.520	MN	167,050	1,670,500	12/14/2020	11/25/2035
05253J-AL-5	AUST & NZ BANKING GRP NY SR UNSEC		D		1.D FE	29,988,028	99.2870	29,885,397	30,100,000	30,088,499		12,747			3.700	3.745	MN	139,213	1,113,700	11/09/2015	11/16/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAM SR UNSEC		D	1	2.A FE	29,598,574	93.8410	27,556,414	29,365,000	29,510,552		(12,483)			4.950	4.882	JJ	613,729	1,453,568	06/27/2016	07/29/2035
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A		D	1	4.B FE	3,759,205	91.0250	4,562,422	5,012,273	3,759,205					3.575	10.550	FA	65,703	180,394	06/13/2022	08/19/2026
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	9,557,240	92.2390	8,878,009	9,625,000	9,586,305		6,568			3.400	3.484	AO	69,086	327,250	04/07/2020	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	24,873,650	64.6450	16,161,245	25,000,000	24,891,001		2,652			3.000	3.024	MS	220,833	750,000	02/09/2021	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	21,499,968	82.7150	18,528,125	22,400,000	21,787,783		91,707			1.900	2.382	FA	160,782	425,600	10/18/2021	02/15/2031
05523R-AH-0	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	3,994,720	100.4250	4,017,018	4,000,000	3,996,010		1,290			5.000	5.048	MS	52,778	100,000	03/28/2024	03/26/2027
05523R-AL-1	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	20,235,400	99.7130	19,942,524	20,000,000	20,234,830		(570)			5.300	5.135	MS	279,722		12/17/2024	03/26/2034
05523R-AM-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.A FE	56,328,795	97.3510	55,003,151	56,500,000	56,334,545		5,750			5.500	5.519	MS	820,035	1,003,750	12/17/2024	03/26/2054
05530Q-AP-5	BAT INTL FINANCE PLC		D	1	2.A FE	15,000,000	98.3880	14,758,268	15,000,000	15,000,000					4.448	4.448	MS	194,600	667,200	03/14/2022	03/16/2028
05545Q-AH-3	BHP BILLITON FINANCE CO.GUARNT		D		1.F FE	17,082,810	102.0340	16,519,352	16,190,000	16,269,796		(64,589)			6.420	5.974	MS	346,466	1,039,398	05/31/2007	03/01/2026
055451-AR-9	BHP BILLITON FIN USA LTD CO.GUARNT		D		1.F FE	43,883,104	84.1420	37,695,418	44,800,000	44,142,376		25,616			4.125	4.246	FA	651,933	1,848,000	04/24/2012	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT		D	1	1.F FE	21,196,820	93.4270	19,806,611	21,200,000	21,197,516		79			5.000	5.001	MS	267,944	1,060,000	09/25/2013	09/30/2043
05565A-AR-4	BNP PARIBAS SUBORD		D		2.A FE	22,621,897	98.8950	21,727,333	21,970,000	22,130,904		(114,384)			4.375	3.816	MN	130,828	961,188	06/03/2020	05/12/2026
05571A-AX-3	BPCE SA SERIES 144A		D		1.E FE	3,000,000	100.1660	3,004,993	3,000,000	3,000,000					5.281	5.281	MN	13,643	79,215	05/21/2024	05/30/2029
05571A-AY-1	BPCE SA SERIES 144A		D	2	2.A FE	4,650,000	99.1020	4,608,234	4,650,000	4,650,000					5.936	5.936	MN	23,769	138,012	05/21/2024	05/30/2035
05578A-AN-8	BPCE SA SERIES 144A		D		1.E FE	22,838,310	89.5100	20,587,356	23,000,000	22,917,684		16,031			2.700	2.781	AO	155,250	621,000	09/25/2019	10/01/2029
05578D-AX-0	BPCE SA		D		1.E FE	794,895	97.4450	828,283	850,000	814,069		17,265			3.375	5.735	JD	2,311	28,688	11/17/2023	12/02/2026
05578Q-AD-5	BPCE SA SUBORD		D		2.B FE	39,243,967	99.8150	38,998,588	39,071,000	39,077,575		(32,039)			4.500	4.415	MS	517,691	1,758,195	03/29/2019	03/15/2025
05578Q-AF-0	BPCE SA SERIES 144A		D	2	2.B FE	64,000,000	82.7530	52,961,848	64,000,000	64,000,000					3.116	3.116	AO	398,848	1,994,240	10/12/2021	10/19/2032
05578Q-AG-8	BPCE SA SERIES 144A		D	2	2.B FE	68,000,000	71.1220	48,362,919	68,000,000	68,000,000					3.582	3.582	AO	487,152	2,435,760	10/12/2021	10/19/2042
05581K-AA-9	BNP PARIBAS SUBORD		D		2.A FE	36,103,650	99.2920	34,752,048	35,000,000	35,122,970		(162,036)			4.375	3.886	MS	395,573	1,531,250	05/11/2020	09/28/2025
05581K-AG-6	BNP PARIBAS SERIES 144A		D	2	1.E FE	7,800,000	102.3320	7,981,915	7,800,000	7,800,000					5.894	5.894	JD	33,203	459,732	11/28/2023	12/05/2034
05583J-AC-6	BPCE SA SR UNSEC		D		2.A FE	55,138,000	95.5430	52,548,449	55,000,000	55,073,634		(25,553)			3.500	3.448	AO	363,611	1,925,000	06/03/2020	10/23/2027
05583J-AE-2	BPCE SA SR UNSEC		D		2.A FE	24,853,750	97.4770	24,369,166	25,000,000	24,937,968		15,075			4.625	4.699	MS	350,087	1,156,250	09/05/2018	09/12/2028
05583J-AG-7	BPCE SA SERIES 144A		D		2.A FE	5,109,150	99.9170	4,995,833	5,000,000	5,000,870		(24,485)			2.375	1.878	JJ	55,087	118,750	06/03/2020	01/14/2025
05583J-AJ-1	BPCE SA SERIES 144A		D	2	2.A FE	24,794,750	81.6700	20,417,607	25,000,000	25,117,141		52,827			2.277	2.287	JJ	254,581	569,250	09/01/2021	01/20/2032
05890M-AA-1	BANC CREDITO INVERSIONES SR UNSEC		D		1.G FE	9,876,900	95.7650	9,576,484	10,000,000	9,961,251		13,047			3.500	3.648	AO	76,806	350,000	10/05/2017	10/12/2027
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A		D	1	1.G FE	26,988,424	84.2970	23,940,422	28,400,000	27,190,535		127,525			2.875	3.565	AO	174,640	816,500	03/06/2024	10/14/2031
059514-AC-3	BANCO DE BOGOTA SA SUBORD		D		3.C FE	12,373,083	99.9840	12,397,989	12,400,000	12,395,625		2,902			6.250	6.277	MN	105,486	775,000	11/17/2016	05/12/2026
059514-AE-9	BANCO DE BOGOTA SA SR UNSEC		D		3.A FE	15,612,984	97.1430	15,494,232	15,950,000	15,783,167		58,018			4.375	4.805	FA	286,878	697,813	12/07/2023	08/03/2027
059520-AC-0	BANCO DE CHILE SERIES 144A		D	1	1.F FE	18,295,875	84.3440	15,814,551	18,750,000	18,419,680		41,788			2.990	3.276	JD	34,260	560,625	12/06/2021	12/09/2031
059597-AE-4	BANCO GENERAL SA SR UNSEC		D	2	2.C FE	17,552,698	96.7380	17,654,685	18,250,000	18,015,360		82,435			4.125	4.654	FA	301,125	752,813	12/06/2018	08/07/2027
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	5,440,450	98.2470	4,912,341	5,000,000	5,155,745		(65,489)			4.250	2.826	AO	47,222	212,500	06/03/2020	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SR UNSEC		D		1.G FE	39,566,466	95.9230	37,793,565	39,400,000	39,484,701		(25,687)			3.800	3.726	FA	532,338	1,497,200	06/03/2020	02/23/2028
05964H-AM-7	BANCO SANTANDER SA		D		1.G FE	9,000,000	87.0750	7,836,717	9,000,000	9,000,000					2.958	2.958	MS	70,992	266,220	03/23/2021	03/25/2031
05964H-AN-5	BANCO SANTANDER SA		D	2	1.G FE	2,264,688	94.5350	2,268,844	2,400,000	2,278,107		13,419			1.722	4.972	MS	12,284		10/23/2024	09/14/2027
05964H-BD-6	BANCO SANTANDER SA		D		2.B FE	626,340	101.3850	608,311	600,000	625,953		(387)			6.350	5.738	MS	11,324		10/23/2024	03/14/2034
05968D-AC-4	BANCO INTERNAC DEL PERU SERIES 144A		D		2.C FE	4,984,500	96.3720	4,818,599	5,000,000	4,995,776		2,305			3.250	3.300	AO	39,271	162,500	09/25/2019	10/04/2026
05969B-AF-0	BANCO SANTANDER MEXICO SERIES 144A		D	1	2.A FE	10,625,000	99.5000	10,571,875	10,625,000	10,625,000					5.621	5.616	JD	34,838		12/04/2024	12/10/2029
05970A-AA-0	BANCO NACIONAL COM EXT SR UNSEC		D	1	2.B FE	23,790,947	99.5160	23,734,540	23,850,000	23,844,400		6,900			4.375	4.406	AO	223,180	1,043,438	10/07/2015	10/14/2025
05970F-AD-3	BANCO SANTANDER CHILE SERIES 144A		D	1	1.G FE	15,000,000	87.2930	13,093,952	15,000,000	15,000,000					3.177	3.177	AO	86,044	476,550	10/21/2021	10/26/2031
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1.F FE	10,329,547	92.8110	9,127,924	9,835,000	10,092,091		(53,307)			3.306	2.683	JD	3,613	325,145	06/03/2020	06/27/2029
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	29,950,000	99.0410	29,662,779	29,950,000	29,950,000					2.746	2.746	MN	75,389	822,427	05/20/2020	05/28/2025
05971K-AF-6	BANCO SANTANDER SA		D		1.G FE	70,933,711	91.1140	63,192,344	69,355,000	70,276,046		(154,791)			3.490	3.219	MN	221,878	2,420,490	06/10/2020	05/28/2030
05971K-AG-4	BANCO SANTANDER SA		D		2.B FE	82,756,284	84.6850	69,780,244	82,400,000	82,623,411		(34,415)			2.749	2.699	JD	176,180	2,265,176	08/17/2021	12/03/2030
05971K-AL-3	BANCO SANTANDER SA		D	2	2.B FE	50,000,000	85.1360	42,568,029	50,000,000	50,000,000					3.225	3.225	MN	174,688	1,612,500	11/15/2021	11/22/2032
05971U-2C-0	BANCO DE CREDITO DEL PER SERIES 144A		D	1	3.A FE	11,350,729	97.9210	11,040,547	11,275,000	11,932,234		181,356			3.125	2.983	JJ	176,172	352,344	12/18/2020	07/01/2030
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A		D		3.A FE	5,894,985	94.6430	5,583,941	5,900,000	6,252,815		126,622			3.250	3.303	MS	48,470	191,750	03/23/2021	09/30/2031
05971U-2E-6	BANCO DE CREDITO DEL PER SERIES 144A		D	1	2.C FE	4,995,100	101.7300	5,086,495	5,000,000	4,995,946		846			5.850	5.873	JJ	138,125	146,250	01/04/2024	01/11/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059895-AS-1	BANGKOK BANK PCL/HK SR UNSEC		D		2.A FE	16,092,590	97.7340	15,637,367	16,000,000	16,040,555		(9,951)			4.450	4.375	MS	201,733	712,000	02/13/2019	09/19/2028
059895-AT-9	BANGKOK BANK PCL/HK SERIES 144A		D	2	3.A FE	9,000,000	90.5160	8,146,470	9,000,000	9,000,000					3.733	3.669	MS	89,592	335,970	09/16/2019	09/25/2034
05991C-AA-1	BANCO INDUSTRIAL SA SERIES 144A		D		4.A FE	2,475,000	97.9000	2,423,025	2,475,000	2,475,000					4.875	4.882	JJ	50,944	120,656	01/22/2021	01/29/2031
06000B-AB-8	BANGKOK BANK PCL HK SERIES 144A		D	1	2.A FE	9,237,605	98.6530	9,125,417	9,250,000	9,243,588		2,428			4.300	4.330	JD	17,678	397,750	06/08/2022	06/15/2027
06738E-CR-4	BARCLAYS PLC		D	1	2.A FE	2,049,900	100.9690	2,019,381	2,000,000	2,048,000		(1,900)			5.690	5.046	MS	34,456		10/23/2024	03/12/2030
07586P-AA-9	BECLE SA DE CV SERIES 144A		D	1	2.C FE	21,592,188	79.9820	21,255,325	26,575,000	22,649,335		474,090			2.500	5.104	AO	142,102	664,375	09/09/2022	10/14/2031
08860H-AA-2	BHARTI AIRTEL LTD SR UNSEC		D	1	2.C FE	15,226,158	99.6000	15,437,943	15,500,000	15,480,464		43,007			4.375	4.668	JD	39,557	678,125	10/30/2019	06/10/2025
08860H-AC-8	BHARTI AIRTEL LTD SERIES 144A		D	1	2.C FE	18,732,750	88.2340	16,543,918	18,750,000	18,738,131		1,638			3.250	3.261	JD	47,396	609,375	02/24/2021	06/03/2031
09659T-2A-8	BNP PARIBAS SUBORD		D	2	2.A FE	19,935,800	95.2000	19,039,914	20,000,000	19,959,959		4,005			4.375	4.404	MS	291,667	875,000	02/22/2018	03/01/2033
09659T-2B-6	BNP PARIBAS SERIES 144A		D	2	2.A FE	103,945,800	83.7330	87,081,870	104,000,000	104,637,563		30,024			2.588	2.470	FA	1,039,226	2,691,520	11/06/2020	08/12/2035
09659T-2C-4	BNP PARIBAS SERIES 144A		D		2.A FE	35,000,000	67.8800	23,758,053	35,000,000	35,000,000					2.824	2.824	JJ	425,561	988,400	01/19/2021	01/26/2041
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	40,469,752	95.8370	39,484,890	41,200,000	40,955,959		78,822			3.500	3.719	MN	180,250	1,442,000	03/13/2018	11/16/2027
09659W-2K-9	BNP PARIBAS SERIES 144A		D	2	1.G FE	48,379,746	89.2130	41,689,042	46,730,000	47,761,664		(171,366)			3.052	2.545	JJ	665,560	1,426,200	06/25/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SERIES 144A		D	2	1.G FE	23,100,000	98.7070	22,801,368	23,100,000	23,100,000					2.219	2.213	JD	31,325	512,589	06/02/2020	06/09/2026
09659W-2P-8	BNP PARIBAS SERIES 144A		D	2	1.G FE	18,300,000	84.9870	15,552,604	18,300,000	18,300,000					2.871	2.755	AO	105,079	525,393	04/12/2021	04/19/2032
09681L-AL-4	BOC AVIATION LTD SERIES 144A		D	2	1.G FE	13,925,800	99.4020	13,916,282	14,000,000	13,994,820		15,692			3.250	3.366	AO	78,361	455,000	04/22/2020	04/29/2025
09952A-A#-3	BORAL INDUSTRIES SR-UNSEC		D		2.B YE	46,000,000	97.3800	44,794,800	46,000,000	46,000,000					4.580	4.580	MN	193,123	2,106,800	05/28/2020	05/28/2027
111021-AE-1	BRITISH TELECOMMUNICATIO SR UNSEC		D	1	2.B FE	59,996,370	121.1490	67,843,383	56,000,000	57,757,157		(216,203)			9.625	8.933	JD	239,556	5,390,000	08/06/2002	12/15/2030
11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT		D	1	1.G FE	9,502,392	106.3010	9,939,168	9,350,000	9,440,224		(5,679)			6.500	6.375	AO	128,303	607,750	03/19/2007	10/15/2035
11778E-AA-4	B3 SA BRASIL BOLSA BALCA SERIES 144A		D		3.A FE	9,840,700	88.3760	8,837,614	10,000,000	9,883,406		14,578			4.125	4.326	MS	115,729	412,500	12/14/2021	09/20/2031
124651-A#-7	C&C GROUP PLC SR-UNSEC		B		3.B PL	53,012,200	85.1540	43,791,771	51,426,558	51,426,558				(934,543)	2.740	2.740	MS	371,843	2,256,205	03/26/2020	03/26/2030
12659B-AA-2	CT TRUST SERIES 144A		D	1	3.B FE	17,156,250	89.4900	15,302,807	17,100,000	17,138,276		(6,465)			5.125	5.074	FA	360,288	876,375	01/27/2022	02/03/2032
12674T-AA-4	C&W SENIOR FINANCING DAC SR UNSEC		D	2	4.A FE	1,604,822	98.8380	1,722,741	1,743,000	1,657,843		26,814			6.875	8.955	JJ	55,256	119,831	12/09/2022	09/15/2027
12686L-AA-7	CABLE ONDA SA SERIES 144A		D	1	3.B FE	3,885,554	90.8400	3,565,455	3,925,000	3,903,013		3,760			4.500	4.625	JJ	74,084	176,625	10/28/2019	01/30/2030
12687@-AA-1	DHL-ZERO COUPON SR		D	2	1.F	75,272,107	99.3270	74,765,526	75,272,107	75,272,107					4.640	4.685	MON	145,526		08/04/2015	03/15/2027
12704P-AA-6	CRH SMW FINANCE DAC		D	1	2.A FE	1,526,895	100.6960	1,510,440	1,500,000	1,525,915		(980)			5.200	4.746	MN	8,667	39,000	10/23/2024	05/21/2029
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC		D		2.C YE	42,485,124	78.7550	33,459,159	42,485,124	42,485,124					3.721	3.750	MON	92,218	1,580,872	06/26/2020	06/10/2043
12803R-AC-8	CAIXABANK SA SERIES 144A		D	2	2.B FE	70,000,000	106.1800	74,325,831	70,000,000	70,000,000					6.840	6.649	MS	1,436,400	4,788,000	09/06/2023	09/13/2034
13005H-AA-8	CALIFORNIA BUYER ATLANTI SERIES 144A		D	1	3.C FE	4,420,000	99.7350	4,408,269	4,420,000	4,420,000					6.375	6.367	FA	43,049		10/23/2024	02/15/2032
151191-BB-8	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	18,205,700	95.8850	17,714,839	18,475,000	18,383,144		30,029			3.875	4.063	MN	117,329	715,906	06/04/2018	11/02/2027
151191-BD-4	CELULOSA ARAUCO CONSTITU SR UNSEC		D	1	2.C FE	3,240,585	89.6920	2,914,990	3,250,000	3,241,767		177			5.500	5.520	MN	29,295	178,750	06/04/2018	11/02/2047
151191-BE-2	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	14,399,660	93.7680	13,596,390	14,500,000	14,451,283		10,042			4.250	4.336	AO	104,420	616,250	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO CONSTITU SR UNSEC		D	2	2.C FE	2,940,336	87.5500	2,608,990	2,980,000	2,943,781		689			5.500	5.592	AO	27,772	163,900	04/25/2019	04/30/2049
151191-BJ-1	CELULOSA ARAUCO CONSTITU SERIES 144A		D	1	2.C FE	4,596,826	92.8600	4,271,578	4,600,000	4,598,123		325			4.200	4.209	JJ	81,573	193,200	10/24/2019	01/29/2030
151290-BV-4	CEMEX SAB DE CV SERIES 144A		D	1	2.C FE	2,009,000	98.6520	1,973,048	2,000,000	2,003,706		(1,161)			5.450	5.380	MN	12,717	109,000	11/22/2019	11/19/2029
151290-BZ-5	CEMEX SAB DE CV SERIES 144A		D	1	2.C FE	13,614,063	87.1620	12,551,257	14,400,000	13,764,002		69,778			3.875	4.609	JJ	263,500	538,625	03/07/2024	07/11/2031
151290-CB-7	CEMEX SAB DE CV SERIES 144A		D	2	3.B FE	10,009,625	103.0650	10,306,450	10,000,000	10,009,625					9.125	9.116	JD	43,090	912,500	03/09/2023	01/01/9999
15239X-AA-6	CNTL AMR BOTTLING CORP SERIES 144A		D	1	3.B FE	5,449,703	94.8210	5,205,686	5,490,000	5,463,864		5,252			5.250	5.375	AO	51,240	370,575	01/20/2022	04/27/2029
156830-AA-9	KALLPA GENERACION SA CO.GUARNT		D	2	2.C FE	9,245,775	97.0280	8,926,574	9,200,000	9,221,328		(8,556)			4.125	4.020	FA	142,313	379,500	12/20/2021	08/16/2027
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A		D		1.F FE	6,755,540	100.8290	6,810,999	6,755,000	6,755,028		(70)			6.010	6.010	JJ	181,561	360,867	08/14/2023	01/20/2033
16882L-AA-0	CHILE ELECTRICITY LUX SERIES 144A		D		1.G FE	4,250,043	97.1530	4,129,003	4,250,000	4,250,029		(14)			5.580	5.580	AO	44,136		10/07/2024	10/20/2035
192714-AC-7	COLBUN SA SR UNSEC		D	1	2.B FE	10,420,949	96.1540	10,048,055	10,450,000	10,440,764		3,094			3.950	3.984	AO	91,728	412,775	10/04/2017	10/11/2027
192714-AD-5	COLBUN SA SERIES 144A		D	1	2.B FE	9,246,896	89.0980	8,197,022	9,200,000	9,231,367		(6,292)			3.150	3.070	MS	92,575	289,800	05/05/2021	03/06/2030
192714-AE-3	COLBUN SA SERIES 144A		D	1	2.B FE	20,105,203	83.7980	16,864,327	20,125,000	20,111,886		1,576			3.150	3.160	JJ	285,272	633,938	10/15/2021	01/19/2032
20039F-AA-7	COMETA ENERGIA SA SR SEC		D	1	2.C FE	18,508,032	98.6180	18,650,553	18,912,000	18,606,667		19,765			6.375	6.591	AO	224,383	1,205,640	06/28/2023	04/24/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200447-AC-4	COMISION FED DE ELECTRIC SR UNSEC		D	1	2.B FE	12,795,140	87.0960	11,583,703	13,300,000	12,905,312		12,667			5.750	6.029	FA	291,030	764,750	12/16/2013	02/14/2042
200447-AE-0	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	6,475,000	89.5000	6,265,000	7,000,000	6,541,382		10,241			6.125	6.719	JD	17,865	428,750	12/01/2016	06/16/2045
200447-AF-7	COMISION FEDERAL DE ELEC SR UNSEC		D	1	2.B FE	7,934,424	97.8310	7,728,613	7,900,000	7,908,388		(3,646)			4.750	4.697	FA	133,422	375,250	10/12/2016	02/23/2027
200447-AP-5	COMISION FEDERAL DE ELEC SERIES 144A		D	1	2.B FE	10,686,283	94.4220	10,126,726	10,725,000	10,686,283					6.450	6.500	JJ	186,392		09/17/2024	01/24/2035
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A		D		1.G FE	17,850,000	73.5080	13,121,241	17,850,000	17,850,000					3.305	3.305	MS	180,260	589,943	03/02/2021	03/11/2041
202712-BS-3	COMMONWEALTH BANK AUST SERIES 144A		D		1.G FE	18,750,000	89.3480	16,752,792	18,750,000	18,750,000					3.784	3.784	MS	210,879	709,500	03/03/2022	03/14/2032
2027A0-HR-3	COMMONWEALTH BANK AUST SUBORD		D		1.G FE	21,202,025	99.5070	21,059,648	21,164,000	21,170,751		(6,998)			4.500	4.465	JD	58,201	952,380	03/12/2019	12/09/2025
204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A		D	1	2.B FE	26,965,980	85.9390	23,203,511	27,000,000	26,974,869		3,110			3.350	3.365	JJ	407,025	904,500	01/13/2022	01/19/2032
20557#-AF-8	COMPUTERSHARE LTD SR-UNSEC		C		2.B	35,000,000	99.2050	34,721,750	35,000,000	35,000,000					4.220	4.220	MN	168,214	1,477,000	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD SR-UNSEC		C		2.B	40,000,000	97.1720	38,868,800	40,000,000	40,000,000					4.360	4.360	MN	198,622	1,744,000	11/20/2018	11/20/2028
210314-AB-6	TRANSMANTARO SR UNSEC		D		2.C FE	4,890,000	92.7010	4,533,065	4,890,000	4,890,000					4.700	4.700	AO	47,881	229,830	04/11/2019	04/16/2034
210314-AD-2	TRANSMANTARO SERIES 144A		D	2	2.C FE	6,318,219	91.9290	5,791,517	6,300,000	6,315,408		(1,001)			5.200	5.170	AO	72,800	327,600	04/05/2022	04/11/2038
21684A-AC-0	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	37,840,096	99.5970	36,945,414	37,095,000	37,136,489		(68,926)			4.375	4.182	FA	662,687	1,622,906	11/17/2023	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	78,437,637	97.9860	77,384,525	78,975,000	78,860,498		69,866			3.750	3.847	JJ	1,316,250	2,961,563	07/15/2019	07/21/2026
21987B-AK-4	CODELCO INC SR UNSEC		D		2.A FE	35,522,264	96.3730	34,887,010	36,200,000	35,822,201		24,883			5.625	5.757	MS	565,625	2,036,250	05/21/2010	09/21/2035
21987B-AL-2	CODELCO INC SR UNSEC		D		2.A FE	25,635,211	99.4270	25,701,819	25,850,000	25,718,525		7,316			6.150	6.211	AO	295,875	1,589,775	03/02/2010	10/24/2036
21987B-AR-9	CODELCO INC SR UNSEC		D		2.A FE	12,138,036	76.8110	10,845,683	14,120,000	12,560,576		51,596			4.250	5.206	JJ	273,379	600,100	08/28/2015	07/17/2042
21987B-AU-2	CODELCO INC SR UNSEC		D		2.A FE	6,556,102	82.0830	5,458,532	6,650,000	6,574,180		2,207			4.875	4.966	MN	51,330	324,188	10/28/2014	11/04/2044
21987B-AV-0	CODELCO INC SR UNSEC		D		2.A FE	22,434,205	99.2770	22,833,649	23,000,000	22,950,327		67,934			4.500	4.816	MS	301,875	1,035,000	11/18/2015	09/16/2025
21987B-AW-8	CODELCO INC SR UNSEC		D	1	2.A FE	8,522,060	95.6620	8,298,709	8,675,000	8,629,758		16,352			3.625	3.839	FA	131,029	314,469	07/25/2017	08/01/2027
21987B-AX-6	CODELCO INC SR UNSEC		D	1	2.A FE	63,185,200	77.2990	50,244,607	65,000,000	63,432,506		38,488			4.500	4.674	FA	1,218,750	2,925,000	07/26/2017	08/01/2047
21987B-AY-4	CODELCO INC SR UNSEC		D	2	2.A FE	11,538,696	75.2720	9,333,695	12,400,000	11,626,911		16,733			4.375	4.815	FA	220,014	542,500	01/28/2019	02/05/2049
21987B-BA-5	CODELCO INC SERIES 144A		D	1	2.A FE	29,210,950	66.7300	20,019,042	30,000,000	29,271,303		16,977			3.700	3.852	JJ	465,583	1,110,000	10/19/2021	01/30/2050
21987B-BD-9	CODELCO INC SERIES 144A		D	1	2.A FE	18,285,571	60.0290	11,000,367	18,325,000	18,289,325		855			3.150	3.161	JJ	266,171	577,238	12/11/2020	01/15/2051
21987B-BG-2	CODELCO INC SERIES 144A		D	1	2.A FE	18,803,728	99.1410	18,663,371	18,825,000	18,804,165		437			5.950	5.966	JJ	538,264	933,406	09/05/2023	01/08/2034
21987B-BK-3	CODELCO INC SERIES 144A		D	1	2.A FE	4,622,318	101.8850	4,712,197	4,625,000	4,622,461		143			6.440	6.447	JJ	128,241	148,925	01/23/2024	01/26/2036
22530E-AA-0	CREDICORP LTD SERIES 144A		D	1	2.C FE	5,844,367	98.7980	5,779,675	5,850,000	5,849,077		893			2.750	2.765	JD	6,256	160,875	06/11/2020	06/17/2025
225313-AF-2	CREDIT AGRICOLE SA SUBORD		D		2.A FE	19,814,100	99.7890	19,957,792	20,000,000	19,995,119		23,124			4.375	4.495	MS	252,778	875,000	10/20/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA SUBORD		D	2	2.A FE	25,237,912	94.3030	22,774,099	24,150,000	24,622,082		(160,713)			4.000	3.260	JJ	458,850	966,000	12/14/2020	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	23,411,848	89.7860	20,105,757	22,393,000	22,973,446		(107,315)			3.250	2.692	JJ	337,606	727,773	10/23/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	71,727,250	67.8730	49,547,028	73,000,000	71,901,156		50,800			2.811	2.926	JJ	969,014	2,052,030	06/03/2021	01/11/2041
22535W-AB-3	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	27,859,440	98.2370	27,506,397	28,000,000	27,966,664		15,465			4.125	4.187	JJ	548,625	1,155,000	01/03/2017	01/10/2027
225401-AC-2	UBS GROUP AG SR UNSEC		D	1	1.G FE	17,850,000	97.7750	17,452,771	17,850,000	17,850,000					4.282	4.282	JJ	365,183	764,337	01/04/2017	01/09/2028
225401-AF-5	UBS GROUP AG SR UNSEC		D	1	1.G FE	18,001,650	96.2920	16,369,558	17,000,000	17,424,035		(132,205)			3.869	3.000	JJ	308,768	657,730	06/03/2020	01/12/2029
225401-AP-3	UBS GROUP AG SERIES 144A		D	1	1.G FE	49,709,240	94.4880	46,299,059	49,000,000	49,439,747		(72,792)			8.570	3.561	AO	1,049,825	2,055,060	08/12/2020	04/01/2031
225401-AU-2	UBS GROUP AG SERIES 144A		D	1	1.G FE	18,492,600	86.9780	15,764,802	18,125,000	18,375,932		(35,749)			3.091	2.773	MN	73,143	560,244	08/12/2021	05/14/2032
23291K-AH-8	DH EUROPE FINANCE II		D	1	1.G FE	7,408,166	90.4430	6,511,891	7,200,000	7,327,610		(26,123)			2.600	2.193	MN	23,920	187,200	10/28/2021	11/15/2029
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	40,314,051	77.9000	30,731,571	39,450,000	40,149,139		(38,089)			3.250	3.097	MN	163,827	1,282,125	06/03/2020	11/15/2039
23291K-AK-1	DH EUROPE FINANCE II		D	1	1.G FE	20,584,718	70.7470	15,245,999	21,550,000	20,626,650		19,701			3.400	3.651	MN	93,623	732,700	12/16/2022	11/15/2049
23330J-AA-9	DP WORLD PLC SR UNSEC		D		2.B FE	37,510,945	108.8390	41,141,218	37,800,000	37,601,296		9,244			6.850	6.912	JJ	1,287,458	2,589,300	11/19/2015	07/02/2037
23330J-AB-7	DP WORLD PLC SR UNSEC		D		2.B FE	12,765,400	94.6340	12,420,660	13,125,000	12,798,456		6,175			5.625	5.819	MS	196,875	738,281	12/19/2018	09/25/2048
23330J-AC-5	DP WORLD PLC SERIES 144A		D	2	2.B FE	7,868,750	83.0300	6,227,235	7,500,000	7,837,166		(8,320)			4.700	4.389	MS	89,104	352,500	12/16/2020	09/30/2049
235822-AB-9	DANA FINANCING LUX SARL CO.GUARNT		D		3.C FE	4,498,000	99.6960	4,484,342	4,498,000	4,498,000					5.750	5.750	AO	54,601	258,635	03/21/2017	04/15/2025
23636A-BC-4	DANSKE BANK A S SERIES 144A		D	2	1.G FE	20,000,000	98.5420	19,708,416	20,000,000	20,000,000					4.298	4.298	AO	214,900	859,600	03/28/2022	04/01/2028
24820R-AG-3	EQUINOR ASA CO.GUARNT		D	1	1.D FE	4,557,700	106.2440	5,312,217	5,000,000	4,874,848		26,780			6.500	7.246	JD	27,083	325,000	05/18/2001	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251526-CK-3	DEUTSCHE BANK NY		D	2	2.A FE	38,610,481	85.7090	33,426,339	39,000,000	38,678,799		49,320			3.035	3.094	MN	108,501	1,183,650	11/17/2023	05/28/2032
251526-CP-2	DEUTSCHE BANK NY		D	2	2.A FE	20,000,000	95.0490	19,009,704	20,000,000	20,000,000					2.311	2.311	MN	57,775	462,200	11/10/2021	11/16/2027
251526-CT-4	DEUTSCHE BANK NY		D	2	2.C FE	1,891,940	102.9310	2,058,626	2,000,000	1,897,135		4,559			7.079	7.700	FA	55,452	141,580	11/17/2023	02/10/2034
251526-CU-1	DEUTSCHE BANK NY		D	2	2.A FE	18,750,000	104.6430	19,620,483	18,750,000	18,750,000					6.819	6.819	MN	145,614	1,278,563	11/15/2023	11/20/2029
251526-CV-9	DEUTSCHE BANK NY		D	2	2.A FE	20,000,000	101.0660	20,213,138	20,000,000	20,000,000					5.706	5.706	FA	453,310	570,600	02/05/2024	02/08/2028
251526-CY-3	DEUTSCHE BANK NY		D	2	2.A FE	29,609,400	94.7460	28,423,877	30,000,000	29,609,786		386			5.403	5.410	MS	495,275		12/17/2024	09/11/2035
251566-AA-3	DEUTSCHE TELEKOM AG SERIES 144A		D	1	2.A FE	45,770,711	71.5190	29,966,330	41,900,000	45,382,842		(97,977)			3.625	3.126	JJ	675,056	1,518,875	12/14/2020	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.A FE	100,527,634	116.1850	112,873,827	97,150,000	98,475,466		(187,509)			8.750	8.430	JD	377,806	8,500,625	11/20/2008	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO.GUARNT		D		2.A FE	5,134,200	123.9590	6,197,950	5,000,000	5,069,250		(6,345)			9.250	8.990	JD	38,542	462,500	05/24/2002	06/01/2032
25160P-AH-0	DEUTSCHE BANK NY		D	2	2.A FE	8,896,546	95.1190	8,750,987	9,200,000	9,001,208		40,343			2.552	3.308	JJ	113,479	191,400	10/23/2024	01/07/2028
25160P-AN-7	DEUTSCHE BANK NY		D	2	2.A FE	48,800,000	103.0520	50,289,338	48,800,000	48,800,000					7.146	7.146	JJ	1,627,382	3,487,248	07/06/2023	07/13/2027
25243Y-AH-2	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	24,645,150	105.3560	26,338,979	25,000,000	24,785,746		12,257			5.875	5.977	MS	371,267	1,468,750	10/10/2006	09/30/2036
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	21,013,710	89.6100	20,610,281	23,000,000	21,667,009		249,012			2.375	3.701	AO	101,663	546,250	04/19/2022	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	3,711,204	86.3190	3,569,293	4,135,000	3,841,849		49,375			2.000	3.470	AO	14,243	82,700	04/07/2022	04/29/2030
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	13,736,569	81.6590	11,309,815	13,850,000	13,777,266		9,065			2.125	2.203	AO	50,687	294,313	04/27/2020	04/29/2032
25455X-A*-5	DIPLOMA PLC		B		2.B	43,338,000	103.6830	42,960,014	41,434,000	41,434,000				(1,904,000)	4.180	4.178	AO	370,113	1,038,087	02/28/2024	03/20/2031
268317-AK-0	ELECTRICITE DE FRANCE SA SR UNSEC		D		2.A FE	39,415,845	86.3650	35,193,602	40,750,000	39,694,057		32,234			4.875	5.089	JJ	877,398	1,986,563	01/13/2014	01/22/2044
268317-AS-3	ELECTRICITE DE FRANCE SA SR UNSEC		D	1	2.A FE	28,754,950	99.0320	28,719,402	29,000,000	28,977,493		27,990			3.625	3.727	AO	227,771	1,051,250	10/07/2015	10/13/2025
268733-AA-0	ENN CLEAN ENERGY SERIES 144A		D	2	2.C FE	14,051,778	97.3960	13,732,810	14,100,000	14,086,047		9,853			3.375	3.450	MN	64,772	475,875	05/06/2021	05/12/2026
279158-AJ-8	ECOPETROL SA SR UNSEC		D	1	3.A FE	9,715,278	68.8930	7,095,932	10,300,000	9,785,687		10,778			5.875	6.300	MN	55,470	605,125	11/15/2016	05/28/2045
279158-AN-9	ECOPETROL SA		D	1	3.A FE	22,870,094	97.5910	22,519,057	23,075,000	22,948,694		18,867			6.875	7.000	AO	273,214	1,586,406	04/24/2020	04/29/2030
279158-AP-4	ECOPETROL SA		D	1	3.A FE	6,850,000	82.9240	5,680,262	6,850,000	6,850,000					4.625	4.623	MN	51,922	316,813	10/27/2021	11/02/2031
279158-AS-8	ECOPETROL SA		D	1	3.A FE	6,943,090	101.8960	7,132,743	7,000,000	6,950,716		4,040			8.875	9.000	JJ	289,917	621,250	01/10/2023	01/13/2033
279158-AV-1	ECOPETROL SA		D	1	3.A FE	3,977,640	96.4440	3,857,750	4,000,000	3,978,718		1,078			8.375	8.450	JJ	150,750	167,500	01/09/2024	01/19/2036
28249N-AA-9	EIG PEARL HOLDINGS SARL SERIES 144A		D		1.E FE	8,500,000	85.6360	7,279,026	8,500,000	8,500,000					3.545	3.545	FA	101,279	301,325	01/13/2022	08/31/2036
283837-AB-8	EL PUERTO DE LIVERPOOL CO.GUARNT		D	1	2.B FE	9,245,374	99.0320	9,259,455	9,350,000	9,328,452		11,605			3.875	4.012	AO	85,546	362,313	09/29/2016	10/06/2026
29081P-AF-2	EMBOTELLADORA ANDINA SA SERIES 144A		D	1	2.B FE	14,054,229	74.5190	10,563,018	14,175,000	14,065,688		2,501			3.950	3.999	JJ	248,850	559,913	01/15/2020	01/21/2050
29082H-AC-6	EMBRAER NETHERLANDS FINA SERIES 144A		D		2.C FE	2,069,398	102.8240	2,133,602	2,075,000	2,072,200		799			6.950	7.000	JJ	65,697	144,213	09/10/2020	01/17/2028
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A		D	1	2.C FE	5,263,960	104.0010	5,512,064	5,300,000	5,269,950		4,258			7.000	7.125	JJ	157,675	371,000	07/25/2023	07/28/2030
29135E-AA-4	EMIRATES SEMBCORP WATER SR SEC		D		1.G FE	10,000,000	95.2850	9,528,500	10,000,000	10,000,000					4.450	4.450	FA	185,417	445,000	11/29/2017	08/01/2035
29244T-AB-7	ENDESA SA/CAYMAN ISLANDS SR UNSEC		D		2.B FE	6,894,006	103.4720	6,482,497	6,265,000	6,667,121		(21,296)			7.325	6.548	FA	191,213	458,911	11/30/2007	02/01/2037
29245J-AK-8	EMPRESA NACIONAL DEL PET SR UNSEC		D	1	2.C FE	10,606,375	76.9930	8,376,820	10,880,000	10,643,575		5,651			4.500	4.655	MS	145,520	489,600	12/09/2019	09/14/2047
29245J-AL-6	EMPRESA NACIONAL DEL PET SR UNSEC		D	2	2.C FE	9,741,713	98.4500	9,598,875	9,750,000	9,745,765		750			5.250	5.260	MN	78,203	511,875	10/30/2018	11/06/2029
29245J-AM-4	EMPRESA NACIONAL DEL PET SERIES 144A		D	1	2.C FE	1,494,720	85.6500	1,284,750	1,500,000	1,496,263		488			3.450	3.492	MS	15,094	51,750	09/09/2021	09/16/2031
29245V-AB-1	ENTEL CHILE SA SR UNSEC		D	1	2.C FE	24,248,290	99.4870	23,876,954	24,000,000	24,030,645		(27,962)			4.750	4.624	FA	475,000	1,140,000	07/13/2016	08/01/2026
29245V-AE-5	ENTEL CHILE SA SERIES 144A		D	2	2.C FE	4,824,132	82.0770	3,960,229	4,825,000	4,824,177		65			3.050	3.052	MS	43,740	147,163	09/09/2021	09/14/2032
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN SR UNSEC		D	2	3.A FE	24,047,748	89.1260	21,479,356	24,100,000	24,073,305		5,143			4.250	4.277	JJ	463,758	1,024,250	07/12/2019	07/18/2029
29246Q-AB-1	EMPRESA DE TRANSPORTE ME SR UNSEC		D	1	1.G FE	5,618,095	86.8490	4,993,836	5,750,000	5,636,319		2,721			5.000	5.151	JJ	124,583	287,500	01/18/2017	01/25/2047
29247Q-AA-2	EMPRESA DE TRANSMISION SR UNSEC		D		3.A PL	3,775,000	70.9150	2,677,041	3,775,000	3,775,000					5.125	5.125	MN	31,707	193,469	04/25/2019	05/02/2049
29249B-AA-3	ENA MASTER TRUST SERIES 144A		D	1	2.C FE	8,445,250	73.8000	6,162,300	8,350,000	8,429,541		(4,311)			4.000	3.907	MN	38,967	334,000	11/16/2020	05/19/2048
29266M-AE-9	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	2,495,770	106.1210	2,653,037	2,500,000	2,497,940		169			6.750	6.763	MS	49,688	168,750	01/03/2005	09/15/2033
29274F-AF-1	ENEL AMERICAS SA SR UNSEC		D	1	2.B FE	17,959,059	97.7840	17,601,208	18,000,000	17,995,567		(208)			4.000	4.000	AO	132,000	720,000	12/09/2019	10/25/2026
29278D-AA-3	ENEL CHILE SA SR UNSEC		D		2.B FE	24,854,236	98.6810	24,818,237	25,150,000	25,031,203		30,862			4.875	5.026	JD	64,709	1,226,063	06/07/2018	06/12/2028
29278G-AA-6	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	20,319,683	97.1730	20,729,946	21,333,000	20,998,317		129,876			3.625	4.321	MN	77,332	773,321	03/22/2019	05/25/2027
29278G-AF-5	ENEL FINANCE INTL NV CO.GUARNT		D		2.A FE	7,454,080	95.2490	7,619,890	8,000,000	7,777,659		62,171			3.500	4.425	AO	66,111	280,000	03/22/2019	04/06/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AN-8	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	20,032,000	90.4960	18,099,137	20,000,000	20,016,362		(4,618)			1.875	1.850	JJ	176,042	375,000	07/13/2021	07/12/2028
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	57,320,507	83.7070	48,487,299	57,925,000	57,507,541		58,373			2.250	2.370	JJ	611,833	1,303,313	10/15/2021	07/12/2031
29278G-AX-6	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	19,740,200	97.3520	19,470,477	20,000,000	19,794,368		22,114			5.000	5.168	JD	44,444	1,000,000	06/08/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	15,185,100	92.3570	14,315,301	15,500,000	15,192,880		4,575			5.500	5.642	JD	37,889	852,500	01/30/2024	06/15/2052
29286D-AA-3	ENGIE SA SERIES 144A		D	1	2.A FE	8,968,770	100.3130	9,028,151	9,000,000	8,972,832		4,062			5.250	5.330	AO	106,313	236,250	04/03/2024	04/10/2029
29286D-AB-1	ENGIE SA SERIES 144A		D	1	2.A FE	39,547,052	100.0380	39,614,999	39,600,000	39,562,658		15,606			5.625	5.635	AO	501,188	691,875	12/17/2024	04/10/2034
29290W-AA-5	ENERGEAN ISRAEL FINANCE SERIES 144A		D	1	3.C FE	9,675,000	98.1500	9,496,013	9,675,000	9,675,000					8.500	8.500	MS	207,878	1,003,752	06/27/2023	09/30/2033
29336E-AA-1	ENN ENERGY HOLDINGS LTD SERIES 144A		D	1	2.A FE	8,961,120	98.8100	8,892,943	9,000,000	8,980,403		7,630			4.625	4.723	MN	50,875	416,250	05/11/2022	05/17/2027
29441W-AC-9	EQUATE PETROCHEMICAL BV CO.GUARNT		D		2.B FE	30,047,131	97.7830	29,946,044	30,625,000	30,497,767		64,980			4.250	4.488	MN	209,696	1,301,563	11/30/2016	11/03/2026
29446M-AC-6	EQUINOR ASA		D	1	1.D FE	1,919,093	68.3380	1,332,594	1,950,000	1,922,455		702			3.250	3.334	MN	7,570	63,375	11/13/2019	11/18/2049
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A		D	1	4.B FE	11,669,554	93.1650	11,203,104	12,025,000	11,761,723		42,349			5.000	5.504	AO	101,878	596,250	07/10/2024	10/30/2029
302154-BT-5	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	1,492,245	99.8770	1,498,155	1,500,000	1,499,952		880			2.875	2.935	JJ	19,167	43,125	01/12/2015	01/21/2025
302154-CC-1	EXPORT-IMPORT BANK KOREA SR UNSEC		D		1.C FE	4,989,500	97.2280	4,861,410	5,000,000	4,998,358		1,137			2.625	2.649	MN	12,760	131,250	05/18/2016	05/26/2026
30216J-AA-3	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	35,143,928	97.6080	34,895,025	35,750,000	35,621,483		76,308			3.375	3.608	FA	489,328	1,206,563	02/11/2019	08/05/2026
30216J-AC-9	EXPORT-IMPORT BK INDIA SR UNSEC		D		2.C FE	19,963,800	96.6180	19,323,526	20,000,000	19,987,315		3,800			3.875	3.897	FA	322,917	775,000	01/25/2018	02/01/2028
30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A		D	1	3.A FE	14,001,811	98.7790	13,893,247	14,065,000	14,013,829		5,390			6.125	6.187	AO	181,868	861,481	11/16/2023	04/15/2032
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC		D		3.A FE	8,155,210	95.0000	7,904,190	8,320,200	8,238,938		8,032			6.750	7.000	JJ	258,966	558,493	06/30/2016	01/15/2034
33938E-AU-1	FLEX LTD SR UNSEC		D	1	2.C FE	16,132,753	99.8170	15,749,201	15,778,000	15,785,837		(48,586)			4.750	4.432	JD	33,309	749,455	10/14/2016	06/15/2025
33938X-AB-1	FLEX LTD		D	1	2.C FE	27,928,700	97.5170	24,379,283	25,000,000	26,681,220		(300,207)			4.875	3.418	MN	165,885	1,218,750	04/29/2022	05/12/2030
33938X-AC-9	FLEX LTD		D	1	2.C FE	19,923,400	98.5660	19,713,273	20,000,000	19,984,006		14,189			3.750	3.826	FA	312,500	750,000	05/08/2020	02/01/2026
344045-AA-7	FLUTTER TREASURY DAC SERIES 144A		D	1	2.C FE	6,066,868	101.4680	6,154,028	6,065,000	6,066,668		(200)			6.375	6.364	AO	81,625	178,286	07/10/2024	04/29/2029
345409-AC-0	FORD OTOMOTIV SANAYI AS SERIES 144A		D	2	3.B FE	10,000,000	100.2500	10,025,000	10,000,000	10,000,000					7.125	7.125	AO	130,625	356,250	04/18/2024	04/25/2029
35177P-AL-1	ORANGE SA SR UNSEC		D	1	2.A FE	50,583,984	119.0510	59,525,656	50,000,000	50,247,957		(30,407)			9.000	8.892	MS	1,500,000	4,625,000	02/15/2002	03/01/2031
358070-AB-6	FRESNILLO PLC SERIES 144A		D	1	2.B FE	9,828,174	71.2120	6,747,352	9,475,000	9,798,729		(7,831)			4.250	4.028	AO	99,553	402,688	12/15/2020	10/02/2050
36165R-AC-9	GCC SAB DE CV SERIES 144A		D		2.C FE	6,424,229	85.0730	5,465,924	6,425,000	6,424,994		1			3.614	3.614	AO	45,795	232,200	01/10/2022	04/20/2032
36321P-AC-4	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	10,000,000	75.3440	7,534,410	10,000,000	10,000,000					3.250	3.250	MS	82,153	325,000	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A		D		1.C FE	8,997,401	78.9990	7,107,844	8,997,401	8,997,401					2.940	2.939	MS	66,866	264,524	02/09/2021	09/30/2040
368266-AA-0	GAZPROM -GAZ CAPITAL SA SR UNSEC		D		5.C Z	3,850,000	75.0000	8,250,000	11,000,000	3,850,000					8.625	24.681	AO			05/07/2004	04/28/2034
368266-AH-5	GAZPROM -GAZ CAPITAL SA SR UNSEC		D	1	5.C Z	2,600,000	77.5000	6,200,000	8,000,000	2,600,000					7.288	22.503	FA	218,640	583,040	08/08/2007	08/16/2037
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A		D	1	2.B FE	9,867,800	85.1980	8,519,777	10,000,000	9,913,147		12,505			2.980	3.135	MS	85,261	298,000	03/11/2021	03/18/2031
39541E-AA-1	GREENSAIF PIPELINES BIDC SERIES 144A		D		1.E FE	6,250,000	100.1570	6,259,792	6,250,000	6,250,000					6.129	6.129	FA	136,200	383,063	02/09/2023	02/23/2038
400131-AH-1	GRUMA SAB DE CV SERIES 144A		D	1	2.A FE	1,500,000	97.1830	1,457,745	1,500,000	1,500,000					5.390	5.390	JD	4,941		12/04/2024	12/09/2034
400131-AJ-7	GRUMA SAB DE CV SERIES 144A		D	1	2.A FE	1,500,000	94.5000	1,417,500	1,500,000	1,500,000					5.761	5.761	JD	5,281		12/04/2024	12/09/2054
40049J-AV-9	GRUPO TELEVISA SAB SR UNSEC		D	1	2.C FE	21,328,362	99.7620	21,689,201	21,741,000	21,733,208		36,056			6.625	6.802	MS	412,098	1,440,341	09/01/2005	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.C FE	5,463,500	90.4760	4,523,800	5,000,000	5,345,908		(13,954)			6.625	5.924	JJ	152,743	331,250	10/09/2013	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB SR UNSEC		D	1	2.C FE	25,695,192	72.1160	19,290,906	26,750,000	25,879,742		23,082			5.000	5.261	MN	178,333	1,337,500	12/03/2015	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB SR UNSEC		D	1	2.C FE	2,584,010	98.3360	2,556,743	2,600,000	2,597,972		1,793			4.625	4.700	JJ	50,438	120,250	11/19/2015	01/30/2026
40049J-BC-0	GRUPO TELEVISA SAB SR UNSEC		D	1	2.C FE	5,925,144	83.9330	4,931,053	5,875,000	5,918,805		(1,064)			6.125	6.061	JJ	150,934	359,844	11/24/2015	01/31/2046
40052V-AD-6	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2.A FE	9,820,500	86.3070	8,630,662	10,000,000	9,856,482		4,279			4.875	4.991	JD	5,417	487,500	06/24/2014	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV SR UNSEC		D	1	2.A FE	11,636,040	82.6350	9,916,200	12,000,000	11,644,711		6,478			4.700	4.911	MN	79,900	564,000	03/07/2024	11/10/2047
40052V-AG-9	GRUPO BIMBO SAB DE CV SERIES 144A		D		2.A FE	8,752,480	73.8500	8,123,495	11,000,000	8,786,412		33,932			4.000	5.500	MS	140,556	220,000	03/07/2024	09/06/2049
40052X-AB-6	GRUPO INVERSIONES SURAME SR UNSEC		D	1	3.A FE	14,829,900	98.6220	14,793,237	15,000,000	14,971,712		20,012			5.500	5.650	AO	142,083	881,250	04/26/2016	04/29/2026
40053X-AA-7	GRUPO ENERGIA BOGOTA SERIES 144A		D	1	2.B FE	2,970,780	95.3600	2,860,803	3,000,000	2,982,538		2,773			4.875	5.000	MN	18,688	146,250	05/12/2020	05/15/2030
404280-AU-3	HSBC HOLDINGS PLC SUBORD		D		2.A FE	4,962,450	99.6180	4,980,893	5,000,000	4,997,117		4,423			4.250	4.344	FA	78,507	212,500	10/05/2015	08/18/2025
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	572,970	98.8730	568,520	575,000	574,667		228			3.900	3.943	MN	2,243	22,425	05/18/2016	05/25/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-BH-1	HSBC HOLDINGS PLC SUBORD		D		2.A FE	37,780,306	98.9680	37,286,110	37,675,000	37,698,484		(11,682)			4.375	4.340	MN	173,985	1,648,281	11/18/2016	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC SR UNSEC		D	1	1.G FE	14,875,000	97.8930	14,561,562	14,875,000	14,875,000					4.041	4.041	MS	180,330	601,099	03/06/2017	03/13/2028
404280-CY-3	HSBC HOLDINGS PLC		D	1	1.G FE	50,000,000	84.3660	42,183,094	50,000,000	50,000,000					2.871	2.871	MN	155,513	1,435,500	11/15/2021	11/22/2032
404280-DJ-5	HSBC HOLDINGS PLC		D		2.A FE	3,340,032	106.6970	3,200,898	3,000,000	3,280,087		(27,194)			7.350	5.857	MN	20,825	220,500	09/13/2022	11/27/2032
404280-DW-6	HSBC HOLDINGS PLC		D	1	1.G FE	3,697,874	105.6420	3,591,813	3,400,000	3,695,547		(2,327)			6.332	5.469	MS	66,978		10/23/2024	03/09/2044
41135U-AB-1	HANWHA LIFE INSURANCE SERIES 144A		D	2	2.A FE	6,000,000	95.9180	5,755,101	6,000,000	6,000,000					3.379	3.379	FA	82,786	202,740	01/24/2022	02/04/2032
423012-AE-3	HEINEKEN NV SR UNSEC		D	1	2.A FE	28,628,444	81.4440	24,928,298	30,608,000	28,963,840		59,898			4.000	4.441	AO	306,080	1,224,320	04/22/2022	10/01/2042
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	36,456,068	96.2510	35,080,430	36,447,000	36,455,160		(3,813)			3.500	3.489	JJ	538,606	1,275,645	03/26/2019	01/29/2028
423012-AG-8	HEINEKEN NV SR UNSEC		D	1	2.A FE	48,899,969	83.6390	38,871,042	46,475,000	48,527,842		(58,593)			4.350	4.042	MS	516,647	2,021,663	10/25/2017	03/29/2047
438127-AC-6	HONDA MOTOR CO LTD		D	1	1.G FE	30,000,000	86.7020	26,010,702	30,000,000	30,000,000					2.967	2.967	MS	274,448	890,100	03/03/2022	03/10/2032
44920U-AL-2	HYUNDAI CAPITAL SERVICES SR UNSEC		D		1.G FE	12,376,875	96.6720	12,084,014	12,500,000	12,464,383		14,809			3.625	3.744	FA	154,818	453,125	08/21/2017	08/29/2027
44920U-AS-7	HYUNDAI CAPITAL SERVICES SERIES 144A		D		1.G FE	3,715,278	99.0790	3,690,700	3,725,000	3,724,085		3,061			2.125	2.209	JJ	34,521	79,156	01/18/2022	04/24/2025
44963B-AD-0	IHO VERWALTUNGS GMBH SR SEC		D	2	3.B FE	180,000	96.1740	192,347	200,000	183,357		3,020			6.375	8.706	MN	1,629	12,750	11/16/2023	05/15/2029
449691-AC-8	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	5,162,500	101.3370	5,066,853	5,000,000	5,064,069		(33,003)			7.000	6.230	AO	73,889	350,000	10/22/2021	10/15/2028
449691-AG-9	ILIAD HOLDING SAS SERIES 144A		D	1	4.A FE	200,000	100.5060	201,012	200,000	200,000					7.000	6.998	AO	1,089		11/19/2024	04/15/2032
45112E-AG-4	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	19,190,763	98.8530	19,177,560	19,400,000	19,368,489		24,912			4.000	4.139	MS	222,022	776,000	11/21/2016	03/18/2026
45112E-AH-2	ICICI BANK LTD/DUBAI SR UNSEC		D		2.C FE	65,873,178	96.9590	64,332,140	66,350,000	66,184,844		51,417			3.800	3.890	JD	119,061	2,521,300	04/05/2018	12/14/2027
456472-AB-5	INDUSTRIAS PENOLES SAB D SR UNSEC		D	2	2.B FE	9,865,989	93.8990	9,155,142	9,750,000	9,811,144		(13,365)			4.150	3.985	MS	122,511	404,625	07/30/2020	09/12/2029
456837-AH-6	ING GROEP NV SR UNSEC		D		1.G FE	30,308,478	98.2580	29,231,632	29,750,000	29,945,053		(84,437)			3.950	3.638	MS	300,310	1,175,125	06/03/2020	03/29/2027
456837-AM-5	ING GROEP NV SR UNSEC		D		1.G FE	47,908,340	98.1470	47,110,613	48,000,000	47,961,338		9,253			4.550	4.574	AO	539,933	2,184,000	01/24/2019	10/02/2028
456837-AQ-6	ING GROEP NV SR UNSEC		D		1.G FE	26,790,656	96.0330	25,664,859	26,725,000	26,756,297		(6,610)			4.050	4.020	AO	246,538	1,082,363	04/11/2019	04/09/2029
456837-AW-3	ING GROEP NV		D	1	1.G FE	20,065,750	86.0460	16,778,964	19,500,000	19,881,026		(56,385)			2.727	2.287	AO	132,941	531,765	08/17/2021	04/01/2032
456837-BB-8	ING GROEP NV		D	2	1.G FE	1,879,900	97.9530	1,959,059	2,000,000	1,903,392		21,167			4.017	5.354	MS	20,755	80,340	11/17/2023	03/28/2028
456837-BH-5	ING GROEP NV		D	2	1.G FE	10,428,072	103.5290	10,767,028	10,400,000	10,428,138		(28)			6.114	6.072	MS	194,289	599,172	10/23/2024	09/11/2034
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	23,910,916	100.0010	23,755,157	23,755,000	23,781,389		(24,990)			4.625	4.512	JJ	534,075	1,098,669	02/12/2019	01/06/2026
456873-AC-2	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	1	2.A FE	28,731,029	87.9870	23,923,650	27,190,000	28,440,673		(41,320)			4.650	4.296	MN	210,723	1,264,335	11/09/2016	11/01/2044
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	2	2.A FE	7,081,653	95.9030	6,881,074	7,175,000	7,115,241		12,780			3.800	4.017	MS	75,736	272,650	04/13/2022	03/21/2029
456873-AF-5	INGERSOLL RAND LUX FINAN		D	1	2.A FE	8,327,978	85.7780	7,358,933	8,579,000	8,341,729		5,191			4.500	4.692	MS	107,238	386,055	04/21/2022	03/21/2049
458652-AB-0	INTERCORP PERU LTD SR UNSEC		D	2	2.C FE	9,762,357	90.1910	8,951,499	9,925,000	9,842,032		16,000			3.875	4.075	FA	145,291	384,594	07/25/2019	08/15/2029
45866E-AA-5	INTERCORP FIN SER INC SR UNSEC		D	1	3.A FE	12,462,385	95.2590	12,121,713	12,725,000	12,636,548		28,987			4.125	4.391	AO	104,981	524,906	04/11/2018	10/19/2027
460599-AD-5	INTERNATIONAL GAME TECH SR SEC		D	2	3.A FE	9,600,000	100.6320	9,660,662	9,600,000	9,600,000					6.250	6.250	JJ	276,667	600,000	09/17/2018	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.A FE	39,478,320	97.5560	40,183,117	41,190,000	39,998,061		225,275			5.250	6.000	JJ	997,141	2,162,475	10/20/2022	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.A FE	2,950,000	98.3180	2,900,390	2,950,000	2,950,000					4.125	4.125	AO	25,690	121,688	03/16/2021	04/15/2026
461127-E*-9	INTERTEK FINANCE PLC C-SR-UNSEC		D		2.A	15,000,000	98.1270	14,719,050	15,000,000	15,000,000					4.050	4.049	AO	148,500	607,500	10/03/2014	10/03/2026
46115H-BB-2	INTESA SANPAOLO SPA SR UNSEC		D		2.A FE	34,925,100	96.5900	33,806,461	35,000,000	34,978,195		8,031			3.875	3.901	JJ	629,149	1,356,250	07/10/2017	07/14/2027
46115H-BD-8	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	2,480,350	95.6960	2,392,404	2,500,000	2,493,212		2,069			3.875	3.971	JJ	45,477	96,875	01/05/2018	01/12/2028
46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	13,592,450	104.5540	14,219,380	13,600,000	13,593,313		573			6.625	6.633	JD	27,531	901,136	06/12/2023	06/20/2033
46115H-CD-7	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	26,623,617	108.1890	28,832,349	26,650,000	26,625,681		1,892			7.200	7.214	MN	175,890	1,918,800	11/20/2023	11/28/2033
46115H-CF-2	INTESA SANPAOLO SPA SERIES 144A		D		2.B FE	49,885,000	111.7390	55,869,430	50,000,000	49,886,122		1,028			7.800	7.820	MN	357,500	3,900,000	11/20/2023	11/28/2053
46128M-AJ-0	INVERSIONES CMPC SA CO.GUARNT		D		2.B FE	33,265,298	98.0520	32,602,433	33,250,000	33,262,601		(5,402)			4.375	4.357	AO	351,549	1,454,688	10/31/2019	04/04/2027
46128M-AN-1	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	7,787,130	91.6850	7,151,400	7,800,000	7,792,909		1,253			3.850	3.870	JJ	140,140	300,300	01/08/2020	01/13/2030
46128M-AQ-4	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	11,118,576	85.0280	9,523,185	11,200,000	11,146,153		7,695			3.000	3.085	AO	79,333	336,000	03/31/2021	04/06/2031
46128M-AS-0	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	10,581,305	100.2730	10,538,704	10,510,000	10,572,990		(5,694)			6.125	6.032	JD	14,305	643,738	06/26/2023	06/23/2033
46128M-AT-8	INVERSIONES CMPC SA SERIES 144A		D	1	2.B FE	9,855,992	100.6340	9,862,149	9,800,000	9,853,231		(2,761)			6.125	6.043	FA	208,420	300,125	03/18/2024	02/26/2034
46132F-AD-2	INVESCO FINANCE PLC		D		2.A FE	5,410,200	98.9540	4,947,676	5,000,000	5,079,712		(75,121)			3.750	2.188	JJ	86,458	187,500	06/03/2020	01/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465077-AL-9	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.A FE	35,687,635	95.7050	34,501,653	36,050,000	35,906,163		35,933			4.250	4.370	FA	583,059	1,532,125	02/12/2018	08/14/2028
46507V-AB-8	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.B FE	13,671,870	105.5810	15,837,105	15,000,000	14,662,006		96,278			7.750	8.629	JD	51,667	1,162,500	05/22/2003	12/15/2027
46507W-AB-6	ISRAEL ELECTRIC CORP LTD SR SEC		D		2.B FE	9,792,551	105.5810	8,974,360	8,500,000	8,791,895		(87,105)			7.750	6.454	JD	29,278	658,750	08/10/2005	12/15/2027
47032F-AB-5	JAMES HARDIE INTL FIN CO.GUARNT		D	1	3.A FE	23,650,500	97.2940	22,815,347	23,450,000	23,458,642		(30,445)			5.000	4.864	JJ	540,653	1,172,500	07/18/2018	01/15/2028
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A		D	1	3.A FE	33,784,684	94.2870	34,834,436	36,945,000	34,661,787		479,253			4.375	6.114	JJ	745,314	1,616,344	11/16/2023	01/15/2029
47837R-AA-8	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	24,043,750	83.7820	20,945,551	25,000,000	24,367,534		103,113			1.750	2.225	MS	128,819	437,500	10/08/2021	09/15/2030
47837R-AD-2	JOHNSON CONTROLS TYCO FI		D	1	2.B FE	39,501,100	82.5470	33,018,730	40,000,000	39,652,782		47,643			2.000	2.139	MS	233,333	800,000	09/30/2021	09/16/2031
479142-D#-5	JOHNSON MATTHEY PLC SR-UNSEC		B		1.G YE	29,015,492	97.1790	27,981,430	28,793,700	28,793,700				(523,250)	2.540	2.540	JD	24,379	737,202	12/19/2018	12/19/2025
479142-E#-4	JOHNSON MATTHEY PLC SR-UNSEC		D		2.A	30,000,000	97.8350	29,350,500	30,000,000	30,000,000					3.970	3.970	AO	248,125	1,191,000	04/16/2020	04/16/2027
479142-E@-6	JOHNSON MATTHEY PLC SR-UNSEC		D		2.A	35,000,000	99.6670	34,883,450	35,000,000	35,000,000					3.790	3.790	AO	276,354	1,326,500	04/16/2020	04/16/2025
48126P-AA-0	KAZMUNAYGAS NATIONAL CO SERIES 144A		D		2.B FE	2,500,000	82.7840	2,069,593	2,500,000	2,500,000					3.500	3.500	AO	18,715	87,500	10/06/2020	04/14/2033
48268K-AG-6	KT CORP SERIES 144A		D		1.G FE	7,966,833	99.4050	7,932,508	7,980,000	7,977,260		4,515			4.000	4.059	FA	133,000	319,200	08/01/2022	08/08/2025
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.B FE	9,600,000	97.2500	9,336,000	9,600,000	9,600,000					5.375	5.375	AO	96,033	516,000	04/17/2018	04/24/2030
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SR UNSEC		D		2.B FE	5,222,514	92.8750	4,899,156	5,275,000	5,227,196		833			6.375	6.450	AO	62,586	336,281	04/17/2018	10/24/2048
48668N-AA-9	KAZTRANSGAS JSC CO.GUARNT		D		3.A FE	17,664,423	95.4950	16,902,544	17,700,000	17,688,703		3,818			4.375	4.400	MS	204,349	774,375	09/19/2017	09/26/2027
49374J-AD-5	KIA CORP SERIES 144A		D		1.G FE	7,238,989	95.7910	6,968,802	7,275,000	7,259,113		7,172			2.750	2.857	FA	76,135	200,063	02/08/2022	02/14/2027
49647Q-AA-6	KINGSTON AIRPORT REV FIN SERIES 144A		D	1	3.C FE	4,623,566	100.4500	4,645,813	4,625,000	4,623,699		133			6.750	6.750	JD	77,180		09/25/2024	12/15/2036
49836A-AA-2	KLABIN AUSTRIA GMBH CO.GUARNT		D	2	3.A FE	5,180,500	97.5640	5,073,316	5,200,000	5,190,338		1,954			5.750	5.800	AO	73,089	299,000	03/27/2019	04/03/2029
49836A-AB-0	KLABIN AUSTRIA GMBH SERIES 144A		D	1	3.A FE	1,171,500	101.2600	1,113,863	1,100,000	1,167,007		(1,166)			7.000	6.493	AO	18,822	77,000	07/28/2020	04/03/2049
50050G-AN-8	KOOKMIN BANK SERIES 144A		D		2.A FE	7,925,610	85.0980	6,807,846	8,000,000	7,952,206		7,478			2.500	2.611	MN	31,667	200,000	05/04/2021	11/04/2030
500630-CG-1	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	9,985,700	98.9750	9,897,471	10,000,000	9,998,829		1,620			3.375	3.392	MS	98,438	337,500	09/09/2015	09/16/2025
500631-AH-9	KOREA ELECTRIC POWER SR UNSEC		D		1.C FE	14,165,800	104.3840	15,657,572	15,000,000	14,864,366		58,103			7.000	7.477	FA	437,500	1,050,000	05/12/1999	02/01/2027
500631-AW-6	KOREA ELECTRIC POWER CO SERIES 144A		D		1.C FE	3,744,263	98.2710	3,685,175	3,750,000	3,747,045		1,126			4.000	4.034	JD	7,083	150,000	06/07/2022	06/14/2027
500631-AY-2	KOREA ELECTRIC POWER CO SERIES 144A		D		1.C FE	7,465,650	101.4600	7,609,523	7,500,000	7,478,399		5,893			5.500	5.598	AO	97,396	412,500	09/29/2022	04/06/2028
50063A-AA-4	KOREA ELECTRIC POWER BANK GTD.		D		1.C FE	869,300	104.7760	1,047,759	1,000,000	973,613		8,880			6.750	7.899	FA	28,125	67,500	02/09/1998	08/01/2027
50064Y-AQ-6	KOREA HYDRO & NUCLEAR PO SERIES 144A		D		1.C FE	6,954,850	98.8320	6,918,215	7,000,000	6,975,570		8,792			4.250	4.395	JJ	127,264	297,500	07/20/2022	07/27/2027
50177W-A*-2	LBC TANK TERMINALS HOLDINGS NE		D		2.C PL	31,333,333	94.3840	29,573,653	31,333,333	31,333,333					4.680	4.678	MN	219,960	1,490,840	10/25/2021	10/27/2029
501976-AA-4	KNORR-BREMSE SR-SEC		D		1.G	61,285,640	79.4780	48,708,601	61,285,640	61,285,640					3.100	3.120	MON	110,825	1,899,855	04/12/2021	11/10/2041
50247V-AB-5	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	9,215,380	90.8350	8,629,313	9,500,000	9,275,683		6,866			5.250	5.454	JJ	229,979	498,750	07/11/2013	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV CO.GUARNT		D	1	2.B FE	29,649,300	85.9450	25,783,447	30,000,000	29,723,344		8,493			4.875	4.950	MS	430,625	1,462,500	02/25/2014	03/15/2044
530371-AA-1	LIBERTY COSTA RICA SR SF SERIES 144A		D	2	4.A FE	10,000,000	106.7000	10,670,000	10,000,000	10,000,000					10.875	10.875	JJ	501,458	1,087,500	01/11/2023	01/15/2031
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC		D		2.C FE	7,951,771	91.4430	7,271,314	7,951,771	7,951,771					4.350	4.374	JAJO	82,632	345,902	07/18/2019	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC		D		2.C FE	8,599,996	98.1520	8,441,035	8,599,996	8,599,996					4.737	4.765	JAJO	91,661	407,382	03/11/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC		D		2.C FE	6,832,635	98.0990	6,702,740	6,832,635	6,832,635					4.737	4.765	JAJO	72,824	323,662	03/11/2019	04/10/2033
536576-AD-3	LISTRINDO CAPITAL BV CO.GUARNT		D	1	3.A FE	16,194,395	98.7200	16,794,308	17,012,000	16,785,045		121,214			4.950	5.768	MS	250,289	842,094	03/25/2020	09/14/2026
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.G FE	40,000,000	96.0780	38,431,340	40,000,000	40,000,000					3.574	3.574	MN	214,440	1,429,600	10/31/2017	11/07/2028
539439-AX-7	LLOYDS BANKING GROUP PLC		D	2	1.G FE	1,856,232	101.8600	1,833,473	1,800,000	1,853,336		(2,896)			5.871	4.852	MS	33,758		10/23/2024	03/06/2029
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	2	1.G FE	2,005,374	95.6550	2,008,764	2,100,000	2,027,943		22,569			1.627	7.722	MN	4,745	17,084	10/23/2024	05/11/2027
552081-AM-3	LYONDELLBASELL IND NV SR UNSEC		D	1	2.B FE	10,671,301	78.7950	8,549,277	10,850,000	10,690,235		2,364			4.625	4.717	FA	174,240	501,813	02/26/2015	02/26/2055
55377X-AB-2	MTN MAURITIUS INVSTMENTS CO.GUARNT		D	1	3.C FE	22,760,500	100.7500	22,920,625	22,750,000	22,752,840		(1,464)			6.500	6.492	AO	320,396	1,478,750	06/28/2018	10/13/2026
556079-AD-3	MACQUARIE BANK LTD SERIES 144A		D	2	2.A FE	15,000,000	85.5010	12,825,213	15,000,000	15,000,000					3.052	2.873	MS	150,057	457,800	02/23/2021	03/03/2036
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	52,082,003	84.7470	43,822,846	51,710,000	51,964,414		(35,745)			2.691	2.608	JD	30,923	1,391,516	08/27/2021	06/23/2032
55608J-AK-4	MACQUARIE GROUP LTD SR UNSEC		D	1	1.F FE	25,250,000	96.4500	24,353,647	25,250,000	25,250,000					3.763	3.763	MN	87,098	950,158	11/20/2017	11/28/2028
55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC		D	2	1.F FE	20,000,000	99.2320	19,846,497	20,000,000	20,000,000					5.033	5.033	JJ	464,154	1,006,600	10/04/2018	01/15/2030
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	25,000,000	84.4760	21,118,949	25,000,000	25,000,000					2.871	2.657	JJ	332,956	717,750	10/06/2021	01/14/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55608J-BC-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.F FE	20,000,000	97.7680	19,553,609	20,000,000	20,000,000					4.098	4.098	JD	22,767	819,600	03/15/2022	06/21/2028
56068T-AD-9	MAJAPAHIT HOLDING BV CO.GUARNT		D		2.B FE	675,000	118.8880	1,783,325	1,500,000	768,631		15,623			7.875	17.674	JD	984	118,125	12/31/2008	06/29/2037
58507L-BC-2	MEDTRONIC GLOBAL HLDINGS		D	1	1.G FE	880,965	95.5390	859,850	900,000	881,330		365			4.500	4.808	MS	10,238		10/23/2024	03/30/2033
59284B-AE-8	MEXICHEM SAB DE CV CO.GUARNT		D	1	2.C FE	17,385,350	83.9870	15,117,671	18,000,000	17,443,976		12,318			5.875	6.145	MS	305,500	1,057,500	03/11/2024	09/17/2044
59284M-AA-2	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	3,497,511	97.7550	3,413,592	3,492,000	3,492,503		(731)			4.250	4.228	AO	25,147	148,410	09/23/2016	10/31/2026
59284M-AB-0	MEXICO CITY ARPT TRUST SR SEC		D	1	2.C FE	7,670,873	79.9520	6,137,081	7,676,000	7,673,967		(7)			5.500	5.501	AO	71,536	422,180	12/13/2021	10/31/2046
59284M-AC-8	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	14,094,224	93.6250	13,129,970	14,024,000	14,062,468		(12,124)			3.875	3.776	AO	92,081	543,430	12/15/2020	04/30/2028
59284M-AD-6	MEXICO CITY ARPT TRUST SR SEC		D	2	2.C FE	15,826,256	80.4300	12,647,599	15,725,000	15,822,040		(2,312)			5.500	5.451	JJ	362,767	864,875	10/12/2021	07/31/2047
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A		D		3.B FE		0.0000								4.875	0.000	JAJO		12,181		01/15/2028
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC		D	1	3.C FE	12,819,375	96.3730	12,750,123	13,230,000	12,921,840		85,849			5.125	5.953	JJ	312,651	678,038	12/06/2023	01/15/2028
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC		D	2	3.C FE	4,639,050	98.3760	4,736,782	4,815,000	4,680,973		25,366			6.250	7.003	MS	80,250	300,938	12/07/2023	03/25/2029
600814-AR-8	MILLICON INTL CELLULAR SERIES 144A		D	1	3.C FE	15,768,066	87.6330	14,660,941	16,730,000	15,893,482		88,756			4.500	5.328	AO	133,840	752,850	12/19/2022	04/27/2031
600814-AS-6	MILLICON INTL CELLULAR SERIES 144A		D	1	3.C FE	4,150,000	100.1500	4,156,225	4,150,000	4,150,000					7.375	7.375	AO	75,665	153,031	03/26/2024	04/02/2032
602736-AA-8	MINEJESA CAPITAL BV SR SEC		D		2.C FE	11,144,284	96.3970	10,378,554	10,766,490	10,943,350		(29,642)			4.625	3.993	FA	195,030	497,950	03/10/2021	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV SR SEC		D		2.C FE	8,000,000	92.9820	7,438,592	8,000,000	8,000,000					5.625	5.625	FA	176,250	450,000	08/03/2017	08/10/2037
603051-AA-1	MINERAL RESOURCES LTD SERIES 144A		D	2	3.C FE	372,949	100.3980	376,492	375,000	373,573		557			8.125	8.308	MN	5,078	30,469	11/16/2023	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	249,695	102.2320	255,580	250,000	249,732		26			8.000	8.013	MN	3,333	20,000	11/29/2023	11/01/2027
603051-AD-5	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	44,708,959	102.0060	45,479,219	44,585,000	44,660,801		(19,194)			8.500	8.440	MN	631,621	3,789,725	11/16/2023	05/01/2030
603051-AE-3	MINERAL RESOURCES LTD SERIES 144A		D	1	3.C FE	13,306,770	104.9170	13,959,211	13,305,000	13,306,324		(404)			9.250	9.246	AO	307,678	1,223,875	11/16/2023	10/01/2028
60475D-AB-7	MISC CAPITAL TWO LABUAN SERIES 144A		D	2	2.B FE	5,429,536	97.2530	5,295,412	5,445,000	5,437,648		3,062			3.750	3.813	AO	48,211	204,188	03/30/2022	04/06/2027
606822-AN-4	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,500,000	97.9240	2,448,110	2,500,000	2,500,000					3.677	3.677	FA	32,940	91,925	02/15/2017	02/22/2027
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	97.5420	2,926,269	3,000,000	3,000,000					3.961	3.961	MS	39,280	118,830	02/26/2018	03/02/2028
606822-BE-3	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	15,000,000	89.9820	13,497,278	15,000,000	15,000,000					4.153	4.153	MS	197,268	622,950	02/26/2019	03/07/2039
606822-BK-9	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	30,150,000	83.8840	25,290,964	30,150,000	30,150,000					3.751	3.751	JJ	512,058	1,130,927	07/11/2019	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,000,000	92.7670	1,855,335	2,000,000	2,000,000					3.195	3.195	JJ	28,933	63,900	07/11/2019	07/18/2029
606822-BU-7	MITSUBISHI UFJ FIN GRP		D		1.G FE	50,350,000	85.5100	43,054,289	50,350,000	50,350,000					2.048	2.048	JJ	469,754	1,031,168	07/13/2020	07/17/2030
606822-BX-1	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	25,500,000	83.6010	21,318,247	25,500,000	25,500,000					2.309	2.308	JJ	263,322	588,795	07/12/2021	07/20/2032
606822-CB-8	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	20,250,000	84.3480	17,080,433	20,250,000	20,250,000					2.494	2.494	AO	109,424	505,035	10/05/2021	10/13/2032
606822-CG-7	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	15,000,000	94.0730	14,110,892	15,000,000	15,000,000					4.315	4.315	AO	129,450	647,250	04/11/2022	04/19/2033
60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	39,600,000	97.2280	38,502,340	39,600,000	39,600,000					4.254	4.254	MS	514,734	1,684,584	09/05/2018	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC		D	2	1.G FE	35,000,000	91.6450	32,075,684	35,000,000	35,000,000					3.153	3.153	JJ	505,794	1,103,550	07/09/2019	07/16/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP		D	2	1.G FE	50,000,000	85.4470	42,723,747	50,000,000	50,000,000					2.201	2.166	JJ	525,794	1,100,500	07/06/2020	07/10/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP		D		2.B FE	14,300,000	83.6590	11,963,254	14,300,000	14,300,000					2.564	2.564	MS	109,996	366,652	09/08/2021	09/13/2031
60687Y-DE-6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	10,000,000	101.2150	10,121,451	10,000,000	10,000,000					5.579	5.579	MN	54,240	418,425	02/20/2024	05/26/2035
62582P-AA-8	MUNICH RE SERIES 144A		D	2	1.F FE	23,000,000	101.7240	23,396,428	23,000,000	23,000,000					5.875	5.872	MN	142,632	1,351,250	05/18/2022	05/23/2042
62854A-AN-4	MYLAN NV CO.GUARNT		D	1	2.C FE	75,118,628	98.4110	72,667,032	73,840,000	74,026,337		(154,565)			3.950	3.726	JD	129,630	2,916,680	02/01/2017	06/15/2026
62856R-AD-7	MYRIAD INTL HOLDINGS BV CO.GUARNT		D	1	2.B FE	4,918,750	98.0650	4,903,260	5,000,000	4,973,547		9,632			4.850	5.077	JJ	117,882	242,500	06/28/2018	07/06/2027
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACT Senior Secured Bond		D		4.B FE	63,531,248	96.2280	69,471,088	72,194,600	68,687,029		2,125,880			4.750	8.273	JD	9,526	5,143,405	06/01/2022	06/30/2026
62878U-2B-7	NBN CO LTD SERIES 144A		D	1	1.D FE	43,977,120	86.4190	38,024,154	44,000,000	43,984,805		2,176			2.625	2.631	MN	179,667	1,155,000	04/26/2021	05/05/2031
62954H-AJ-7	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,401,051	84.1840	4,209,183	5,000,000	4,539,361		54,538			2.650	4.158	FA	50,056	132,500	05/16/2022	02/15/2032
62954H-AU-2	NXP BV NXP FDG NXP USA		D		2.A FE	34,905,067	73.0740	25,301,856	34,625,000	34,875,488		(11,654)			3.250	3.192	MN	156,293	1,125,313	05/16/2022	05/11/2041
62954H-AW-8	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,697,606	99.3090	4,667,546	4,700,000	4,699,726		813			2.700	2.718	MN	21,150	126,900	05/16/2022	05/01/2025
62954H-AY-4	NXP BV NXP FDG NXP USA		D		2.A FE	3,318,114	91.8530	3,054,099	3,325,000	3,320,211		806			3.400	3.430	MN	18,842	113,050	05/16/2022	05/01/2030
62954H-AZ-1	NXP BV NXP FDG NXP USA		D	1	2.A FE	9,997,784	98.6300	9,862,967	10,000,000	9,999,261		482			3.875	3.880	JD	13,993	387,500	05/16/2022	06/18/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62954H-BA-5	NXP BV NXP FDG NXP USA		D	1	2.A FE	4,968,148	85.2490	4,262,443	5,000,000	4,976,709		3,332			2.500	2.580	MN	17,361	125,000	05/16/2022	05/11/2031
62983P-AA-3	NAKILAT INC SR SEC		D	1	1.D FE	7,699,296	104.0530	8,011,371	7,699,296	7,699,296					6.067	6.067	JD	1,298	700,674	12/07/2006	12/31/2033
62983P-AB-1	NAKILAT INC SECURED		D	1	1.E FE	5,562,700	105.3750	5,861,695	5,562,700	5,562,700					6.267	6.266	JD	968	522,922	12/07/2006	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD		D	2	1.G FE	60,000,000	93.3590	56,015,173	60,000,000	60,000,000					3.933	3.933	FA	976,695	2,359,800	07/29/2019	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A		D		1.G FE	55,215,100	85.0530	47,034,232	55,300,000	55,249,488		8,263			2.332	2.349	FA	465,687	1,289,596	11/13/2020	08/21/2030
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A		D		1.G FE	77,850,000	67.1440	52,271,554	77,850,000	77,850,000					2.648	2.648	JJ	956,292	2,061,468	01/05/2021	01/14/2041
632525-AY-7	NATIONAL AUSTRALIA BANK SERIES 144A		D		1.G FE	5,068,200	86.4270	4,321,338	5,000,000	5,047,321		(6,676)			2.990	2.827	MN	16,611	149,500	09/30/2021	05/21/2031
6325C0-DJ-7	NATIONAL AUSTRALIA BANK SR UNSEC		D		1.D FE	26,973,000	97.9320	26,441,675	27,000,000	26,993,751		2,928			3.500	3.512	JJ	448,875	945,000	01/04/2017	01/10/2027
636203-AA-9	NATIONAL GAS CO SR UNSEC		D	1	3.B FE	23,001,070	91.2000	20,702,400	22,700,000	22,895,418		(12,542)			6.050	5.941	JJ	633,267	1,373,350	03/13/2014	01/15/2036
639057-AC-2	NATWEST GROUP PLC		D	2	1.G FE	2,762,018	95.4190	2,767,164	2,900,000	2,793,310		31,292			1.642	7.795	JD	2,249	23,809	10/23/2024	06/14/2027
639057-AF-5	NATWEST GROUP PLC		D	2	1.G FE	1,367,338	101.2710	1,417,789	1,400,000	1,374,123		6,089			5.516	6.076	MS	19,521	77,224	11/17/2023	09/30/2028
64045D-AC-8	NEMAK SAB DE CV SERIES 144A		D	1	3.A FE	15,395,750	77.8220	13,229,667	17,000,000	15,780,122		149,664			3.625	4.897	JD	5,135	616,250	05/04/2022	06/28/2031
656531-AG-5	EQUINOR ASA CO.GUARNT		D	1	1.D FE	46,303,992	105.2570	49,470,804	47,000,000	46,844,011		44,381			6.800	6.923	JJ	1,473,711	3,196,000	08/05/2002	01/15/2028
656531-AM-2	EQUINOR ASA CO.GUARNT		D		1.D FE	20,275,023	107.0440	21,676,480	20,250,000	20,244,480		340			7.250	7.257	MS	399,656	1,468,125	05/07/2009	09/23/2027
67091T-AB-1	OFFICE CHERIFIEN DES PHO SR UNSEC		D		3.A FE	522,969	97.0960	485,480	500,000	519,561		(496)			6.875	6.516	AO	6,302	34,375	04/21/2016	04/25/2044
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	13,807,814	86.1370	12,640,634	14,675,000	13,914,023		79,208			3.750	4.660	JD	12,229	550,313	03/05/2024	06/23/2031
67091T-AE-5	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	23,047,648	75.3790	19,024,906	25,239,000	23,127,697		30,814			5.125	5.732	JD	28,744	1,293,499	12/14/2022	06/23/2051
67091T-AF-2	OFFICE CHERIFIEN DES PHO SERIES 144A		D	2	3.A FE	13,394,776	102.0000	13,872,000	13,600,000	13,404,278		9,502			6.750	6.962	MN	150,450	459,000	04/24/2024	05/02/2034
67117E-AE-8	OI SA SERIES 144A		D		5.C FE	2,794,865	89.5870	2,945,679	3,288,076	2,849,205		54,341			10.000	16.986	MJSD	913	82,202	08/08/2024	06/30/2027
67117E-AG-3	OI SA SERIES 144A		D		5.C FE	75,680	11.0000	802,036	7,291,235	45,644		(30,036)			8.500	1,296.737	MON	1,722	244,459	08/08/2024	12/31/2028
68217J-AA-2	OMGRID FUNDING LTD CO.GUARNT		D		3.A FE	7,600,000	98.5430	7,489,253	7,600,000	7,600,000					5.196	5.198	FA	148,086	394,896	05/09/2017	05/16/2027
68341P-AA-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.F FE	4,948,200	97.9190	4,895,950	5,000,000	4,991,071		5,784			3.750	3.876	JD	4,688	187,500	06/15/2016	06/22/2026
68560E-AB-4	ORBIA ADVANCE CORP SAB SERIES 144A		D	1	2.C FE	2,065,000	81.9370	2,048,414	2,500,000	2,105,403		40,403			2.875	5.887	MN	9,983	71,875	03/11/2024	05/11/2031
692733-AB-4	OZTEL HOLDINGS SPC LTD SR SEC		D		3.A FE	8,386,002	103.1330	8,663,172	8,400,000	8,397,263		579			6.625	6.635	AO	103,571	556,500	07/18/2019	04/24/2028
69367C-AB-1	PTT PCL SR UNSEC		D		2.A FE	11,488,990	99.5250	11,942,979	12,000,000	11,709,366		18,899			5.875	6.190	FA	289,833	705,000	12/08/2005	08/03/2035
69369E-AF-6	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	26,091,250	94.2560	26,038,275	27,625,000	26,360,477		34,633			5.625	6.033	MN	176,973	1,553,906	08/24/2015	05/20/2043
69370N-AA-4	PT PELABUHAN INDO II SR UNSEC		D		2.B FE	14,411,150	91.7500	13,762,527	15,000,000	14,506,153		12,463			5.375	5.648	MN	125,417	806,250	05/13/2015	05/05/2045
69370N-AB-2	PT PELABUHAN INDO II SR UNSEC		D		2.B FE	9,622,500	99.5020	9,950,180	10,000,000	9,981,568		52,370			4.250	4.801	MN	66,111	425,000	12/08/2016	05/05/2025
69370P-AA-9	PERTAMINA PERSERO PT SR UNSEC		D		2.B FE	14,050,000	102.7500	15,412,500	15,000,000	14,181,808		18,875			6.450	6.962	MN	83,313	967,500	11/09/2015	05/30/2044
69370P-AF-8	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	13,750,000	90.1250	12,392,188	13,750,000	13,750,000					3.100	3.099	JJ	189,444	426,250	01/13/2020	01/21/2030
69370P-AL-5	PT PERTAMINA PERSERO SERIES 144A		D	2	2.B FE	5,712,000	83.6640	5,019,830	6,000,000	5,811,020		27,942			2.300	2.866	FA	54,433	138,000	04/26/2021	02/09/2031
69377F-AB-2	FREEPORT INDONESIA PT SERIES 144A		D	1	2.C FE	11,231,313	97.3800	11,539,545	11,850,000	11,335,091		53,976			5.315	6.055	AO	134,713	629,828	08/30/2023	04/14/2032
706451-BG-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	40,393,666	78.7620	31,701,599	40,250,000	40,342,500		(7,655)			6.625	6.590	JD	118,514	2,666,563	04/21/2016	06/15/2035
706451-BR-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	9,413,668	72.9500	6,911,981	9,475,000	9,431,066		1,750			6.625	6.676	JD	27,899	627,719	11/20/2008	06/15/2038
714264-AK-4	PERNOD RICARD SA SR UNSEC		D	1	2.A FE	12,330,000	95.4340	11,929,218	12,500,000	12,372,013		4,404			5.500	5.594	JJ	317,014	687,500	01/05/2012	01/15/2042
715604-AA-2	PERU LNG SRL SR UNSEC		D		4.B FE	11,000,400	91.7010	10,087,527	11,000,400	11,000,400					5.375	5.375	MS	162,600	591,272	03/15/2018	03/22/2030
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	52,326,967	87.8270	45,933,746	52,300,000	52,355,942		(3,476)			5.250	5.238	AO	511,015	2,745,750	12/15/2017	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,964,148	97.6850	5,885,541	6,025,000	6,008,191		6,612			4.125	4.250	MN	31,757	248,531	05/08/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	18,323,604	86.7000	16,126,222	18,600,000	18,359,003		5,494			5.250	5.350	MN	124,775	976,500	05/08/2017	05/15/2047
71568P-AE-9	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	5,952,235	100.0090	5,975,514	5,975,000	5,965,877		2,391			5.450	5.500	MN	36,182	325,638	05/15/2018	05/21/2028
71568P-AF-6	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,932,300	97.1420	9,714,173	10,000,000	9,938,723		1,146			6.150	6.200	MN	68,333	615,000	05/15/2018	05/21/2048
71568P-AG-4	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	9,900,400	99.8560	9,985,559	10,000,000	9,955,021		9,627			5.375	5.500	JJ	232,917	537,500	10/18/2018	01/25/2029
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	4,650,500	93.6420	5,112,871	5,460,000	4,650,500					3.875	5.855	JJ	96,384	211,575	07/10/2019	07/17/2029
71568P-AK-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC		D		2.B FE	1,914,930	80.7490	2,220,600	2,750,000	1,914,930					4.875	7.411	JJ	61,073	134,063	07/10/2019	07/17/2049
71645W-AQ-4	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	5,788,978	95.9540	5,642,089	5,880,000	5,812,284		2,478			6.875	7.000	JJ	180,790	404,250	10/23/2009	01/20/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71645W-AS-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	4,964,400	94.8570	4,742,846	5,000,000	4,972,906		908			6.750	6.806	JJ	144,375	337,500	01/20/2011	01/27/2041
71647N-AA-7	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	3,710,000	83.4140	4,170,684	5,000,000	3,874,034		26,381			5.625	7.981	MN	32,031	281,250	12/09/2016	05/20/2043
71647N-AK-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	1,802,378	97.8930	1,713,120	1,750,000	1,795,829		(1,110)			7.250	7.000	MS	36,653	126,875	05/15/2017	03/17/2044
71647N-AQ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D	1	3.B FE	11,714,200	103.5810	12,429,768	12,000,000	11,942,935		36,753			8.750	9.121	MN	110,833	1,050,000	07/07/2016	05/23/2026
71647N-AS-8	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	19,600,000	102.8380	20,156,268	19,600,000	19,600,000					7.375	7.375	JJ	658,506	1,445,500	01/09/2017	01/17/2027
71647N-AY-5	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	6,362,091	99.8880	6,992,195	7,000,000	6,741,903		72,441			5.999	7.363	JJ	179,637	419,930	09/21/2018	01/27/2028
71647N-AZ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	10,882,384	98.6320	11,539,959	11,700,000	11,311,957		79,063			5.750	6.684	FA	280,313	672,750	06/28/2018	02/01/2029
71647N-BD-0	PETROBRAS GLOBAL FINANCE CO.GUARNT		D		3.B FE	3,011,500	93.5950	2,807,836	3,000,000	3,011,041		(175)			6.900	6.869	MS	58,650	207,000	05/28/2019	03/19/2049
71654Q-AZ-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	17,058,765	71.0650	12,034,814	16,935,000	17,031,508		(3,297)			6.500	6.443	JD	88,674	1,100,775	09/30/2013	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	8,320,120	62.1680	4,973,458	8,000,000	8,257,077		(7,639)			5.500	5.233	JD	4,889	440,000	03/28/2016	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	5,806,590	66.9100	3,914,235	5,850,000	5,814,013		862			6.375	6.430	JJ	163,678	372,938	01/15/2014	01/23/2045
71654Q-BX-9	PETROLEOS MEXICANOS CO.GUARNT		D	1	4.A FE	4,964,231	62.2800	3,113,993	5,000,000	4,969,875		729			5.625	5.674	JJ	123,438	281,250	03/28/2016	01/23/2046
71654Q-CC-4	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	6,549,514	68.7470	4,588,881	6,675,000	6,561,007		2,041			6.750	6.900	MS	125,156	450,563	03/23/2018	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	8,250,000	91.3980	7,540,321	8,250,000	8,250,000					5.350	5.350	FA	170,420	441,375	12/21/2018	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS CO.GUARNT		D		4.A FE	13,025,000	65.7010	8,557,601	13,025,000	13,025,000					6.350	6.350	FA	319,348	827,088	12/18/2018	02/12/2048
716564-AA-7	PETROLEOS DEL PERU SA SR UNSEC		D		5.A FE	18,000,000	75.2310	13,541,522	18,000,000	18,000,000					4.750	4.750	JD	28,500	855,000	06/12/2017	06/19/2032
716708-AF-9	PETROLIAM NASIONAL BHD SR UNSEC		D		1.G FE	5,214,000	104.5440	5,227,194	5,000,000	5,031,431		(15,972)			7.625	7.243	AO	80,486	381,250	03/07/2003	10/15/2026
716743-AJ-8	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	14,670,350	99.6780	14,951,698	15,000,000	14,991,284		40,864			3.500	3.782	MS	150,208	525,000	12/21/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD CO.GUARNT		D		1.G FE	9,876,700	85.7610	8,576,061	10,000,000	9,900,515		2,948			4.500	4.576	MS	128,750	450,000	03/11/2015	03/18/2045
716743-AP-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	7,405,200	92.6800	6,950,967	7,500,000	7,445,499		9,169			3.500	3.652	AO	51,042	262,500	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	3,500,000	84.8470	2,969,662	3,500,000	3,500,000					4.550	4.550	AO	30,965	159,250	04/14/2020	04/21/2050
71675C-AB-4	PETRONAS CAPITAL LTD SERIES 144A		D	2	1.G FE	9,902,990	83.6190	8,361,859	10,000,000	9,933,062		8,520			2.480	2.584	JJ	105,400	248,000	04/27/2021	01/28/2032
716973-AG-7	PFIZER INVESTMENT ENTER		D	1	1.F FE	31,942,314	93.6320	31,694,528	33,850,000	31,972,042		25,509			5.300	5.695	MN	209,306	1,794,050	11/07/2023	05/19/2053
716973-AH-5	PFIZER INVESTMENT ENTER		D	1	1.F FE	20,000,200	91.7940	18,358,852	20,000,000	20,000,200					5.340	5.340	MN	124,600	1,068,000	06/06/2023	05/19/2063
73730E-AB-9	POSCO SERIES 144A		D		2.A FE	4,730,668	98.7350	4,689,932	4,750,000	4,739,433		3,756			4.500	4.592	FA	87,281	213,750	07/28/2022	08/04/2027
73730E-AE-3	POSCO SERIES 144A		D		2.A FE	1,779,282	102.4580	1,844,246	1,800,000	1,782,430		1,654			5.875	6.030	JJ	48,175	105,750	01/09/2023	01/17/2033
73928Q-AA-6	POWER FINANCE CORP LTD SR UNSEC		D		2.C FE	6,656,136	102.5340	6,833,894	6,665,000	6,660,867		904			6.150	6.168	JD	28,465	409,898	11/28/2018	12/06/2028
73928Q-AB-4	POWER FINANCE CORP LTD SERIES 144A		D		2.C FE	8,715,432	93.1490	8,197,136	8,800,000	8,752,079		7,993			3.950	4.066	JJ	152,558	347,600	01/15/2020	04/23/2030
744330-AA-9	PRUDENTIAL FUNDING ASIA		D		1.F FE	13,107,458	90.6940	11,289,541	12,448,000	12,947,689		(88,249)			3.125	2.312	AO	83,203	389,000	03/03/2023	04/14/2030
74445P-AC-6	INDO ASAHAN/MINERAL IND SR UNSEC		D		2.C FE	3,657,525	103.8270	3,893,509	3,750,000	3,706,692		9,478			6.530	6.875	MN	31,290	244,875	11/07/2018	11/15/2028
74726M-A@-8	QANTAS AIRWAYS LIMITED		B		2.B	48,588,750	108.5750	50,401,872	46,421,250	46,421,250				(2,167,500)	7.430	7.430	FA	1,322,155	1,836,388	11/14/2023	02/13/2036
74735K-2B-7	OOREDOO INTL FINANCE CO.GUARNT		D		1.F FE	24,018,175	96.5520	24,620,786	25,500,000	25,062,414		128,699			3.875	4.475	JJ	414,464	988,125	08/14/2018	01/31/2028
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A		D		1.F FE	7,889,030	86.7270	6,916,462	7,975,000	7,918,424		8,178			2.625	2.749	AO	48,265	209,344	03/31/2021	04/08/2031
74977R-DN-1	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	4,941,550	97.0230	4,851,166	5,000,000	4,966,562		9,460			3.649	3.869	AO	43,078	182,450	04/06/2022	04/06/2028
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	29,770,100	89.8190	26,945,571	30,000,000	29,818,274		18,242			3.758	3.844	AO	266,192	1,127,400	04/06/2022	04/06/2033
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	19,352,400	95.7540	19,150,854	20,000,000	19,785,441		81,382			3.000	3.455	JD	8,333	600,000	03/29/2019	06/26/2027
759470-AQ-0	RELIANCE INDUSTRIES LTD SR UNSEC		D	1	2.B FE	17,819,640	99.9100	17,983,750	18,000,000	17,998,396		21,569			4.125	4.249	JJ	315,563	742,500	01/21/2015	01/28/2025
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A		D	1	2.B FE	4,273,250	84.9810	4,249,056	5,000,000	4,335,392		62,142			2.875	5.153	JJ	67,483	71,875	03/08/2024	01/12/2032
767201-AL-0	RIO TINTO FIN USA LTD CO.GUARNT		D	1	1.F FE	15,013,700	96.2450	14,436,721	15,000,000	15,009,693		(388)			5.200	5.194	MN	127,833	780,000	10/28/2010	11/02/2040
78009P-EH-0	ROYAL BK SCOTLND GRP PLC		D	2	1.G FE	1,415,970	98.9680	1,484,519	1,500,000	1,433,128		15,235			5.076	6.545	JJ	32,571	76,140	11/17/2023	01/27/2030
78081B-AK-9	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	38,264,782	84.9330	32,911,434	38,750,000	38,434,399		51,128			2.200	2.353	MS	281,799	852,500	08/03/2021	09/02/2030
78081B-AL-7	ROYALTY PHARMA PLC SERIES WI		D	1	2.C FE	40,983,481	72.4020	28,960,951	40,000,000	40,842,200		(43,175)			3.300	3.124	MS	436,333	1,320,000	08/03/2021	09/02/2040
78081B-AN-3	ROYALTY PHARMA PLC		D	1	2.C FE	9,514,400	81.9620	8,196,248	10,000,000	9,657,627		46,348			2.150	2.715	MS	71,069	215,000	10/26/2021	09/02/2031
78440P-AC-2	SK TELECOM CO LTD SR UNSEC		D		1.G FE	20,703,750	103.9400	21,827,300	21,000,000	20,935,696		22,262			6.625	6.757	JJ	622,198	1,391,250	03/27/2008	07/20/2027
784620-AD-1	SP POWERASSETS LTD SR UNSEC		D		1.B FE	49,877,000	98.6400	49,320,079	50,000,000	49,987,299		13,778			3.250	3.279	MN	167,014	1,625,000	11/17/2015	11/24/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78462Q-AE-9	SP POWERASSETS LTD SR UNSEC		D		1.B FE	2,959,050	96.1850	2,885,539	3,000,000	2,987,226		4,416			3.000	3.164	MS	23,750	90,000	01/05/2018	09/26/2027
78486L-AA-0	SURA ASSET MANAGEMENT CO.GUARNT		D		2.B FE	9,944,900	97.5980	9,759,773	10,000,000	9,985,252		6,039			4.375	4.444	AO	97,222	437,500	04/06/2017	04/11/2027
78520L-AB-6	SABIC CAPITAL II BV CO.GUARNT		D		1.F FE	9,909,750	97.9310	9,768,577	9,975,000	9,946,865		6,696			4.500	4.582	AO	100,997	448,875	10/03/2018	10/10/2028
785712-AK-6	SABLE INTL FINANCE LTD SERIES 144A		D	1	3.C FE	490,000	97.9840	480,122	490,000	490,000					7.125	7.125	AO	8,534		09/25/2024	10/15/2032
80007R-AE-5	SANDS CHINA LTD SR UNSEC		D	2	2.C FE	11,365,781	98.8850	11,371,783	11,500,000	11,440,364		14,374			5.400	5.559	FA	246,675	635,375	01/23/2019	08/08/2028
80281L-AR-6	SANTANDER UK GROUP HLDGS		D	2	2.A FE	944,950	94.7290	947,289	1,000,000	947,975		3,025			2.469	4.321	JJ	11,659		10/23/2024	01/11/2028
80414L-2D-6	SAUDI ARABIAN OIL CO SERIES 144A		D		1.E FE	9,368,500	93.8830	9,388,320	10,000,000	9,457,548		89,048			3.500	4.919	AO	72,917	350,000	03/11/2024	04/16/2029
80414L-2E-4	SAUDI ARABIAN OIL CO SR UNSEC		D		1.E FE	12,473,558	85.5260	10,861,827	12,700,000	12,519,502		8,918			4.250	4.385	AO	112,448	539,750	04/26/2019	04/16/2039
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A		D	2	1.E FE	13,540,335	85.2440	11,678,428	13,700,000	13,598,804		15,750			2.250	2.385	MN	31,681	308,250	04/26/2021	11/24/2030
81013T-AC-5	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	64,970,100	100.1230	65,080,028	65,000,000	64,999,486		2,487			5.810	5.814	MS	1,111,969	3,776,500	03/15/2005	03/15/2025
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A		D	1	3.B FE	7,375,636	91.7650	6,790,593	7,400,000	7,380,002		3,926			4.000	4.066	AO	62,489	296,000	11/16/2023	04/15/2029
822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	85,523,950	108.8380	92,512,369	85,000,000	85,352,588		(16,215)			6.375	6.329	JD	240,833	5,418,750	02/05/2009	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	24,880,000	99.7620	24,940,410	25,000,000	24,915,914		3,452			5.500	5.533	MS	366,667	1,375,000	03/18/2010	03/25/2040
822582-BD-3	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	15,477,649	99.5630	15,457,215	15,525,000	15,523,024		5,400			3.250	3.286	MN	70,078	504,563	05/06/2015	05/11/2025
822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	42,102,393	79.2730	33,988,256	42,875,000	42,238,794		18,351			4.000	4.105	MN	242,958	1,715,000	05/05/2016	05/10/2046
822582-CE-0	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,461,650	65.8650	1,646,624	2,500,000	2,465,928		887			3.125	3.205	MN	11,719	78,125	11/04/2019	11/07/2049
82460C-AJ-3	SHINHAN BANK SUBORD		D		2.A FE	10,866,399	98.4360	10,729,512	10,900,000	10,895,203		3,753			3.875	3.912	MS	113,807	422,375	11/15/2016	03/24/2026
82460C-AN-4	SHINHAN BANK SUBORD		D		2.A FE	12,073,120	94.4600	11,524,151	12,200,000	12,138,966		12,714			4.000	4.128	AO	92,178	488,000	04/15/2019	04/23/2029
82460C-AR-5	SHINHAN BANK SERIES 144A		D		2.A FE	2,786,336	92.6630	2,594,569	2,800,000	2,789,482		1,201			4.375	4.436	AO	26,542	122,500	04/06/2022	04/13/2032
82481L-AD-1	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2.A FE	99,955,997	97.7130	97,713,003	100,000,000	99,989,098		4,503			3.200	3.205	MS	871,111	3,200,000	10/14/2016	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.D FE	75,215,250	102.5180	76,888,772	75,000,000	75,026,827		(15,379)			6.125	6.101	FA	1,709,896	4,593,750	06/27/2008	08/17/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.D FE	19,949,200	99.4780	19,895,684	20,000,000	19,997,619		5,782			3.250	3.280	MN	61,389	650,000	05/18/2015	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.D FE	29,777,400	86.8860	26,065,906	30,000,000	29,820,055		5,333			4.400	4.445	MN	124,667	1,320,000	05/18/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.D FE	69,572,600	71.8380	51,004,670	71,000,000	69,831,284		35,519			3.300	3.407	MS	689,883	2,343,000	10/27/2016	09/15/2046
82620K-BE-2	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.D FE	6,660,300	85.1860	6,388,920	7,500,000	6,888,748		86,739			2.150	3.632	MS	49,271	161,250	04/12/2022	03/11/2031
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.D FE	29,305,100	72.1690	21,650,558	30,000,000	29,385,882		28,323			2.875	3.034	MS	263,542	862,500	02/11/2022	03/11/2041
82650N-AA-0	SIGMA FINANCE NL CO.GUARNT		D	1	2.C FE	9,305,884	98.4260	9,252,080	9,400,000	9,362,763		10,373			4.875	5.009	MS	119,654	458,250	01/23/2019	03/27/2028
82929R-AC-0	SINGAPORE TELECOMMUNICAT SR UNSEC		D	1	1.F FE	68,444,430	113.1480	75,808,885	67,000,000	67,633,034		(68,846)			7.375	7.199	JD	411,771	4,941,250	01/23/2002	12/01/2031
829688-AB-6	SISECAM UK PLC SERIES 144A		D	1	4.B FE	5,600,000	99.3380	5,562,900	5,600,000	5,600,000					8.625	8.625	MN	79,158	241,500	04/24/2024	05/02/2032
83272G-AC-5	SMURFIT KAPPA TREASURY SERIES 144A		D	1	2.B FE	8,128,350	99.8220	8,285,233	8,300,000	8,137,707		9,357			5.438	5.712	AO	110,331	225,677	04/15/2024	04/03/2034
83272Y-AA-0	SMURFIT WESTROCK FIN SERIES 144A		D	1	2.B FE	23,453,604	99.2750	23,131,150	23,300,000	23,452,164		(1,440)			5.418	5.329	JJ	122,733		12/17/2024	01/15/2035
833636-AJ-2	SOCIEDAD QUIMICA Y MINER SERIES 144A		D	1	2.A FE	14,957,100	77.0250	11,553,690	15,000,000	14,961,006		857			4.250	4.267	JJ	281,563	637,500	01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINER SERIES 144A		D		2.A FE	24,789,450	65.9450	16,486,373	25,000,000	24,803,064		4,382			3.500	3.546	MS	269,792	875,000	09/14/2021	09/10/2051
833636-AN-3	SOCIEDAD QUIMICA Y MINER SERIES 144A		D	1	2.A FE	20,171,522	103.1490	20,836,149	20,200,000	20,174,327		2,077			6.500	6.518	MN	196,950	1,313,000	12/06/2023	11/07/2033
83367T-BJ-7	SOCIETE GENERALE SUBORD		D		2.C FE	12,304,875	99.6530	12,456,583	12,500,000	12,493,251		23,329			4.250	4.445	AO	113,628	531,250	04/08/2015	04/14/2025
83367T-BR-9	SOCIETE GENERALE SUBORD		D		2.C FE	29,886,600	99.4600	29,837,896	30,000,000	29,987,535		13,338			4.750	4.798	MN	146,458	1,425,000	11/17/2015	11/24/2025
83368R-AK-8	SOCIETE GENERALE SR UNSEC		D		2.B FE	19,864,800	97.6340	19,526,725	20,000,000	19,967,973		14,839			4.000	4.083	JJ	375,556	800,000	01/05/2017	01/12/2027
83368R-BD-3	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	45,773,800	83.5180	38,293,209	45,850,000	45,795,859		6,426			2.889	2.907	JD	80,948	1,324,607	06/03/2021	06/09/2032
83368R-BS-0	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	9,948,100	102.5620	10,256,228	10,000,000	9,953,190		3,867			6.691	6.761	JJ	317,823	669,100	11/21/2023	01/10/2034
83368R-BX-9	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	10,923,900	98.7120	10,858,319	11,000,000	10,929,042		5,142			6.066	6.184	JJ	300,267	333,630	02/29/2024	01/19/2035
83368R-BY-7	SOCIETE GENERALE SERIES 144A		D	2	2.C FE	4,800,000	95.2590	4,572,450	4,800,000	4,800,000					7.132	7.131	JJ	154,051	171,168	01/11/2024	01/19/2055
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC		D	1	3.C FE	7,450,000	100.7520	7,505,987	7,450,000	7,450,000					6.750	6.750	AO	93,591	502,875	04/17/2018	04/24/2033
85771P-AL-6	EQUINOR ASA CO.GUARNT		D	1	1.D FE	41,762,150	81.9210	34,406,886	42,000,000	41,819,475		6,469			3.950	3.983	MN	211,983	1,659,000	07/31/2014	05/15/2043
865622-BW-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	14,770,889	99.4950	14,750,101	14,825,000	14,821,423		6,216			3.650	3.694	JJ	237,488	541,113	07/14/2015	07/23/2025
86562M-AC-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	3,000,000	98.9780	2,969,334	3,000,000	3,000,000					3.784	3.784	MS	35,317	113,520	03/02/2016	03/09/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-AK-6	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	20,000,000	97.0840	19,416,824	20,000,000	20,000,000					3.010	3.010	AO	120,400	602,000	10/11/2016	10/19/2026
86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	25,000,000	98.1860	24,546,555	25,000,000	25,000,000					4.306	4.306	AO	224,271	1,076,500	10/10/2018	10/16/2028
86562M-BP-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	44,994,450	91.8290	41,323,176	45,000,000	44,997,271		552			3.040	3.041	JJ	627,000	1,368,000	07/09/2019	07/16/2029
86562M-BZ-2	SUMITOMO MITSUI FINL GRP		D		2.A FE	9,830,300	84.6740	8,467,413	10,000,000	9,888,690		17,994			2.142	2.351	MS	58,310	214,200	08/31/2021	09/23/2030
86562M-CB-4	SUMITOMO MITSUI FINL GRP		D		1.G FE	75,000,000	85.5130	64,134,727	75,000,000	75,000,000					2.130	2.130	JJ	767,688	1,597,500	06/29/2020	07/08/2030
86562M-CK-4	SUMITOMO MITSUI FINL GRP		D		2.A FE	25,000,000	71.7390	17,934,649	25,000,000	25,000,000					2.930	2.930	MS	211,611	732,500	09/13/2021	09/17/2041
86562M-CY-4	SUMITOMO MITSUI FINL GRP		D		2.A FE	24,400,000	107.1720	26,149,910	24,400,000	24,400,000					6.184	6.184	JJ	704,151	1,508,896	07/06/2023	07/13/2043
86964W-AB-8	SUZANO AUSTRIA GMBH CO.GUARNT		D	2	2.C FE	3,513,549	105.2210	3,630,120	3,450,000	3,508,030		(1,143)			7.000	6.850	MS	70,438	241,500	11/06/2018	03/16/2047
87020P-AX-5	SWEDBANK AB SERIES 144A		D		1.G FE	25,000,000	102.1220	25,530,425	25,000,000	25,000,000					6.136	6.136	MS	464,461	1,534,000	09/05/2023	09/12/2026
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A		D		2.A FE	18,878,200	81.2440	15,337,480	18,878,200	18,878,200					3.625	3.624	JJ	287,040	684,335	01/13/2022	01/31/2049
87088Q-AA-2	SWISS RE SUB FIN PLC SERIES 144A		D	2	2.A FE	45,299,490	99.3130	44,889,340	45,200,000	45,299,999		509			5.698	5.663	AO	615,257	717,948	12/17/2024	04/05/2035
874060-AW-6	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2.A FE	35,051,473	100.2240	35,078,506	35,000,000	35,021,663		(6,624)			5.000	4.977	MN	170,139	1,750,000	12/13/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.A FE	1,072,893	86.1640	926,267	1,075,000	1,073,867		203			2.050	2.071	MS	5,571	22,038	06/29/2020	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL		D	1	2.A FE	33,044,250	72.4840	23,865,281	32,925,000	33,022,588		(5,088)			3.025	3.000	JJ	475,858	995,981	06/29/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	30,671,100	64.7810	20,373,663	31,450,000	30,662,414		11,423			3.175	3.296	JJ	477,079	998,538	02/06/2023	07/09/2050
87936V-AB-3	TELFON CELUAR DEL PARAGU SERIES 144A		D	1	3.B FE	1,648,813	98.7220	1,530,191	1,550,000	1,550,000		(6,603)			5.875	4.111	AO	19,224	91,063	01/21/2020	04/15/2027
87938W-AC-7	TELEFONICA EMISIONES SAU CO.GUARNT		D	1	2.C FE	3,223,470	109.9100	3,297,286	3,000,000	3,136,906		(7,853)			7.045	6.475	JD	6,458	211,350	01/05/2007	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU CO.GUARNT		D		2.C FE	42,290,330	98.4160	40,818,112	41,475,000	41,706,355		(100,169)			4.103	3.834	MS	534,151	1,701,719	04/20/2022	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	37,691,116	88.7870	27,523,880	31,000,000	36,325,371		(324,294)			4.665	3.069	MS	461,965	1,446,150	08/12/2020	03/06/2038
880277-AB-4	TENAGA NASIONAL BERHAD SR UNSEC		D		1.G FE	14,621,250	101.7340	14,242,781	14,000,000	14,044,399		(50,292)			7.500	7.100	MN	175,000	1,050,000	11/25/2003	11/01/2025
88034Q-AA-5	TENGIZCHEVROIL FIN CO IN SR SEC		D		3.A FE	38,537,086	97.0390	37,845,249	39,000,000	38,920,419		54,062			4.000	4.152	FA	589,333	1,560,000	11/15/2016	08/15/2026
88034Q-AC-1	TENGIZCHEVROIL FIN CO IN SERIES 144A		D		3.A FE	8,904,510	84.8950	7,640,568	9,000,000	8,942,817		9,092			3.250	3.375	FA	110,500	292,500	07/15/2020	08/15/2030
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	7,823,900	71.8900	6,470,096	9,000,000	7,986,361		25,506			4.100	4.951	AO	92,250	369,000	08/04/2017	10/01/2046
88167A-AK-7	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	12,494,331	102.1060	12,712,135	12,450,000	12,467,529		(4,964)			6.750	6.699	MS	280,125	840,375	05/17/2018	03/01/2028
88167A-AR-2	TEVA PHARMACEUTICALS NE		D		3.B FE	8,345,619	111.7660	9,310,099	8,330,000	8,343,200		(1,439)			8.125	8.094	MS	199,284	676,813	03/02/2023	09/15/2031
88322Y-AK-7	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	4,840,675	84.2060	4,210,285	5,000,000	4,899,525		16,750			2.500	2.901	JD	4,514	125,000	05/06/2021	06/18/2030
88322Y-AL-5	THAIOIL TRSRY CENTER SERIES 144A		D		2.C FE	8,400,000	63.0640	5,297,369	8,400,000	8,400,000					3.750	3.750	JD	11,375	315,000	06/11/2020	06/18/2050
89153V-AX-7	TOTAL CAPITAL INTL SA		D	1	1.D FE	3,075,000	71.7220	2,205,437	3,075,000	3,075,000					2.986	2.986	JD	510	91,820	06/24/2020	06/29/2041
89157X-AA-9	TOTALENERGIES CAPITAL SA		D	1	1.D FE	6,408,415	99.5630	6,471,599	6,500,000	6,413,583		5,168			5.150	5.334	AO	79,968	167,375	04/17/2024	04/05/2034
89157X-AB-7	TOTALENERGIES CAPITAL SA		D	1	1.D FE	14,418,150	95.8410	13,944,860	14,550,000	14,419,498		1,348			5.488	5.550	AO	190,754	399,252	04/15/2024	04/05/2054
89157X-AE-1	TOTALENERGIES CAPITAL SA		D	1	1.D FE	25,578,550	92.4540	24,223,070	26,200,000	25,579,104		554			5.275	5.436	MS	426,132		12/17/2024	09/10/2054
892938-AA-9	TRANE TECH FIN LTD		D	1	2.A FE	4,369,269	100.2690	4,386,785	4,375,000	4,370,109		469			5.250	5.267	MS	75,286	229,688	02/16/2023	03/03/2033
892938-AB-7	TRANE TECH FIN LTD		D	1	2.A FE	9,098,173	98.8720	9,022,043	9,125,000	9,099,327		1,155			5.100	5.138	JD	23,269	232,688	06/04/2024	06/13/2034
89366L-AE-4	TRANSELEC SA SR UNSEC		D	1	2.B FE	9,885,700	96.0500	9,605,004	10,000,000	9,956,833		9,689			3.875	3.992	JJ	181,910	387,500	07/07/2016	01/12/2029
89378T-AD-5	TRANSNET SOC LTD SERIES 144A		D		3.C FE	14,003,750	101.8820	14,263,480	14,000,000	14,003,034		(716)			8.250	8.242	FA	465,208	1,155,000	01/11/2024	02/06/2028
89387Y-AC-5	TRANSPRTDRA DE GAS INTL SR UNSEC		D		2.C FE	17,250,000	97.7120	16,855,365	17,250,000	17,250,000					5.550	5.550	MN	159,563	957,375	10/17/2018	11/01/2028
89388A-AA-0	TRANSPORT DE GAS PERU SR UNSEC		D	1	2.A FE	32,656,420	97.6770	32,878,149	33,660,000	33,466,772		48,256			4.250	4.583	AO	242,399	1,430,550	04/21/2016	04/30/2028
89400P-AE-3	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	28,965,183	99.0690	28,935,070	29,207,000	29,175,965		27,349			4.125	4.226	FA	498,649	1,204,789	12/02/2015	02/02/2026
89400P-AG-8	TRANSURBAN FINANCE CO SR SEC		D	1	2.A FE	26,853,229	96.6460	25,978,347	26,880,000	26,872,392		2,625			3.375	3.386	MS	249,480	907,200	10/06/2016	03/22/2027
896360-AA-4	TRINIDAD GEN UNLTD SR UNSEC		D		3.B FE	5,407,600	97.6500	5,370,750	5,500,000	5,481,179		10,918			5.250	5.475	MN	45,719	288,750	10/27/2016	11/04/2027
89641U-AC-5	TRINITY ACQUISITION PLC		D	2	2.B FE	967,980	99.2970	992,970	1,000,000	982,918		13,443			4.400	5.895	MS	12,956	44,000	11/17/2023	03/15/2026
900111-AB-1	TURKCELL ILETISIM HIZMET SR UNSEC		D	1	3.C FE	3,764,492	96.8360	3,728,190	3,850,000	3,816,201		9,080			5.800	6.100	AO	49,622	223,300	04/05/2018	04/11/2028
90011Q-AC-4	TURK TELEKOMUNIKASYON AS SR UNSEC		D		3.C FE	300,176	100.1580	302,477	302,000	301,943		355			6.875	7.000	FA	7,094	20,763	02/21/2019	02/28/2025
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	6,309,630	98.9080	6,255,955	6,325,000	6,323,003		1,713			3.700	3.729	FA	88,409	234,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	595,194	96.1820	577,094	600,000	598,594		506			3.125	3.219	FA	7,083	18,750	07/31/2017	08/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902133-AY-3	TYCO ELECTRONICS GROUP S		D	1	1.G FE	16,173,917	84.9020	14,348,438	16,900,000	16,355,568		67,106			2.500	3.004	FA	172,521	422,500	04/06/2022	02/04/2032
902613-AA-6	UBS GROUP AG SR UNSEC		D	2	1.G FE	32,495,199	91.3740	28,738,986	31,452,000	32,004,395		(111,910)			3.126	2.716	FA	376,889	983,190	06/03/2020	08/13/2030
902613-AE-8	UBS GROUP AG SERIES 144A		D	2	1.G FE	34,866,880	82.4680	29,276,247	35,500,000	35,216,288		66,149			2.095	2.202	FA	289,226	743,725	11/04/2021	02/11/2032
902613-AP-3	UBS GROUP AG SERIES 144A		D	1	1.G FE	18,150,000	99.3750	18,036,621	18,150,000	18,150,000					4.751	4.751	MN	117,370	862,307	05/03/2022	05/12/2028
902613-AX-6	UBS GROUP AG		D		1.G FE	16,005,334	99.7010	16,026,876	16,075,000	16,063,091		50,115			3.750	4.077	MS	159,076	602,813	11/17/2023	03/26/2025
902674-A2-6	UBS AG LONDON SERIES WI		D		1.E FE	5,703,026	84.9800	4,865,099	5,725,000	5,703,966		495			4.500	4.526	JD	3,578	257,625	10/12/2023	06/26/2048
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A		D	1	3.C FE	34,698,958	90.7060	33,924,044	37,400,000	35,246,525		243,270			4.875	5.900	JJ	840,721	1,823,250	11/29/2023	07/15/2031
90351D-AB-3	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	19,962,600	99.5320	19,906,342	20,000,000	19,996,742		4,343			4.125	4.148	MS	222,292	825,000	09/21/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	29,559,529	99.0330	29,338,578	29,625,000	29,615,088		7,371			4.125	4.152	AO	257,984	1,222,031	03/29/2016	04/15/2026
903742-AB-0	ULKER BISKUVI SANAYI AS SERIES 144A		D	1	3.B FE	6,725,000	101.4250	6,820,851	6,725,000	6,725,000					7.875	7.875	JJ	254,499		07/01/2024	07/08/2031
90403Y-AA-7	ULTRATECH CEMENT LTD SERIES 144A		D	1	2.C FE	12,860,739	86.0950	11,343,043	13,175,000	12,956,483		31,832			2.800	3.099	FA	138,338	368,900	12/08/2021	02/16/2031
91127K-AE-2	UNITED OVERSEAS BANK LTD SERIES 144A		D	2	1.F FE	9,955,500	94.7570	9,475,746	10,000,000	10,580,675		219,190			2.000	2.092	AO	42,778	200,000	04/07/2021	10/14/2031
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A		D	1	4.A FE	31,689,600	88.4460	28,302,651	32,000,000	31,765,357		32,899			5.000	5.125	JJ	737,778	1,600,000	01/06/2022	01/15/2032
91911T-AE-3	VALE OVERSEAS LIMITED CO.GUARNT		D		2.C FE	3,251,400	117.3600	3,520,806	3,000,000	3,141,019		(10,567)			8.250	7.524	JJ	112,750	247,500	05/23/2006	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	6,463,090	106.4590	7,452,109	7,000,000	6,645,222		17,963			6.875	7.528	MN	53,472	481,250	02/04/2008	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED CO.GUARNT		D	1	2.C FE	16,164,496	106.1110	17,402,270	16,400,000	16,227,393		6,462			6.875	6.990	MN	159,729	1,127,500	11/03/2009	11/10/2039
92769X-AP-0	VIRGIN MEDIA SECURED FIN SR SEC		D	2	3.C FE	373,380	93.7950	375,178	400,000	377,983		4,185			5.500	6.983	MN	2,811	22,000	11/29/2023	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FIN SERIES 144A		D	1	3.C FE	12,669,980	86.3680	13,127,992	15,200,000	13,082,146		292,258			4.500	7.587	FA	258,400	684,000	11/16/2023	08/15/2030
92857W-AB-6	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	44,974,436	107.1670	46,242,577	43,150,000	43,967,588		(80,819)			6.250	5.943	MN	232,231	2,696,875	11/20/2008	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC SR UNSEC		D	1	2.B FE	1,987,800	104.9930	2,099,861	2,000,000	1,992,392		410			6.150	6.195	FA	42,367	123,000	02/20/2007	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2.B FE	33,576,229	85.6140	25,560,767	29,856,000	33,165,747		(132,209)			4.375	3.530	FA	478,940	1,306,200	04/06/2022	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	6,867,280	95.3360	6,673,549	7,000,000	6,897,206		5,214			5.000	5.153	MN	30,139	350,000	05/23/2018	05/30/2038
92857W-BS-8	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	9,825,100	86.1410	8,614,078	10,000,000	9,841,305		3,264			4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC		D		2.B FE	28,880,280	77.5900	18,621,537	24,000,000	28,417,671		(109,693)			4.250	3.195	MS	294,667	1,020,000	08/12/2020	09/17/2050
92857W-BY-5	VODAFONE GROUP PLC		D		2.B FE	1,394,162	95.0380	1,330,528	1,400,000	1,394,312		81			5.625	5.654	FA	30,844	78,750	02/07/2023	02/10/2053
92857W-CA-6	VODAFONE GROUP PLC		D	1	2.B FE	1,480,350	96.4470	1,446,703	1,500,000	1,480,540		190			5.750	5.843	JD	719	43,125	10/23/2024	06/28/2054
92858R-AA-8	VMED 02 UK FINANCING I SERIES 144A		D	2	3.C FE	164,798	85.3400	170,679	200,000	169,129		3,890			4.250	7.451	JJ	3,919	8,500	11/16/2023	01/31/2031
92858R-AB-6	VMED 02 UK FINAN SERIES 144A		D	1	3.C FE	34,899,598	85.9680	29,667,490	34,510,000	34,736,141		(48,790)			4.750	4.574	JJ	755,865	1,639,225	11/16/2023	07/15/2031
92928W-AH-8	WMC FINANCE USA LTD CO.GUARNT		D	1	1.F FE	9,981,242	103.7560	10,375,618	10,000,000	9,991,662		739			6.250	6.263	MN	79,861	625,000	08/19/2003	05/15/2033
92931D-AE-2	PL UK DISTR/WESTERN PWR SR UNSEC		D	1	2.B FE	24,650,270	101.5580	26,405,003	26,000,000	25,597,635		83,871			7.375	7.838	JD	85,222	1,917,500	10/23/2001	12/15/2028
961214-DF-7	WESTPAC BANKING CORP SUBORD		D	1	1.G FE	69,868,444	98.4240	69,246,198	70,355,000	70,048,582		32,040			4.322	4.388	MN	320,967	3,040,743	09/20/2018	11/23/2031
961214-EF-6	WESTPAC BANKING CORP SUBORD		D	2	1.G FE	11,400,000	94.1730	10,735,747	11,400,000	11,400,000					4.110	4.110	JJ	204,336	468,540	07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP SUBORD		D		1.G FE	9,500,000	88.4860	8,406,152	9,500,000	9,500,000					4.421	4.421	JJ	183,164	419,995	07/16/2019	07/24/2039
961214-EP-4	WESTPAC BANKING CORP		D	2	1.G FE	43,086,684	85.0690	36,136,299	42,479,000	42,855,315		(59,306)			2.668	2.314	MN	144,816	1,133,340	12/14/2020	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP		D		1.G FE	24,874,620	71.1670	17,791,745	25,000,000	24,888,884		5,028			2.963	2.997	MN	92,594	740,750	06/03/2021	11/16/2040
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	14,690,739	84.8080	12,466,743	14,700,000	14,693,829		887			2.150	2.157	JD	24,582	316,050	05/25/2021	06/03/2031
961214-FG-3	WESTPAC BANKING CORP		D	2	1.G FE	604,476	98.3500	590,100	600,000	604,420		(56)			5.405	5.285	FA	12,702		10/23/2024	08/10/2033
961214-FL-2	WESTPAC BANKING CORP		D		1.D FE	4,047,280	100.8190	4,032,768	4,000,000	4,039,139		(8,141)			5.512	4.360	MN	26,948	110,240	10/23/2024	11/17/2025
980236-AM-5	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	33,134,023	99.7860	33,078,960	33,150,000	33,149,672		1,862			3.650	3.656	MS	389,881	1,209,975	03/02/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD CO.GUARNT		D	1	2.A FE	35,084,500	98.0010	34,300,259	35,000,000	35,014,512		(9,650)			3.700	3.670	MS	381,306	1,295,000	09/28/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2.A FE	1,996,340	96.8940	1,937,871	2,000,000	1,998,273		369			4.500	4.523	MS	29,250	90,000	02/25/2019	03/04/2029
984245-AQ-3	YPF SOCIEDAD ANONIMA SR UNSEC		D		5.B FE	1,919,493	97.8640	3,645,438	3,725,000	1,919,493					6.950	17.309	JJ	115,061	258,888	07/18/2017	07/21/2027
984245-AR-1	YPF SOCIEDAD ANONIMA SR UNSEC		D	1	5.B FE	1,530,000	88.4790	2,654,363	3,000,000	1,530,000					7.000	13.964	JD	9,333	210,000	12/07/2017	12/15/2047
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2.B FE	29,688,389	98.3510	29,077,359	29,565,000	29,580,728		(14,366)			3.800	3.748	JD	78,019	1,123,470	06/21/2016	06/06/2026
98955D-AA-8	ZIGGO BV SERIES 144A		D	1	4.A FE	11,531,492	91.8840	12,588,164	13,700,000	12,051,452		256,870			4.875	7.810	AO	140,996	663,000	07/10/2024	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B1000#-AA-0	AEDIFICA SA SR-UNSEC		B		2.B	34,937,500	91.6540	28,685,411	31,297,500	31,297,500				(568,750)	2.580	2.580	MS	264,673	830,341	03/03/2021	03/03/2028
B1401#-AH-0	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	87.8030	27,285,221	31,075,500	31,075,500				(2,043,000)	2.550	2.550	JD	50,627	817,613	01/06/2021	12/08/2035
B1401#-AK-3	BRUSSELS AIRPORT CO NV/SA SR-UNSEC		B		2.A FE	36,843,000	85.4310	26,548,110	31,075,500	31,075,500				(2,043,000)	2.940	2.940	JD	58,370	942,660	01/06/2021	12/08/2040
B1401#-AN-7	BRUSSELS AIRPORT CO NV/SA		B		2.A FE	75,334,000	105.1620	76,252,440	72,509,500	72,509,500				(4,767,000)	4.320	4.310	FA	1,070,240	3,326,551	02/09/2023	02/28/2030
B7000*-AA-1	MONTEA NV SR-UNSEC		B		1.G PL	21,746,700	85.8890	16,014,262	18,645,300	18,645,300				(1,225,800)	1.280	1.280	AO	42,428	247,812	04/27/2021	04/27/2031
B7000*-AB-9	MONTEA NV		B		3.A	8,335,600	85.3700	6,190,136	7,250,950	7,250,950				(476,700)	1.280	1.280	JD	2,062	94,407	06/23/2021	06/23/2031
B9550@-AA-9	UMICORE SA/NV SR-UNSEC		B		2.B	47,102,047	96.0880	39,813,102	41,434,000	41,434,000				(2,724,000)	1.840	1.840	JD	50,826	786,618	12/07/2017	12/07/2027
B9550@-AB-7	UMICORE SA/NV SR-UNSEC		B		2.B	76,540,826	93.2140	62,761,219	67,330,250	67,330,250				(4,426,500)	2.050	2.050	JD	84,350	1,424,143	12/07/2017	12/07/2029
B9550@-AD-3	UMICORE SA/NV SR-UNSEC		B		2.B	76,590,500	92.4310	67,021,256	72,509,500	72,509,500				(4,767,000)	1.770	1.770	MS	338,680	1,362,590	09/26/2019	09/26/2029
B9550@-AE-1	UMICORE SA/NV SR-UNSEC		B		2.B	32,760,033	89.1330	27,698,525	31,075,500	31,075,500				(2,043,000)	1.950	1.950	MS	170,009	643,412	09/26/2019	09/26/2031
B9550@-AF-8	UMICORE SA/NV		D		2.B	40,000,000	102.5840	41,033,600	40,000,000	40,000,000					6.260	6.260	JJ	1,133,756	2,504,000	11/09/2022	01/18/2028
BK2909-22-8	TAKEDA PHARMACEUTICAL		B	1	2.A FE	22,765,119	87.8310	18,195,845	20,717,000	20,825,865		(15,250)		(1,368,801)	1.375	1.294	JUL	137,357	297,440	07/06/2020	07/09/2032
BK2909-23-6	TAKEDA PHARMACEUTICAL		B	1	2.A FE	20,923,257	79.7640	15,285,355	19,163,225	19,172,898		(444)		(1,260,478)	2.000	1.986	JUL	184,807	400,192	07/07/2020	07/09/2040
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO. KG SR-UNSEC		D		2.C PL	30,000,000	97.0900	29,127,000	30,000,000	30,000,000					4.680	4.680	AO	296,400	1,404,000	10/15/2019	10/15/2027
E1000#-AC-3	Acciona Financiación Filiales		D		2.C PL	72,000,000	106.3510	76,572,720	72,000,000	72,000,000					7.150	7.150	MN	757,900	2,574,000	04/24/2024	05/08/2034
E1000#-AF-6	Acciona Financiación Filiales		D		2.C PL	62,500,000	99.8980	62,436,250	62,500,000	62,500,000					6.820	6.824	JD	11,840	367,049	11/14/2024	11/29/2034
F0405#-AA-9	SERVIER S.A.S. SR-UNSEC		D		2.B YE	75,000,000	98.4380	73,828,500	75,000,000	75,000,000					4.220	4.217	JD	96,708	3,165,000	06/20/2019	06/20/2026
F0405#-AE-1	SERVIER S.A.S. SR-UNSEC		D		2.B YE	50,000,000	94.2310	47,115,500	50,000,000	50,000,000					3.250	3.250	AO	284,375	1,750,000	10/27/2020	10/27/2027
F1840#-AB-8	CHANEL LTD. SENIOR		B		3.C Z	81,589,200	98.2580	76,335,412	77,688,750	77,688,750				(5,107,500)	2.044	2.044	MS	401,401	1,680,168	02/29/2016	03/30/2028
F4113N-CE-7	ORANGE SA SR UNSEC		B		2.A FE	23,879,679	135.3820	28,047,011	20,717,000	21,578,283		(80,965)		(1,418,749)	8.125	7.289	JAN	1,559,082	1,765,156	03/12/2003	01/28/2033
F9120#-AB-2	TELEPERFORMANCE S.A.		D		2.B	49,000,000	98.2880	48,161,120	49,000,000	49,000,000					4.220	4.220	JD	86,158	2,067,800	12/14/2016	12/14/2026
F9686M-AC-1	VEOLIA ENVIRONNEMENT SA SR UNSEC		B		2.B FE	12,663,000	121.7090	12,607,224	10,358,500	10,385,600		(2,736)		(682,443)	6.125	5.996	NOV	64,315	642,421	02/05/2004	11/25/2033
F9863#-AD-9	XpFibre Groupe		B		2.B PL	47,742,750	99.1930	46,237,081	46,613,250	46,613,250				(1,129,500)	4.530	4.531	JD	5,866	276,264	11/12/2024	05/14/2034
G0566*-AD-1	ARQIVA PP FINANCING PLC		B		2.B FE	16,163,008	105.2850	17,181,991	16,319,505	16,319,505				(296,564)	3.051	0.000	JD	2,728	1,256,427	11/23/2016	12/31/2029
G1696#-BC-9	BUNZL FINANCE PLC B-SR-UNSEC		D	1	2.A	21,000,000	99.6060	20,917,260	21,000,000	21,000,000					4.150	4.149	MN	111,358	871,500	09/10/2014	05/15/2025
G1696#-BE-5	BUNZL FINANCE PLC D-SR-UNSEC		D	1	2.A	20,000,000	98.6750	19,735,000	20,000,000	20,000,000					4.190	4.189	MN	107,078	838,000	09/10/2014	05/15/2026
G1696#-BL-9	BUNZL FINANCE PLC SR-UNSEC		D		2.A	21,000,000	96.8990	20,348,790	21,000,000	21,000,000					3.930	3.930	MN	96,285	825,300	09/16/2015	11/19/2027
G1696#-BM-7	BUNZL FINANCE PLC SR-UNSEC		D		2.A	15,000,000	95.1970	14,279,550	15,000,000	15,000,000					3.980	3.980	MN	69,650	597,000	09/16/2015	11/19/2028
G1710#-AC-2	CHRISTIE'S INTL PLC A-SR-UNSEC		D		2.C PL	20,000,000	98.4330	19,686,600	20,000,000	20,000,000					4.340	4.340	MN	110,911	868,000	05/15/2019	05/15/2026
G1710#-AD-0	CHRISTIE'S INTL PLC B-SR-UNSEC		D		2.C PL	10,000,000	95.4060	9,540,600	10,000,000	10,000,000					4.540	4.540	MN	58,011	454,000	05/15/2019	05/15/2029
G1710#-AE-8	CHRISTIE'S INTL PLC SR-UNSEC		D		2.C PL	43,800,760	87.0040	38,281,760	44,000,000	43,858,799		19,946			3.310	3.367	MS	368,146	1,456,400	01/19/2022	03/31/2031
G1737@-AB-5	BUUK INFRAST ISSUER PLC SR-UNSEC		B		2.B FE	30,729,690	83.8550	23,095,176	27,541,800	27,541,800				(500,500)	2.830	2.830	MS	227,335	806,329	03/14/2018	03/14/2032
G1745*-AC-5	BROOKFIELD UTILITIES ISSUER UK C-SR-SEC		B	1	2.B FE	53,338,210	99.6640	43,669,277	43,816,500	43,816,500				(796,250)	4.260	4.260	AO	383,686	1,897,186	04/17/2013	04/17/2025
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK B-SR-SEC		B		2.B FE	11,872,657	96.7460	8,478,142	8,763,300	8,763,300				(159,250)	4.510	4.510	JD	16,468	399,029	06/17/2014	06/15/2029
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK		B		2.B FE	12,544,533	95.5830	11,966,036	12,519,000	12,519,000				(227,500)	2.620	2.620	MN	46,466	333,362	11/10/2016	11/10/2026
G2001#-AA-2	Bridgepoint US Finance Limited		D		1.E PL	12,000,000	100.3700	12,044,400	12,000,000	12,000,000					6.180	6.186	JJ	236,900		03/11/2024	06/07/2027
G2001#-AB-0	Bridgepoint US Finance Limited		D		1.E PL	10,000,000	100.3290	10,032,900	10,000,000	10,000,000					6.200	6.204	JJ	198,056		03/11/2024	06/06/2029
G2001#-AC-8	Bridgepoint US Finance Limited		D		1.E PL	20,000,000	100.4470	20,089,400	20,000,000	20,000,000					6.310	6.313	JJ	403,139		03/11/2024	06/06/2031
G2018*-AA-7	ENFINIUM HLDGS LTD SR-UNSEC		B		2.B PL	92,652,000	71.4910	62,649,708	87,633,000	87,633,000				(1,592,500)	3.230	3.226	JD	15,510	2,878,480	12/06/2021	12/31/2047
G2037*-AB-2	CHANEL LTD. SENIOR		D	1	1.D	75,000,000	98.4530	73,839,750	75,000,000	75,000,000					3.920	3.920	AO	620,667	2,940,000	10/15/2014	10/15/2026
G2037*-AC-0	CHANEL LTD. SENIOR		D	1	1.D	25,000,000	95.2310	23,807,750	25,000,000	25,000,000					4.070	4.070	AO	214,806	1,017,500	10/15/2014	10/15/2029
G2037*-AN-6	CHANEL LTD.		B		1.D	54,205,000	103.7600	53,739,898	51,792,500	51,792,500				(2,412,500)	4.000	4.000	AO	443,114	699,200	05/30/2024	06/18/2034
G2044@-BA-2	COMPASS GROUP PLC M-SR-UNSEC		D	1	1.F	85,000,000	99.0670	84,206,950	85,000,000	85,000,000					3.810	3.810	AO	656,696	3,238,500	09/18/2013	09/18/2025
G2705#-AA-1	DELOITTE UK		B		1.G YE	60,892,500	104.5570	65,447,454	62,595,000	62,595,000				(1,137,500)	6.170	6.170	MN	504,220	3,902,217	10/24/2023	11/14/2033
G2705#-AC-7	DELOITTE UK		B		1.G Z	63,987,500	99.7230	62,421,612	62,595,000	62,595,000				(1,392,500)	5.640	5.640	JD	116,067		12/09/2024	12/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2730#-AC-6	DERWENT LONDON PLC SR-UNSEC		B		1.G	21,641,274	94.6050	17,765,400	18,778,500	18,778,500				(341,250)	3.460	3.460	MN	102,875	662,426	05/06/2016	05/04/2028
G2730#-AD-4	DERWENT LONDON PLC SR-UNSEC		B		1.G	64,923,823	90.2750	50,856,873	56,335,500	56,335,500				(1,023,750)	3.570	3.570	MN	318,436	2,052,987	05/06/2016	05/04/2031
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC		B		1.G FE	38,712,574	89.2490	34,296,000	38,427,321	38,427,321				(698,316)	2.740	2.734	JD	46,155	1,069,835	12/17/2018	06/15/2032
G3087*-AB-9	EQUITIX 2020 ISSUER LIMITED SR-SEC		B		1.G PL	66,785,000	92.9280	58,168,282	62,595,000	62,595,000				(1,137,500)	3.990	3.994	JJ	1,047,579	2,546,468	11/24/2020	01/31/2033
G3663#-AC-5	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C YE	25,004,063	88.6950	22,207,454	25,038,000	25,038,000				(455,000)	2.970	2.970	MS	214,826	769,794	09/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC SR-UNSEC		B		2.C YE	25,004,063	84.2520	21,095,016	25,038,000	25,038,000				(455,000)	3.030	3.030	MS	219,166	785,346	09/17/2019	09/17/2031
G3663#-AK-7	FORTH PORTS FINANCE PLC		B		2.B PL	19,305,600	98.4870	19,727,340	20,030,400	20,030,400				(364,000)	5.610	5.610	FA	402,661	1,342,886	02/22/2023	08/22/2033
G3663#-AL-5	FORTH PORTS FINANCE PLC		B		2.B PL	6,033,000	98.4530	6,162,666	6,259,500	6,259,500				226,500	5.880	5.880	FA	131,888		02/22/2023	02/22/2034
G4273*-AM-7	HAMMERSON PLC		B		2.C YE	13,443,411	94.4600	12,440,425	13,170,046	13,170,046				(865,840)	1.790	1.790	JJ	111,323	248,358	01/11/2017	01/11/2028
G4569#-AA-2	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		1.G YE	27,700,000	81.1970	20,330,105	25,038,000	25,038,000				(455,000)	2.800	2.800	MS	204,477	726,236	09/16/2021	09/16/2033
G4569#-AB-0	HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC		B		1.G	16,620,000	76.0060	11,418,229	15,022,800	15,022,800				(273,000)	2.960	2.960	MS	129,697	460,641	09/16/2021	09/16/2036
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC C-SR-UNSEC		D	1	2.B	25,000,000	99.7380	24,934,500	25,000,000	25,000,000					5.210	5.209	MN	180,903	1,302,500	05/11/2015	05/11/2025
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC		D		2.B	15,000,000	99.2070	14,881,050	15,000,000	15,000,000					4.990	4.990	MS	197,521	748,500	03/26/2019	03/26/2026
G4691#-AJ-4	IMI GROUP LTD SR-UNSEC		D		2.A	25,000,000	97.5190	24,379,750	25,000,000	25,000,000					3.920	3.920	AO	236,833	979,970	04/04/2018	04/05/2027
G4938#-AB-4	IRISH RESIDENTIAL PROP LTD. SR-UNSEC		D		2.C PL	5,000,000	89.3600	4,468,000	5,000,000	5,000,000					3.630	3.629	MS	55,963	181,500	03/10/2020	03/10/2030
G4940@-AA-4	IRISH RESIDENTIAL PROP REIT PL SR-UNSEC		B		2.C PL	21,782,000	90.4410	18,736,662	20,717,000	20,717,000				(1,362,000)	1.830	1.830	MS	116,896	402,655	03/10/2020	03/10/2030
G4R026-AB-6	HKT CAPITAL NO 2 LTD CO.GUARNT		D		2.B FE	10,863,688	99.5220	11,246,000	11,300,000	11,286,664		52,345			3.625	4.107	AO	101,268	409,625	06/10/2015	04/02/2025
G5001@-AA-7	ISAVIA OHF		B		2.A YE	81,836,250	98.4620	76,493,897	77,688,750	77,688,750				(5,107,500)	4.910	4.851	AUG	1,377,465	4,038,230	06/15/2023	08/21/2030
G5147*-AD-8	JOHNSON MATTHEY PLC D-SR-UNSEC		D	1	2.A	60,000,000	94.7670	56,860,200	60,000,000	60,000,000					3.390	3.390	JD	146,900	2,034,000	06/05/2013	06/05/2028
G5600#-AK-8	LONDONMETRIC PROPERTY PLC C-SR-UNSEC		B		3.B	36,155,600	77.6050	25,259,962	32,549,400	32,549,400				(591,500)	2.340	2.340	MS	207,340	789,338	04/28/2021	04/28/2033
G5600#-AL-6	LONDONMETRIC PROPERTY PLC		B		3.B	36,669,100	77.2800	25,154,176	32,549,400	32,549,400				(591,500)	2.340	2.340	MS	207,340	789,338	06/16/2021	06/16/2033
G6001*-AA-7	LONDONIA BIDCO. LTD.		B		3.B PL	99,264,738	96.1990	88,216,094	91,701,675	91,701,675				(1,666,438)	7.300	7.295	MN	972,038	8,643,629	11/09/2021	11/09/2028
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note		B		3.A Z	37,883,675	133.0910	40,512,468	30,439,581	34,696,387		(125,618)		(624,314)	8.000	6.671	MS	615,556	2,423,272	10/31/2017	03/31/2043
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note		B		3.A YE	32,949,640	94.3500	25,007,258	26,504,757	30,230,404		(106,663)		(544,161)	8.300	6.941	MS	556,085	2,289,884	10/31/2017	03/31/2043
G6043#-AG-0	THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT		B		1.G	97,717,500	84.1090	78,972,043	93,892,500	93,892,500				(1,706,250)	2.570	2.570	JD	80,435	2,432,312	12/19/2019	12/19/2031
G6428#-AF-7	NETWORK HOMES LTD SR-UNSEC		B		1.F YE	40,766,150	75.1550	31,518,992	41,938,650	41,938,650				(762,125)	2.630	2.630	JJ	481,025	1,130,960	07/24/2020	07/24/2035
G6428#-AG-5	NETWORK HOMES LTD SR-UNSEC		B		1.F YE	40,769,500	67.9200	28,484,731	41,938,650	41,938,650				(762,125)	2.860	2.860	JJ	523,091	1,229,865	07/24/2020	07/24/2040
G6428#-AK-6	NETWORK HOMES 2022		B		1.F YE	62,865,000	72.1950	45,190,460	62,595,000	62,595,000				(1,137,500)	2.680	2.680	MN	177,074	1,690,879	05/23/2022	05/23/2037
G6516#-AC-7	JOHN SWIRE & SONS LIMITED		D		1.G	56,000,000	107.0360	59,940,160	56,000,000	56,000,000					6.620	6.620	MN	483,996	3,707,200	10/31/2023	11/14/2033
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK 1-SR-SEC		B	1	2.B	18,805,830	94.9160	14,259,041	15,022,800	15,022,800				(273,000)	4.070	4.070	JD	18,683	616,007	12/18/2014	12/20/2029
G6596#-AF-3	NORTH WEST ELECTRICITY NETWORK		B		2.B YE	82,920,500	105.0980	85,521,921	81,373,500	81,373,500				(1,478,750)	6.580	6.579	JD	163,606	5,891,799	08/17/2023	11/17/2033
G6750*-AD-4	THE 1887 CO LTD D-SR-SEC		B		2.C	30,808,001	94.1470	23,572,526	25,038,000	25,038,000				(455,000)	2.910	2.910	AO	125,482	742,894	04/29/2015	04/29/2027
G6954#-AF-9	Peabody Trust 2022		B		1.G YE	61,777,500	100.2780	62,769,014	62,595,000	62,595,000				(1,137,500)	5.760	5.760	JJ	1,580,481	3,672,928	01/26/2023	01/25/2033
G6970*-AQ-9	PEEL PORTS GROUP LTD SR-UNSEC		B		2.B PL	74,504,700	83.5300	59,605,588	71,358,300	71,358,300				(1,296,750)	2.990	2.990	JD	77,047	2,162,842	12/18/2019	12/18/2031
G6970*-AU-0	PEEL PORTS GROUP LTD		B		2.B PL	105,817,500	80.6640	75,737,446	93,892,500	93,892,500				(1,706,250)	3.050	3.050	JJ	1,431,861	2,904,096	07/01/2021	07/01/2033
G6970*-BA-3	PEEL PORTS GROUP LTD		B		2.B	4,885,800	100.3090	5,023,073	5,007,600	5,007,600				(91,000)	6.340	6.341	JJ	158,741		10/12/2023	12/12/2035
G6970*-BC-9	PEEL PORTS GROUP LTD		B		2.B PL	46,415,100	100.1710	47,653,548	47,572,200	47,572,200				1,157,100	6.320	6.320	JJ	1,419,766		10/12/2023	07/11/2034
G6970*-BD-7	PEEL PORTS GROUP LTD		B		2.B PL	9,771,600	99.7740	9,992,566	10,015,200	10,015,200				243,600	6.390	6.390	JJ	302,209		10/12/2023	07/11/2036
G7000#-AB-0	ONE HOUSING GROUP LTD B-SR-UNSEC		B		1.G PL	25,749,000	84.6080	21,184,151	25,038,000	25,038,000				(455,000)	2.870	2.870	MN	109,785	730,932	11/06/2019	11/06/2031
G7000#-AC-8	ONE HOUSING GROUP LTD C-SR-UNSEC		B		1.G PL	38,623,500	79.4970	29,856,688	37,557,000	37,557,000				(682,500)	3.110	3.110	MN	178,448	1,188,082	11/06/2019	11/06/2034
G7304*-AH-4	QUADGAS FINANCE PLC SR-UNSEC		B		2.C FE	97,328,000	82.2660	72,092,164	87,633,000	87,633,000				(1,592,500)	2.920	2.920	JD	78,188	2,578,046	03/10/2021	03/10/2033
G7332#-AE-3	RRPF ENGINE LEASING LIMITED E-SR-SEC		D	1	2.B FE	55,000,000	100.7070	55,388,850	55,000,000	55,000,000					5.233	0.396	FA	1,135,177	3,789,460	10/30/2013	10/30/2025
G7334@-AA-1	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.C FE		0.0000								4.030	0.000	FA		(20,150)		06/13/2028
G7334@-AF-0	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.B FE	31,000,000	102.6860	31,832,660	31,000,000	31,000,000					5.233	2.049	FA	644,666	2,125,607	06/13/2018	06/13/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7334@-AG-8	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.B FE	30,000,000	102.8600	30,858,000	30,000,000	30,000,000					5.233	2.049	FA	619,187	2,078,447	06/13/2018	06/13/2033
G7334@-AL-7	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.B FE	6,000,000	98.6990	5,921,940	6,000,000	6,000,000					4.350	4.348	FA	101,500	261,000	02/11/2019	06/13/2026
G7334@-AV-5	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.B FE	7,000,000	96.9320	6,785,240	7,000,000	7,000,000					4.460	4.461	FA	120,544	312,200	04/11/2019	06/13/2028
G7334@-AW-3	RRPF ENGINE LEASING LIMITED SR-UNSEC		D		2.B FE	7,000,000	95.3010	6,671,070	7,000,000	7,000,000					4.610	4.611	FA	124,598	322,700	04/11/2019	02/11/2031
G7334@-BD-4	RRPF ENGINE LEASING LIMITED		D		2.B FE	19,000,000	99.3750	18,881,250	19,000,000	19,000,000					5.440	5.440	JD	79,290		10/31/2024	12/04/2029
G7334@-BE-2	RRPF ENGINE LEASING LIMITED		D		2.B FE	22,000,000	100.2890	22,063,580	22,000,000	22,000,000					5.680	5.680	JD	95,860		10/31/2024	12/04/2032
G7590#-AC-4	ONE HOUSING GROUP LTD		B		1.F PL	62,202,500	103.7600	64,948,572	62,595,000	62,595,000				392,500	6.540	6.540	FA	1,592,623	2,125,436	11/16/2023	02/12/2034
G7605#-AA-1	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	17,163,637	93.8440	14,139,390	15,066,909	15,066,909				(990,545)	2.290	2.290	AO	69,965	358,289	10/17/2017	10/18/2032
G7605#-AB-9	TANK & RAST GRUPPE GMBH CO KG		B		2.C FE	47,200,000	92.6250	38,378,243	41,434,000	41,434,000				(2,724,000)	2.760	2.760	AO	231,892	1,187,518	10/17/2017	10/18/2036
G7737#-AC-8	SCOTIA GAS NETWORKS LTD 3-SR-UNSEC		B		2.C PL	15,364,845	88.8380	12,233,792	13,770,900	13,770,900				(250,250)	2.900	2.900	MS	116,479	413,137	03/14/2018	03/14/2030
G7737#-AD-6	SCOTIA GAS NETWORKS LTD 4-SR-UNSEC		B		2.C PL	26,539,278	82.8700	19,711,541	23,786,100	23,786,100				(432,250)	3.020	3.020	MS	209,516	743,128	03/14/2018	03/14/2033
G7738@-AH-8	SH Euro Finance PLC		B		2.A Z	24,587,200	101.8250	23,204,594	22,788,700	22,788,700				(1,798,500)	4.110	4.110	FA	320,759		08/26/2024	08/15/2034
G7742#-AA-5	SG FINANCE & TREASURY LTD		D		2.A	58,000,000	102.4230	59,405,340	58,000,000	58,000,000					5.960	5.960	MN	364,884	1,728,400	04/24/2024	05/23/2031
G7742#-AC-1	SG FINANCE & TREASURY LTD		B		2.A	48,098,250	102.8800	47,955,712	46,613,250	46,613,250				(1,485,000)	4.130	4.130	MN	203,208	967,349	04/24/2024	05/23/2031
G7742#-AD-9	SG FINANCE & TREASURY LTD		B		2.A	41,685,150	103.0300	41,622,214	40,398,150	40,398,150				(1,287,000)	4.260	4.260	MN	181,657	864,759	04/24/2024	05/23/2034
G7742#-AF-4	SG FINANCE & TREASURY LTD		B		2.A	46,003,950	99.4070	46,045,621	46,320,300	46,320,300				316,350	5.580	5.580	MN	272,827	1,293,007	04/24/2024	05/23/2031
G7742#-AG-2	SG FINANCE & TREASURY LTD		B		2.A	31,083,750	99.5370	31,152,593	31,297,500	31,297,500				213,750	5.780	5.780	MN	190,950	904,967	04/24/2024	05/23/2034
G7996#-AD-2	SEGRO PLC SR-UNSEC		B		1.G PL	36,270,000	95.5410	30,679,505	32,111,350	32,111,350				(2,111,100)	1.820	1.820	AO	125,002	608,617	10/12/2018	10/12/2028
G8287#-AF-3	SOUTHERN GAS NETWORKS PLC		D		2.A	81,000,000	101.0620	81,860,220	81,000,000	81,000,000					5.770	5.771	JD	51,930	2,336,850	03/19/2024	03/31/2034
G8287#-AG-1	SOUTHERN GAS NETWORKS PLC		D		2.A	46,000,000	101.4290	46,657,340	46,000,000	46,000,000					5.870	5.870	AO	667,549	1,350,100	03/19/2024	03/31/2036
G8401*-AE-1	SSP FINANCING LTD SR-UNSEC		D		2.C PL	9,000,000	100.1940	9,017,460	9,000,000	9,000,000					4.350	4.350	AO	82,650	427,875	10/15/2018	10/15/2025
G8401*-AF-8	SSP FINANCING LTD SR-UNSEC		D		2.C PL	9,000,000	97.0410	8,733,690	9,000,000	9,000,000					4.500	4.499	AO	85,500	441,375	10/15/2018	10/15/2028
G8401*-AK-7	SSP FINANCING LTD SR-UNSEC		D		2.C PL	14,000,000	99.4270	13,919,780	14,000,000	14,000,000					4.060	4.060	JJ	262,096	659,983	07/15/2019	07/15/2026
G8401*-AL-5	SSP FINANCING LTD 2B-SR-UNSEC		D		2.C PL	15,000,000	97.5680	14,635,200	15,000,000	15,000,000					4.250	4.250	JD	26,563	672,917	12/16/2019	12/16/2027
G8401*-AM-3	SSP FINANCING LTD 2C-SR-UNSEC		D		2.C PL	13,000,000	94.6130	12,299,690	13,000,000	13,000,000					4.350	4.350	JD	23,563	596,194	12/16/2019	12/16/2029
G9006@-AK-2	TRANSMISSION FINANCE DAC Corporate Bond		B	1	2.B	74,116,306	93.7410	63,116,050	67,330,250	67,330,250				(4,426,500)	1.930	1.930	MN	205,750	1,359,847	05/05/2016	05/04/2029
G9369*-AA-7	SR-SEC SR-SEC		B		2.B FE	58,648,401	73.1850	40,402,904	55,206,537	55,206,537				(1,003,234)	2.900	2.898	MS	407,923	3,083,001	11/30/2021	03/31/2043
L9619@-AG-4	VTG FINANCE S.A.		B		2.B FE	23,850,200	103.7260	23,637,807	22,788,700	22,788,700				(1,061,500)	4.370	4.370	JD	41,494	474,206	05/30/2024	06/15/2034
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	29,367,942	96.0900	28,826,907	30,000,000	29,868,523	71,350				3.150	3.410	AO	236,250	945,000	02/14/2017	10/01/2026
M1586M-AC-1	BANK HAPOALIM SERIES 144A		D	2	2.C FE	20,000,000	94.0570	18,811,400	20,000,000	20,000,000					3.255	3.255	JJ	290,721	651,000	10/14/2021	01/21/2032
M1R786-AY-4	BANK LEUMI LE ISRAEL SERIES 144A		D	2	2.A FE	9,934,000	99.2160	9,921,600	10,000,000	9,963,937	12,779				5.125	5.277	JJ	219,236	512,500	07/20/2022	07/27/2027
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SR UNSEC		D	1	2.C FE	10,986,000	98.3750	10,821,250	11,000,000	10,987,562	571				6.375	6.388	MN	60,385	701,250	01/11/2023	05/31/2038
M60170-AW-3	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A		D		2.A FE	9,669,542	86.9110	8,430,328	9,700,000	9,677,119	2,743				3.750	3.788	FA	130,344	363,750	02/15/2022	02/22/2032
N2557F-DK-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT		B		3.B FE	23,349,500	130.4480	27,024,871	20,717,000	21,315,010	(57,358)			(1,401,404)	7.500	6.900	JAN	1,456,133	1,635,225	03/12/2003	01/24/2033
N4001#-AB-8	HES INTERNATIONAL B.V.		B		2.B PL	21,553,000	106.2740	22,016,785	20,717,000	20,717,000				(836,000)	5.090	5.090	JD	76,158	541,907	05/09/2024	06/05/2031
N4001#-AD-4	HES INTERNATIONAL B.V.		B		2.B PL	11,854,150	106.1170	12,091,342	11,394,350	11,394,350				(459,800)	5.030	5.030	JD	41,393	294,535	05/09/2024	06/05/2031
N42816-CK-9	KONINKLIJKE VOPAK N.V.		D		2.B	12,000,000	99.0980	11,891,760	12,000,000	12,000,000					5.120	5.120	JD	20,480	614,400	04/05/2023	06/19/2028
N4281@-CL-7	KONINKLIJKE VOPAK N.V.		D		2.B	10,000,000	98.4330	9,843,300	10,000,000	10,000,000					5.160	5.160	JD	17,200	516,000	04/05/2023	06/19/2029
N51328-AF-0	LBC Tank Terminals Europe B.V.		B		2.B PL	10,511,000	99.1300	10,268,381	10,358,500	10,358,500				(152,500)	4.270	4.270	JD	25,448		11/21/2024	12/11/2034
N6587*-AA-1	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC		B		2.B	16,748,922	92.4350	14,362,319	15,537,750	15,537,750				(1,021,500)	1.550	1.550	MN	19,401	249,054	05/28/2019	05/31/2029
N6587*-AB-9	ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC		B		2.B	26,798,276	89.5920	22,272,930	24,860,400	24,860,400				(1,634,400)	1.740	1.740	MN	34,846	447,333	05/28/2019	05/31/2031
N7002#-AB-0	PERFETTI VAN MELLE GROUP B.V.		D		2.A	13,000,000	103.4610	13,449,930	13,000,000	13,000,000					5.980	5.976	AO	136,045	777,400	09/27/2023	10/26/2030
N7002#-AC-8	PERFETTI VAN MELLE GROUP B.V.		D		2.A	13,000,000	103.4120	13,443,560	13,000,000	13,000,000					6.010	6.010	AO	136,728	781,300	09/27/2023	10/26/2033
N7338@-AC-5	RED ELECTRICA DE ESPANA B.V. C-SR-UNSEC		D	1	1.G	13,703,696	100.1380	15,020,700	15,000,000	14,890,854	127,124				5.310	6.241	AO	154,875	796,500	09/30/2011	10/19/2025
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC		B		2.B PL	69,289,621	92.7090	54,385,659	58,662,761	58,662,761				(3,856,672)	2.470	2.470	JD	4,025	697,853	04/05/2018	03/31/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N8438J-AB-4	SUZANO INTL FINANCE BV		D		2.C FE	8,051,043	100.0440	8,103,556	8,100,000	8,069,580		13,744			5.500	5.697	JJ	202,950	445,500	09/05/2023	01/17/2027
P3143N-AG-9	CODELCO INC SR UNSEC		D		2.A FE	2,345,060	96.3730	2,409,324	2,500,000	2,407,639		5,956			5.625	6.099	MS	39,063	140,625	10/16/2009	09/21/2035
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC		D		2.B PL	40,000,000	97.8070	39,122,800	40,000,000	40,000,000					6.020	6.020	JD	6,689	2,408,000	09/30/2019	12/31/2040
P3753#-AA-0	ERGON PERU SAC SR-UNSEC		D		2.C PL	21,237,414	92.2440	19,590,240	21,237,414	21,237,414					4.870	4.870	JD	2,873	1,556,590	07/29/2020	06/30/2034
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA SR-UNSEC		D		2.C FE	50,000,000	97.6320	48,816,000	50,000,000	50,000,000					5.180	5.180	JD	122,306	2,590,000	06/25/2019	06/14/2029
P4000@-AA-1	ELETRANS SA SR-SEC		D		1.G FE	20,888,925	89.4490	18,684,935	20,888,925	20,888,925					4.060	4.060	JD	2,356	848,093	01/10/2018	12/28/2037
P4001*-AA-2	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	15,000,000	92.7120	13,906,800	15,000,000	15,000,000					3.150	3.150	FA	186,375	472,500	02/09/2021	02/09/2028
P4001*-AB-0	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	15,000,000	91.8130	13,771,950	15,000,000	15,000,000					3.200	3.198	JJ	221,333	480,000	07/15/2021	07/15/2028
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC		D		2.C PL	10,000,000	88.0510	8,805,100	10,000,000	10,000,000					3.610	3.609	FA	142,394	361,000	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO,		D		2.C PL	10,000,000	87.5320	8,753,200	10,000,000	10,000,000					3.660	3.660	JJ	168,767	366,000	07/15/2021	07/15/2031
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC		D		3.A FE	19,595,251	97.4320	19,092,045	19,595,251	19,595,251					4.090	4.091	JD	33,394	801,446	08/14/2019	12/15/2026
P9798*-AB-6	VIRUTEX ILKO S.A. SR-UNSEC		D		3.C PL	30,000,000	99.9730	29,991,900	30,000,000	30,000,000					6.250	6.250	MS	593,750	1,912,500	09/06/2018	03/07/2025
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D		2.A FE	75,000,000	86.6550	64,991,250	75,000,000	75,000,000					3.750	3.750	AO	703,125	2,812,500	09/06/2017	10/01/2032
Q1297#-AG-3	CSL FINANCE PTY LTD C-SR		B	1	1.G	24,862,943	98.8670	20,482,276	20,717,000	20,717,000				(1,362,000)	2.100	2.100	NOV	59,597	445,599	11/12/2014	11/12/2026
Q1297#-AJ-7	CSL FINANCE PTY LTD SR		B		1.G	51,366,345	100.2280	55,218,998	55,093,385	55,093,385				(4,356,113)	0.955	0.953	OCT	121,305		10/07/2015	10/08/2025
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	96.3380	9,633,800	10,000,000	10,000,000					3.820	3.820	JD	15,917	382,000	06/15/2017	06/15/2027
Q1629#-AP-2	BRISBANE AIRPORT CORP PTY LTD		D		2.B	15,000,000	93.5420	14,031,300	15,000,000	15,000,000					3.920	3.920	JD	24,500	588,000	06/15/2017	06/15/2029
Q1629#-AQ-0	BRISBANE AIRPORT CORP PTY LTD		D		2.B	10,000,000	89.6430	8,964,300	10,000,000	10,000,000					4.070	4.070	JD	18,089	407,000	06/15/2017	06/15/2032
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD D-SR-SEC		D	1	2.B	17,000,000	100.5010	17,085,170	17,000,000	17,000,000					4.380	4.380	MS	194,423	744,600	03/27/2013	03/27/2025
Q2308#-AA-1	CHARTER HALL INV MGMT LTD		D		2.A FE	15,000,000	97.2490	14,587,350	15,000,000	15,000,000					3.940	3.939	MN	59,100	591,000	05/23/2017	05/23/2027
Q2308#-AC-7	CHARTER HALL INV MGMT LTD		D		2.A FE	18,000,000	94.8060	17,065,080	18,000,000	18,000,000					4.040	4.040	MN	76,760	727,200	05/23/2017	05/23/2029
Q2308*-AA-5	CHARTER HALL RETAIL MGMT LTD A-SR-UNSEC		D	1	2.A FE	17,000,000	95.6220	16,255,740	17,000,000	17,000,000					3.550	3.550	JJ	266,546	603,500	07/22/2015	07/22/2027
Q2308*-AB-3	CHARTER HALL RETAIL MGMT LTD SR-UNSEC		D		2.A YE	32,000,000	98.2170	31,429,440	32,000,000	32,000,000					3.760	3.760	MN	163,769	1,203,200	02/12/2016	05/12/2026
Q3189*-AB-5	DEXUS DIVERSIFIED TRUST B-SR-UNSEC		D	1	1.G	19,000,000	99.1010	18,829,190	19,000,000	19,000,000					3.560	3.560	JJ	323,169	676,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS DIVERSIFIED TRUST C-SR-UNSEC		D	1	1.G	26,000,000	95.6570	24,870,820	26,000,000	26,000,000					3.760	3.760	JJ	467,076	977,600	07/09/2013	07/09/2028
Q3189*-AE-9	DEXUS FUNDS MGMT LTD B-SR-UNSEC		D	1	1.G	20,000,000	99.9180	19,983,600	20,000,000	20,000,000					4.630	4.630	FA	339,533	926,000	02/19/2014	02/19/2025
Q3189*-AF-6	DEXUS FUNDS MGMT LTD C-SR-UNSEC		D	1	1.G	40,000,000	99.5360	39,814,400	40,000,000	40,000,000					4.790	4.790	FA	702,533	1,916,000	02/19/2014	02/19/2027
Q3393*-AH-4	ELECTRANET PTY LTD. B-SR-SEC		D	1	2.B	20,000,000	99.4880	19,897,600	20,000,000	20,000,000					3.710	3.710	MN	94,811	742,000	05/15/2013	05/15/2025
Q3393*-AJ-0	ELECTRANET PTY LTD. C-SR-SEC		D	1	2.B	10,000,000	95.9650	9,596,500	10,000,000	10,000,000					3.910	3.910	MN	49,961	391,000	05/15/2013	05/15/2028
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SR-UNSEC		D	1	1.G	53,000,000	98.3600	52,130,800	53,000,000	53,000,000					3.740	3.740	MS	605,672	1,982,200	09/10/2014	09/10/2026
Q3971@-AD-1	GPT RE LTD D-SR-UNSEC		D	1	1.G FE	85,000,000	96.2630	81,823,550	85,000,000	85,000,000					4.360	4.359	JJ	1,760,350	3,706,000	07/08/2014	07/08/2029
Q3973#-AC-9	GPT FUNDS MGMT LTD C-SR-UNSEC		D		1.G	29,000,000	93.3870	27,082,230	29,000,000	29,000,000					4.400	4.399	FA	510,400	1,276,000	02/07/2019	02/07/2032
Q4352*-AA-6	GROWTHPOINT PROP AUSTRALIA LTD SR-SEC		D		2.B	30,000,000	95.1130	28,533,900	30,000,000	30,000,000					4.430	4.430	MN	132,900	1,329,000	05/23/2019	05/23/2029
Q4352*-AB-4	GROWTHPOINT PROP AUSTRALIA LTD SER A GUARANTEED SEN SEC		D		2.B	33,000,000	97.1310	32,053,230	33,000,000	33,000,000					4.230	4.229	JD	58,163	1,395,900	08/26/2019	06/15/2027
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC		B	1	2.B FE	5,398,689	98.2530	4,314,246	4,390,956	4,390,956				(443,388)	4.876	4.905	MJSD	2,379	227,667	05/27/2015	06/27/2027
Q5601@-AA-0	LendLease ITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	18,000,000	96.1880	17,313,840	18,000,000	18,000,000					4.300	4.300	AO	176,300	774,000	04/09/2019	04/09/2029
Q5601@-AB-8	LendLease ITST FINANCE PTY LTD SR-UNSEC		D		2.A FE	9,000,000	93.5880	8,422,920	9,000,000	9,000,000					4.400	4.400	AO	90,200	396,000	04/09/2019	04/09/2031
Q5664#-AA-2	LONSDALE FINANCE PTY LTD SR-UNSEC		D		2.B FE	23,000,000	96.4920	22,193,160	23,000,000	23,000,000					4.190	4.190	AO	240,925	963,700	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SR-SEC		D		2.B FE	22,000,000	94.5760	20,806,720	22,000,000	22,000,000					4.270	4.270	AO	234,850	939,400	10/02/2018	10/01/2030
Q5664#-AH-7	LONSDALE FINANCE PTY LTD 2019-SR-UNSEC		D		2.B FE	83,000,000	91.4050	75,866,150	83,000,000	83,000,000					3.850	3.851	AO	798,875	3,195,500	07/09/2019	07/09/2031
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD L-SR-UNSEC		D	1	1.G PL	40,000,000	96.7940	38,717,600	40,000,000	40,000,000					4.040	4.039	MS	462,356	1,616,000	08/18/2015	09/18/2027
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD		D	1	1.G PL	50,000,000	95.1370	47,568,500	50,000,000	50,000,000					3.630	3.630	MS	519,292	1,815,000	09/20/2016	09/18/2028
Q6235#-AT-9	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	27,000,000	93.5450	25,257,150	27,000,000	27,000,000					4.080	4.080	MS	315,180	1,101,600	06/18/2019	09/18/2030
Q6235#-AU-6	MIRVAC GROUP FINANCE LTD SR-UNSEC		D		1.G PL	20,000,000	90.8700	18,174,000	20,000,000	20,000,000					4.160	4.159	MS	238,044	832,000	06/18/2019	09/18/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B YE	13,000,000	99.2430	12,901,590	13,000,000	13,000,000					3.340	3.340	AO	74,779	434,200	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD SR-SEC		D		2.B FE	17,000,000	95.5110	16,236,870	17,000,000	17,000,000					3.440	3.440	AO	100,716	584,800	04/29/2015	04/29/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC		B		2.A PL	80,006,093	78.9710	51,012,550	64,596,560	64,596,560				(6,522,797)	4.190	4.211	JAJO	676,649	3,410,348	12/19/2017	09/30/2039
Q6568@-AE-1	NETWORK FINANCE CO PTY LTD E-SR-SEC		B		2.A YE	59,482,266	102.5470	47,603,599	46,421,250	46,421,250				(4,687,500)	4.335	1.706	JAJO	496,210	2,975,916	02/14/2018	02/14/2030
Q6568@-AH-4	NETWORK FINANCE CO PTY LTD SR-SEC		B		2.A FE	49,322,000	96.7690	38,931,862	40,231,750	40,231,750				(4,062,500)	4.360	4.361	AO	428,781	1,902,535	12/13/2018	12/13/2028
Q6646*-AA-7	NEW TERMINAL FINANCING CO PTY A-SR-SEC		D	1	2.B	3,000,000	98.7390	2,962,170	3,000,000	3,000,000					3.730	3.729	MS	32,638	111,900	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY B-SR-SEC		D	1	2.B	17,000,000	95.8890	16,301,130	17,000,000	17,000,000					3.830	3.830	MS	189,904	651,100	05/05/2015	09/14/2027
Q6993#-AB-0	NOVION RE LTD B-SR-UNSEC		D	1	1.F FE	15,000,000	96.7710	14,515,650	15,000,000	15,000,000					3.790	3.790	JD	18,950	568,500	12/19/2014	12/19/2027
Q6993#-AC-8	NOVION RE LTD C-SR-UNSEC		D	1	1.F FE	15,000,000	94.5380	14,180,700	15,000,000	15,000,000					3.860	3.860	JD	19,300	579,000	12/19/2014	12/19/2029
Q7160#-AL-3	ORICA LTD		D		2.B FE	19,000,000	97.2610	18,479,590	19,000,000	19,000,000					4.330	4.330	MN	130,261	822,700	05/03/2017	05/03/2027
Q7397#-AS-3	PRATT FINANCE PROPRIETARY LTD SR		D		2.B PL	5,000,000	96.4370	4,821,850	5,000,000	5,000,000					3.790	3.790	JJ	87,381	189,500	07/13/2015	07/13/2027
Q7450@-AF-7	PERTH AIRPORT PTY LTD F-SR-SEC		D		2.B FE	23,000,000	95.5130	21,967,990	23,000,000	23,000,000					3.600	3.600	JJ	395,600	828,000	07/09/2015	07/09/2027
Q7638#-AA-1	PIRIE SILVER CO PTY LTD SR-SEC		D	1	6. *		0.0100	1,487	14,873,571						8.250	0.000	JAJO			12/31/2004	07/15/2049
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A		B		1.F FE	128,146,703	107.0180	110,740,682	103,478,557	103,478,557				(10,449,002)	4.335	0.000	JAJO	1,106,112	7,278,795	10/19/2016	07/02/2040
Q7724#-AF-5	POWERCO LTD C-SR-SEC		D	1	2.B FE	15,000,000	99.1890	14,878,350	15,000,000	15,000,000					4.860	4.860	JD	48,600	729,000	06/07/2011	06/07/2026
Q7724#-AJ-7	POWERCO LTD SR-SEC		B	1	2.B	39,935,145	103.7310	29,018,747	27,975,000	27,975,000				(3,632,500)	6.620	6.620	AO	380,678	1,979,711	10/15/2014	04/15/2027
Q7795#-AA-0	QIC FINANCE-SHOPPING CENTRE FU		D		1.G YE	35,000,000	96.9860	33,945,100	35,000,000	35,000,000					3.860	3.860	JJ	637,972	1,351,000	07/11/2017	07/12/2027
Q7795#-AB-8	QIC FINANCE-SHOPPING CENTRE FU		D		1.G YE	15,000,000	94.4760	14,171,400	15,000,000	15,000,000					3.960	3.960	JJ	280,500	594,000	07/11/2017	07/11/2029
Q8059@-AB-9	Titles Queensland		B		1.F FE	25,233,100	73.2860	15,422,526	21,044,300	21,044,300				(2,125,000)	4.220	4.220	MS	259,020	954,357	11/08/2021	03/15/2047
Q8501*-AD-1	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A YE	10,308,400	96.4380	9,643,800	10,000,000	10,138,082		(34,154)			4.410	4.003	MS	133,525	441,000	07/24/2019	09/12/2028
Q8501*-AE-9	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	24,157,560	94.0810	22,579,440	24,000,000	24,096,690		(12,299)			4.610	4.539	MS	334,993	1,106,400	07/24/2019	09/12/2031
Q8501*-AF-6	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC		D		2.A FE	30,000,000	91.9260	27,577,800	30,000,000	30,000,000					4.710	4.710	MS	427,825	1,413,000	09/12/2018	09/12/2033
Q8773@-AP-3	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G FE	30,000,000	92.1590	27,647,700	30,000,000	30,000,000					3.730	3.730	JJ	512,875	1,119,050	01/16/2018	01/16/2030
Q8773@-AT-5	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	27,000,000	94.3420	25,472,340	27,000,000	27,000,000					3.810	3.810	AO	174,308	1,028,750	04/30/2019	04/30/2029
Q8773@-AU-2	STOCKLAND TRUST MGMT LTD SR-UNSEC		D		1.G	34,000,000	91.6960	31,176,640	34,000,000	34,000,000					3.910	3.911	AO	225,259	1,329,450	04/30/2019	04/30/2031
Q8806#-AB-3	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C FE	75,000,000	97.9050	73,428,750	75,000,000	75,000,000					4.720	4.720	JD	186,833	3,540,000	06/12/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD SR-UNSEC		D		2.C FE	89,338,200	96.5080	86,857,200	90,000,000	89,640,472		55,567			4.820	4.904	JD	228,950	4,338,000	06/12/2018	06/12/2030
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC		B		2.B PL	51,037,477	79.7870	35,216,475	44,138,111	44,138,111				(4,456,954)	4.070	4.092	MJSD	4,990	2,405,792	10/22/2020	06/30/2042
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE		B		5.B GI	21,980,630	101.9690	27,349,571	26,821,526	17,615,446				(2,287,332)	3.680	6.712	MJSD	2,704	1,004,370	03/31/2013	12/24/2034
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE A-SR-SEC		D	1	2.B FE	5,000,000	98.9560	4,947,800	5,000,000	5,000,000					4.160	4.160	MS	56,622	208,000	09/22/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE B-SR-SEC		D	1	2.B FE	30,000,000	97.1250	29,137,500	30,000,000	30,000,000					4.260	4.260	MS	347,900	1,278,000	09/22/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	10,000,000	96.4330	9,643,300	10,000,000	10,000,000					3.450	3.449	JD	10,542	345,000	12/20/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE		D	1	2.B FE	15,000,000	93.7480	14,062,200	15,000,000	15,000,000					3.550	3.550	JD	16,271	532,500	12/20/2016	12/20/2028
Q9194*-AL-3	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	24,000,000	94.0590	22,574,160	24,000,000	24,000,000					3.960	3.960	MN	121,440	950,400	05/15/2019	05/15/2029
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE SR-UNSEC		D		2.B FE	23,000,000	92.6140	21,301,220	23,000,000	23,000,000					4.060	4.060	MN	119,319	933,800	05/15/2019	05/15/2031
W2170#-AA-9	Boden Järnväg AB		B		3.C Z	52,462,089	103.7670	52,351,065	50,450,592	50,450,592				(2,011,497)	6.580	6.317	JD	9,221	709,536	06/13/2024	12/31/2030
W2710@-AB-6	ELLEVIO AB		B	1	2.B FE	71,091,244	97.5280	55,865,155	57,281,145	57,281,145				(5,553,165)	2.780	2.774	FA	544,075	1,716,806	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB		D	1	2.B FE	25,000,000	86.5220	21,630,500	25,000,000	25,000,000					3.440	3.440	FA	289,056	860,000	10/25/2016	10/27/2031
W7000#-AC-0	NORDION ENERFI AB		B		2.B	48,393,107	103.3460	46,704,357	45,192,225	45,192,225				(3,200,882)	4.440	4.442	JD	83,606	1,396,006	03/14/2024	04/08/2031
W7000#-AD-8	NORDION ENERFI AB		B		2.B	48,393,107	103.2820	46,675,434	45,192,225	45,192,225				(3,200,882)	4.610	4.609	JD	86,807	1,449,456	03/14/2024	04/08/2034
W8000#-AA-2	SBB		D		5.A YE	50,000,000	97.8060	48,903,000	50,000,000	50,000,000					6.250	6.155	JUL	1,380,208	4,058,283	07/21/2022	07/21/2027
W9001#-AD-3	SOLOR BIOENGERGI MANAGGEME AB		B		2.B PL	99,094,482	104.5480	98,652,921	94,361,366	94,361,366				(4,733,116)	4.840	4.869	MJSD	12,686	4,029,853	02/14/2024	02/26/2034
X5151*-AF-7	LANDSVIRKJUN SR-UNSEC		D		1.G FE	3,000,000	99.7770	2,993,310	3,000,000	3,000,000					4.300	4.297	MS	40,133	129,000	03/08/2018	03/08/2025
X8000*-AB-3	SATO OYJ		B		2.B FE	52,607,500	100.9160	52,266,919	51,792,500	51,792,500				(3,405,000)	5.960	5.963	JD	128,618	3,157,981	12/12/2022	12/15/2027
Z00069-A3-0	CEF BKR03 NL B.V		B		5.B Z	35,765,055	100.0000	34,401,161	34,401,161	34,401,161				(1,363,894)	8.500	8.590	MJSD	8,123	706,379	12/20/2024	02/10/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Z06400-75-8	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	17,714,194	73.1270	11,362,228	15,537,750	15,692,109		(9,914)		(1,031,103)	1.375	1.298	OCT	45,655	224,874	09/29/2020	10/15/2040
Z06400-76-6	MEDTRONIC GLOBAL HLDINGS		B	1	1.G FE	39,801,349	65.5670	23,091,800	35,218,900	35,316,268		(2,914)		(2,321,617)	1.625	1.604	OCT	122,301	602,391	09/29/2020	10/15/2050
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						121,378,389,238	XXX	108,554,009,983	121,552,909,596	120,848,489,322	2,801,626	36,291,500	58,364,813	(330,419,915)	XXX	XXX	XXX	1,092,980,143	4,933,094,235	XXX	XXX
00077B-3U-5	AMAC 2002-9 A4 RTL NAS			4	1.A FM	328,270	98.1330	315,440	321,440	321,921		(165)			5.750	5.669	MON	1,540	18,461	11/08/2002	12/25/2032
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS			4	1.A FM	81,364	97.1060	77,424	79,732	80,216		(90)			5.750	5.549	MON	382	4,584	02/21/2003	02/25/2033
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS			4	1.A FM	482,198	97.4740	473,927	486,206	482,915		92			5.500	5.646	MON	2,228	26,741	05/02/2003	05/25/2033
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS			4	1.A FM	457,113	99.9840	642,016	642,122	621,273		377			7.150	6.513	MON	3,826	45,912	03/31/2010	01/25/2032
004313-AP-7	ACCFC 1996-1 B2 SUB			4	6. *		0.0060	574	9,573,000						10.025	0.000	MON			03/31/2006	11/15/2026
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP			4	1.A FM	142,162	89.2310	140,300	157,231	154,478		476			6.027	6.601	MON	185	1,990	12/16/2013	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC			4	1.A FM	669,851	160.6300	1,160,527	722,485	702,267		535			5.730	6.180	MON	3,450	61,090	12/31/2011	11/25/2039
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS			4	1.A FM	1,194,577	81.8040	2,501,751	3,058,231	969,726		(16,014)			5.750	46.731	MON	14,654	175,497	11/30/2010	04/25/2037
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS			4	1.A FM	1,022,462	39.5360	1,085,309	2,745,122	514,731		(72,013)			4.903	25.980	MON	2,262	157,505	04/25/2024	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS			4	1.A FM	993,157	52.1260	2,351,452	4,511,099	501,423		(49,670)			5.750	102.275	MON	21,616	259,903	11/30/2010	03/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS			4	1.A FM	2,605,365	76.5590	3,412,269	4,457,031	2,036,001		(112,773)			6.000	22.121	MON	22,285	266,263	12/31/2011	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS			4	1.A FM	582,854	58.4510	1,560,965	2,670,536	415,071		(23,189)			6.000	89.727	MON	13,353	159,663	11/30/2010	08/25/2037
02639M-AK-2	AGFMT 2006-1 A4 AFC AS			4	1.A FM	3,413,740	99.9130	4,012,671	4,016,165	3,866,356		13,771			5.750	6.687	MON	19,244	230,930	02/29/2008	12/25/2035
03464R-AE-3	ANGEL OAK MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A			4	1.A	6,033,958	85.3060	5,130,322	6,014,000	6,016,146		(1,449)			3.764	3.741	MON	18,864	226,367	12/14/2020	12/25/2059
042858-AD-2	ARRW 2019-2 M1 MEZ AFC			4	1.A	6,387,500	89.0300	6,232,080	7,000,000	6,478,692		38,488			4.760	5.790	MON	27,767	333,200	01/23/2023	04/25/2049
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC			4	1.A FM	24,901	105.8310	84,658	79,994	47,289		3,958			6.553	26.814	MON	87	5,052	12/16/2013	03/25/2032
054900-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D			4	1.A FM	3,316,048	93.6890	3,550,582	3,789,770	3,621,506		13,828			5.765	7.606	MON	18,218	169,992	07/20/2016	05/26/2046
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN			4	1.A FM	339,635	94.0320	358,837	381,612	360,282		1,581			5.170	6.409	MON	384	19,273	07/17/2015	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN			4	1.A FM	935,699	92.3460	970,872	1,051,347	991,342		3,604			4.733	6.254	MON	829	59,596	07/17/2015	04/25/2037
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS			4	1.A FM	217,616	100.1540	232,560	232,202	222,892		688			6.000	7.227	MON	1,161	13,932	11/04/2002	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS			4	1.A FM	497,719	100.0340	490,927	490,760	494,954		(531)			6.000	5.691	MON	2,454	29,446	11/04/2002	11/25/2032
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS			4	2.C FM	1,528,833	93.7260	1,464,884	1,562,949	1,535,990		1,323			5.500	6.034	MON	7,164	85,962	11/09/2004	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS			4	4.A FM	943,023	78.5980	831,137	1,057,452	970,700		1,704			5.500	8.445	MON	4,847	68,948	11/30/2010	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS			4	1.A FM	859,033	92.5180	855,733	924,934	878,590		3,198			6.331	8.162	MON	4,880	52,121	11/18/2016	11/25/2033
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS			4	1.A FM	523,097	98.2890	525,981	535,137	526,177		434			5.666	6.109	MON	2,527	28,227	06/10/2013	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS			4	5.A FM	755,933	86.4680	710,118	821,249	825,883		(729)			5.500	3.635	MON	3,764	44,995	08/31/2014	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS			4	1.A FM	729,877	83.9810	892,463	1,062,697	621,529		9,792			5.750	21.505	MON	5,092	60,714	07/06/2011	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS			4	1.A FM	321,285	83.7310	417,478	498,594	226,029		(10,913)			5.500	20.586	MON	2,285	27,359	11/30/2012	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS			4	1.A FM	488,715	83.5440	590,938	707,335	516,864		4,151			6.000	12.854	MON	3,537	42,154	02/29/2012	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS			4	1.A FM	438,915	83.5550	740,583	886,344	440,340		6,124			6.000	28.078	MON	4,432	52,823	01/11/2013	05/25/2036
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS			4	5.C FM	971,687	83.5840	817,825	978,452	972,121		94			6.000	6.160	MON	4,892	58,387	10/10/2006	09/25/2036
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS			4	3.B FM	1,555,882	83.1050	1,373,690	1,652,965	1,602,977		1,170			6.000	7.080	MON	8,265	93,331	02/28/2013	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS			4	1.A FM	139,189	83.4740	428,440	513,259	45,001		1,229			6.000	308.814	MON	2,566	30,510	09/13/2011	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS			4	1.A FM	2,185,733	98.5000	2,252,268	2,286,557	2,206,694		3,446			6.639	7.713	MON	12,649	138,503	10/16/2013	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS			4	1.A FM	5,450	100.8280	5,358	5,314	5,314					7.000	6.991	MON	31	372	05/16/2002	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS			4	1.A FM	392,880	100.1040	408,612	408,187	398,562		960			6.500	7.191	MON	2,211	26,532	01/28/2009	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS			4	1.A FM	700,994	99.1370	717,321	723,569	706,828		1,308			5.500	6.038	MON	3,316	39,796	08/26/2004	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS			4	5.B FM	951,444	90.6240	912,098	1,006,463	960,072		2,126			5.670	7.331	MON	4,756	54,592	11/04/2021	05/25/2035
065910-AJ-0	BAMH 1996-1 B2 SUB			4	6. FE		0.0100	860	8,604,417						8.500	0.000	MON			06/30/2001	10/10/2026
06606B-AM-2	BAMH 1997-1 B2 SUB AFC			4	6. FE		0.0010	79	7,860,275						7.700	0.000	MON			06/30/2001	01/10/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS			4	1.B FM	461,596	98.2770	455,206	463,188	461,705		(36)			6.397	6.446	MON	2,469	28,106	02/19/2015	04/25/2034
073879-SL-3	BSABS 2005-AC2 1A STEP AFC			4	1.A FM	1,783,125	84.3630	1,865,388	2,211,147	1,577,461		1,857			5.750	12.870	MON	10,595	109,441	01/12/2011	04/25/2035
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S			4	1.A FM	815,170	94.3310	802,066	850,271	832,830		782			6.590	7.079	MON	4,824	49,741	02/16/2010	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN			4	1.A FM	1,417,725	87.0840	1,485,249	1,705,534	1,477,673		4,685			4.622	7.654	MON	1,533	50,760	11/04/2016	06/25/2047
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC			4	1.A FM	564,716	64.6570	714,256	1,104,693	468,454		(9,883)			4.571	9.930	MON	982	29,983	03/31/2014	07/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ			4	1.A FM	2,559,254	80.3310	2,402,121	2,990,294	2,729,553		19,587			3.006	4.539	MON	7,491	93,602	03/31/2015	12/25/2036
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS			4	1.A FM	206,820	98.4710	313,548	318,418	221,040		9,351			5.500	13.522	MON	1,459	17,513	09/28/2011	05/25/2036
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS			4	1.A FM	723,107	43.3030	609,361	1,407,194	395,909		(48,738)			6.250	18.286	MON	7,329	54,710	05/31/2011	09/25/2036
12543U-AD-4	CWHL 2006-15 A4 SEQ AS			4	1.A FM	3,787,136	46.0280	3,175,520	6,899,143	2,866,010		(59,867)			6.250	13.637	MON	35,933	443,510	01/01/2024	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS			4	1.A FM	1,998,111	46.0280	1,592,866	3,460,666	1,403,271		(129,551)			6.250	12.362	MON	18,024	222,468	01/01/2024	10/25/2036
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS			4	1.A FM	2,006,365	48.5420	1,939,090	3,994,653	1,048,526		(137,552)			6.000	30.570	MON	19,973	243,684	05/01/2024	01/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS			4	1.A FM	2,077,575	51.4000	1,722,762	3,351,688	1,333,783		(119,530)			6.000	15.683	MON	16,758	207,881	12/31/2011	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS			4	1.A FM	1,607,048	55.4110	1,333,500	2,406,540	1,068,764		(92,055)			6.500	13.887	MON	13,035	162,082	12/31/2011	09/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS			4	1.A FM	522,472	41.5160	651,662	1,569,668	319,433		(38,469)			5.750	33.189	MON	7,521	99,884	06/01/2024	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS			4	1.A FM	2,380,158	44.3480	2,286,219	5,155,172	1,500,476		(163,453)			6.000	20.469	MON	25,776	290,398	11/30/2012	07/25/2037
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS			4	1.A FM	2,694,464	88.6350	3,851,973	4,345,899	2,785,057		14,343			6.250	19.279	MON	22,635	268,852	08/31/2011	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS			4	1.A FM	1,267,287	88.6350	1,859,075	2,097,458	1,471,492		17,742			6.250	16.373	MON	10,924	129,415	08/31/2011	07/25/2037
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS			4	1.A FM	3,172,409	23.8360	2,016,387	8,459,449	2,301,450		(83,286)			6.131	11.609	MON	43,219	131,046	06/30/2014	02/25/2037
126384-AR-7	CSMC 2007-2 3A5 SEQ AS			4	1.A FM	511,074	45.5970	341,257	748,424	232,464		(25,267)			5.500	18.985	MON	3,430	41,157	02/10/2012	03/25/2037
126416-AE-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-NQM1 CLASS B1 144A			4	2.C	13,371,771	73.8870	10,104,917	13,676,200	13,396,928		5,990			3.786	3.936	MON	43,147	518,692	01/24/2022	11/25/2066
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR			4	1.A	3,268,524	88.4310	3,207,074	3,626,657	3,422,135		10,241			3.000	4.283	MON	9,067	108,800	03/04/2019	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC			4	1.A	2,103,195	92.6600	1,961,076	2,116,423	2,106,352		275			4.000	4.068	MON	7,055	81,411	10/26/2018	03/25/2044
12661X-BR-2	CREDIT SUISSUE MORTGAGE TRUST SERIES 2021-INV1 CLASS B4 144A			4	1.F	1,692,649	78.9510	1,790,776	2,268,207	1,701,016		8,367			3.084	7.036	MON	5,829	46,614	04/22/2024	07/25/2056
126670-CL-0	CWL 2005-11 AF6 AFC NAS			4	1.A FM		97.9760	37,472	38,246						5.050	1,337.346	MON	161	1,492	09/30/2011	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS			4	1.A FM	1,713,280	88.5590	2,373,420	2,680,038	2,460,533		16,022			5.805	7.585	MON	12,965	114,877	09/30/2011	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC			4	1.A FM	152,595	95.9890	618,055	643,880	305,461		61,275			5.711	100.706	MON	3,064	24,068	09/30/2011	05/25/2036
126670-QU-5	CWL 2005-17 1AF4 STEP AFC			4	1.A FM	2,954,383	79.0680	9,375,079	11,857,010	5,214,170		476,037			6.547	19.817	MON	64,690	443,217	09/30/2011	05/25/2036
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC			4	1.A FM	282,338	101.0960	371,899	367,867	352,012		5,310			5.202	8.683	MON	321	16,038	03/02/2012	03/25/2034
126673-ZU-9	CWL 2005-3 AF6 AFC NAS			4	1.A FM	2	99.5280	2	2	2					5.219	6.651	MON			06/11/2008	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS			4	1.A FM	6,427,939	95.4040	7,004,570	7,341,985	6,701,488		31,078			5.500	8.489	MON	33,651	400,718	11/30/2012	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS			4	4.A FM	1,126,701	79.7180	1,110,254	1,392,732	1,257,908		23,386			5.500	11.667	MON	6,383	76,570	11/30/2012	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS			4	4.C FM	2,590,577	84.6330	2,294,543	2,711,154	2,796,233		29,461			5.500	6.928	MON	12,426	148,078	11/30/2012	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS			4	1.A FM	2,853,356	82.2530	2,707,201	3,291,304	2,748,700		(21,229)			5.500	8.928	MON	15,085	181,022	12/31/2011	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS			4	1.A FM	3,225,965	67.7290	2,701,013	3,987,973	2,768,436		(164,859)			5.500	5.616	MON	18,278	219,272	11/30/2014	04/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS			4	1.A FM	1,109,696	97.0130	1,094,684	1,128,385	1,113,849		935			5.500	5.780	MON	5,172	62,061	04/27/2004	07/25/2034
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS			4	1.A FM	1,078,867	99.0660	1,126,589	1,137,210	1,103,372		3,118			5.500	6.607	MON	5,212	62,547	06/04/2004	08/25/2034
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS			4	4.A FM	1,326,519	87.8250	1,158,680	1,319,304	1,318,623		(256)			5.500	5.434	MON	6,047	72,436	12/20/2004	02/25/2035
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS			4	1.A FM	410,932	101.2430	512,969	506,670	435,513		4,121			6.000	10.832	MON	2,533	30,400	04/18/2012	10/25/2034
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS			4	1.A FM	45,309	83.1930	127,926	153,769	45,423					5.500	43.074	MON	705	8,453	05/31/2011	03/25/2035
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS			4	1.A FM	8,648	83.1930	18,159	21,828	3,403		132			5.500	143.987	MON	100	1,200	05/21/2012	03/25/2035
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS			4	6. FM		0.0000								0.000	0.000	MON			08/01/2023	01/25/2035
12667F-ZK-4	CWALT 2004-29CB A5 Z AS			4	1.A FM	117,390	97.2550	119,486	122,858	122,090		21			5.500	5.631	MON	563		07/10/2013	01/25/2035
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS			4	1.A FM	306,153	85.0150	553,779	651,390	177,636		2,102			5.500	47.244	MON	2,986	35,815	10/26/2011	05/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS			4	1.A FM	1,054,171	87.7590	1,226,224	1,397,267	1,039,773		3,508			4.953	8.553	MON	1,163	76,248	03/14/2011	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS			4	1.A FM	500,454	87.7590	607,109	691,793	517,993		2,177			4.342	10.616	MON	417	37,764	03/16/2011	05/25/2035
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS			4	1.A FM	8,035,920	91.7950	8,136,268	8,863,495	8,160,450		37,551			5.500	7.578	MON	40,624	486,330	11/30/2012	05/25/2035
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS			4	1.A FM	1,848,304	90.6500	2,302,484	2,539,960	1,988,083		30,467			5.500	14.729	MON	11,641	138,247	11/30/2012	05/25/2035
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS			4	1.A FM	453,744	80.7020	575,017	712,522	358,422		(1,834)			5.500	26.718	MON	3,266	39,189	08/31/2011	06/25/2035
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS			4	5.A FM	1,932,526	80.7020	1,678,760	2,080,207	2,123,931		29,318			5.500	7.694	MON	9,534	114,411	05/31/2012	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS			4	1.A FM	1,422,087	75.1230	1,461,488	1,945,456	1,350,168		(36,468)			5.500	10.903	MON	8,917	106,783	11/30/2012	06/25/2035
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS			4	5.A FM	3,288,693	80.4740	2,893,142	3,595,142	3,724,417		74,376			5.500	8.552	MON	16,478	197,657	11/30/2012	07/25/2035
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS			4	1.A FM	259,713	78.9460	476,697	603,830	135,282		2,121			5.500	67.394	MON	2,768	33,192	07/15/2010	07/25/2035
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS			4	1.A FM	2,448,210	65.2680	2,196,060	3,364,695	1,956,078		(102,766)			5.500	12.140	MON	15,422	185,044	02/29/2012	07/25/2035
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS			4	1.A FM	675,531	67.6820	940,086	1,388,975	564,592		(23,458)			4.953	21.865	MON	1,156	75,741	05/24/2011	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS			4	1.A FM	500,512	71.5820	705,045	984,951	387,682		12,764			5.500	36.567	MON	4,514	54,101	06/23/2011	07/25/2035
12667G-UG-6	CWALT 2005-29CB A4 AD AS			4	1.A FM	180,133	55.7490	254,494	456,496	125,062		(6,428)			5.000	41.586	MON	1,902	23,628	11/30/2012	07/25/2035
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS			4	3.C FM	2,095,605	63.9530	1,465,974	2,292,272	1,663,138		(112,400)			5.500	4.444	MON	10,506	126,075	11/30/2012	09/25/2035
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR			4	1.A FM	506,679	90.2130	1,230,699	1,364,215	413,200		13,520			5.073	50.452	MON	1,355	60,915	11/30/2012	08/25/2035
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS			4	1.A FM	1,104,098	79.8640	1,279,843	1,602,530	933,362		(40,944)			5.003	11.004	MON	1,113	87,653	03/30/2011	08/25/2035
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS			4	1.A FM	807,249	52.7950	852,804	1,615,327	589,781		(36,183)			5.500	24.489	MON	7,404	88,773	11/30/2012	10/25/2035
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS			4	4.A FM	2,475,352	64.6880	1,785,619	2,760,353	2,024,441		(117,702)			5.500	5.428	MON	12,652	151,819	02/28/2015	11/25/2035
126694-AG-3	CWHL 2005-19 1A7 Z AS			4	1.A FM	1,791,253	71.8030	1,772,805	2,468,974	1,651,991		(61,374)			5.500	10.475	MON	11,316	135,786	11/30/2014	08/25/2035
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS			4	1.A FM	738,341	71.8040	623,585	868,449	621,850		(34,629)			5.500	7.004	MON	3,980	47,762	05/31/2012	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS			4	1.A FM	1,344,632	54.8360	1,453,959	2,651,454	947,786		(56,214)			5.500	30.044	MON	12,153	145,844	11/02/2011	10/25/2035
126694-HK-7	CWHL 2005-25 A6 SSNR NAS			4	4.B FM	693,603	46.7460	596,229	1,275,475	693,603					5.500	13.639	MON	5,846	77,199	08/31/2012	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS			4	1.A FM	2,264,798	52.3080	1,706,474	3,262,338	1,721,259		(122,525)			5.500	10.929	MON	14,952	179,408	05/31/2014	11/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS			4	1.A FM	1,128,915	81.2740	1,087,254	1,337,770	1,029,369		(29,863)			5.500	9.284	MON	6,131	73,577	09/22/2011	11/25/2035
126694-TU-2	CWHL 2005-30 A5 SSNR AS			4	1.A FM	599,610	60.9940	453,800	744,004	400,407		(27,708)			5.500	11.466	MON	3,410	40,849	08/23/2011	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SSNR AS			4	1.A FM	1,996,272	60.8100	1,525,233	2,508,188	1,625,489		(107,176)			5.500	7.079	MON	11,496	137,711	11/30/2014	01/25/2036
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS			4	1.A FM	2,357,605	45.4840	1,773,452	3,899,050	1,634,333		(177,924)			6.000	10.256	MON	19,495	261,017	11/30/2014	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS			4	1.A FM	945,893	45.3580	1,521,710	3,354,856	425,584		(55,745)			5.750	83.110	MON	16,075	196,701	02/29/2012	02/25/2036
12669D-BA-5	CWHL 2002-19 1A1 NAS			4	5.B FM	404,167	82.5760	333,745	404,167	404,167					6.250	6.218	MON	2,105	25,262	06/25/2008	11/25/2032
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS			4	5.A FM	1,569,030	95.4520	1,570,197	1,645,006	1,586,312		4,472			5.000	5.993	MON	6,854	82,250	08/19/2003	10/25/2033
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS			4	1.A FM	777,304	97.3260	765,334	786,362	778,733		363			5.750	5.957	MON	3,768	45,216	07/09/2004	08/25/2034
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS			4	1.A FM	805,880	97.4360	787,526	808,246	805,656		(51)			6.000	6.057	MON	4,041	48,495	08/16/2004	08/25/2034
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS			4	1.A FM	368,542	99.5550	376,702	378,387	370,466		428			5.250	5.901	MON	1,655	19,871	04/30/2004	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS			4	1.A FM	888,917	96.8050	928,721	959,371	904,003		4,113			5.250	6.765	MON	4,197	50,367	05/19/2008	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS			4	1.A FM		61.7880	140,666	227,659						5.500	0.000	MON	1,043	12,519	02/12/2010	09/25/2035
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS			4	1.A FM	283,472	66.4910	359,911	541,289	132,289		(7,440)			5.500	58.323	MON	2,481	29,767	11/16/2011	09/25/2035
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS			4	1.A FM	146,419	95.9850	225,915	235,365	180,406		8,029			5.500	26.239	MON	1,079	12,930	08/31/2010	09/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS			4	1.A FM	1,070,757	95.1920	1,158,965	1,217,506	1,057,434		9,613			6.028	9.804	MON	6,116	67,619	09/21/2012	11/20/2034
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS			4	1.D FM	3,287,171	97.2290	3,235,876	3,328,108	3,297,243		1,396			5.500	5.731	MON	15,254	183,046	11/18/2004	01/25/2035
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS			4	1.A FM	448,999	74.0520	462,993	625,226	385,223		(2,513)			4.853	7.443	MON	510	36,231	11/30/2014	08/25/2035
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS			4	1.A FM	881,922	63.5540	789,908	1,242,893	553,585		(42,589)			6.000	16.797	MON	6,214	74,499	06/01/2024	08/25/2035
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS			4	1.A FM	3,643,623	96.4720	3,621,485	3,753,906	3,694,006		4,192			4.961	5.407	MON	15,518	183,502	11/04/2021	05/20/2035
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS			4	1.A FM	1,225,095	82.2940	1,414,841	1,719,262	1,086,943		31,560			5.250	19.742	MON	7,522	90,261	01/26/2011	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS			4	1.A FM	1,376,493	80.9430	1,595,857	1,971,584	1,115,459		(23,977)			5.500	18.275	MON	9,036	108,437	01/05/2011	05/25/2035
12670A-AF-8	CWHL 2006-14 A6 SEQ AS			4	1.A FM	2,996,937	39.3510	2,317,370	5,888,912	2,015,172		(160,793)			6.250	20.199	MON	30,671	320,934	04/01/2024	09/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS			4	1.A FM	965,973	96.5360	956,427	990,742	983,375		399			5.500	5.667	MON	4,541	54,491	04/24/2003	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS			4	1.A FM	333,628	96.7740	312,796	323,224	327,156		(540)			5.500	4.982	MON	1,481	17,777	05/27/2003	07/25/2033
152314-EL-0	CXHE 2002-A AF6 NAS			4	1.A FM	884	100.1740	932	930	911		2			5.540	6.140	MON	4	54	11/20/2008	01/25/2032
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS			4	1.A FM	172,360	98.0590	184,229	187,875	184,990		1,084			5.098	6.254	MON	188	10,679	12/16/2013	03/25/2034
160762-AC-4	CHMAC 2004-1 A3 Z AS			4	1.A FM	193,427	96.5740	235,431	243,783	228,445		1,314			5.250	6.775	MON	1,067	12,799	06/10/2004	08/25/2034
160762-AD-2	CHMAC 2004-1 A4 NAS			4	1.A FM	123,129	96.5740	118,910	123,129	123,129					5.250	5.227	MON	539	6,464	06/28/2004	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS			4	1.A FM	145,522	96.8560	168,609	174,082	164,145		856			5.500	6.887	MON	798	9,574	06/10/2004	08/25/2034
160762-AG-5	CHMAC 2004-1 A7 NAS			4	1.A FM	236,672	96.8560	229,230	236,672	236,672					5.500	5.478	MON	1,085	13,017	06/28/2004	08/25/2034
161546-DZ-6	CFAB 2003-1 1A5 STEP AS			4	1.A FM	636,078	98.1440	624,314	636,120	634,449		(138)			5.914	5.937	MON	3,135	37,620	01/23/2003	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS			4	1.A FM	133,936	96.4960	129,249	133,942	133,531		(8)			5.239	5.285	MON	585	51,788	04/08/2003	07/25/2032
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS			4	2.A FM	396,878	81.1510	523,664	645,292	396,993					4.885	19.205	MON	2,627	48,355	12/31/2011	05/25/2032
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS			4	1.A FM		84.0140	1,155,555	1,375,425						4.900	0.000	MON	5,616	55,382	03/31/2010	06/25/2032
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS			4	1.A FM	51,187	86.6370	241,300	278,518	5					5.641	258.799	MON	1,309	13,921	06/30/2010	09/25/2032
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS			4	1.A FM	168,093	113.5850	922,618	812,271	188,524					5.023	41.937	MON	3,400		06/30/2012	01/25/2033
161546-JL-1	CFAB 2004-2 1M2 MEZ AFC NAS			4	1.A FM	517,863	86.9270	478,562	550,536	506,872		(5,261)			5.700	4.461	MON	2,615	50,319	03/31/2011	02/26/2035
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA			4	1.A FM	159,477	90.9980	162,446	178,516	175,155		835			5.785	6.240	MON	201	10,502	12/16/2013	02/26/2035
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS			4	1.A FM	1,360,641	40.5170	1,063,933	2,625,889	624,324		(72,610)			6.000	22.918	MON	13,129	149,573	10/01/2024	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS			4	1.A FM	318,016	94.6030	301,512	318,714	317,877		(23)			5.250	5.277	MON	1,394	16,732	01/14/2004	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS			4	1.A FM	618,582	96.9110	661,716	682,809	662,181		1,636			5.500	6.490	MON	3,130	37,554	01/05/2004	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS			4	1.A FM	28,161	91.5120	76,745	83,864	27,115		11,069			4.827	879.947	MON	337	3,787	05/18/2010	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS			4	1.A FM	1,820,267	93.9910	2,298,177	2,445,111	1,578,312		51,489			5.023	16.343	MON	10,234	119,646	07/29/2011	12/25/2035
16162Y-AH-8	CHASE 2006-S4 A8 NAS			4	1.A FM	1,646,970	42.5230	1,738,195	4,087,679	867,805		(87,325)			6.000	26.322	MON	19,757	221,838	05/01/2024	12/25/2036
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS			4	1.A FM	1,604,990	42.5230	1,450,333	3,410,718	653,514		(80,808)			6.000	31.269	MON	17,054	185,101	05/01/2024	12/25/2036
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS			4	1.A FM	111,541	98.1450	110,369	112,455	111,780		27			6.620	6.776	MON	620	6,906	10/28/2015	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS			4	1.A FM	785,383	98.0430	773,416	788,850	785,604		17			5.864	5.941	MON	3,855	43,863	01/30/2015	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS			4	1.A FM	3,495,411	44.1830	3,335,033	7,548,163	3,108,150		(261,027)			6.000	10.501	MON	37,741	478,241	01/01/2024	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS			4	1.A FM	2,821,016	38.7070	2,664,557	6,883,886	2,821,016					6.250	11.192	MON	35,854	507,353	08/31/2015	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS			4	4.B FM	3,543,742	37.9240	2,928,430	7,721,805	3,543,742			2,999		6.000	255.218	MON	38,609	356,302	10/01/2024	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS			4	1.A FM	413,834	99.9470	415,629	415,850	416,905		(799)			7.256	5.640	MON	2,514	27,181	09/24/2013	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS			4	1.A FM	30,155	80.5480	300,273	372,786	6,901		413			5.300	6.268	MON	1,646	18,642	04/22/2010	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS			4	1.A FM	92,044	93.5580	101,386	108,368	96,962		336			6.160	7.629	MON	556	4,133	06/30/2011	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS			4	1.A FM	915,959	56.9210	932,424	1,638,106	713,894		(62,738)			5.500	14.081	MON	7,508	89,858	11/30/2014	06/25/2035
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS			4	1.A FM	1,832,298	92.6140	1,921,762	2,075,033	1,872,153		11,737			8.203	11.242	MON	3,324	80,022	09/01/2015	05/25/2036
170255-AS-2	CWHL 2007-1 A8 SSNR NAS			4	1.A FM	1,159,613	43.3800	815,859	1,880,739	748,245		(75,370)			6.000	13.585	MON	9,404	137,184	06/01/2024	03/25/2037
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS			4	1.A FM	21,966	44.0630	1,061,465	2,408,945	21,966					6.000	12.988	MON	12,045	98,429	03/01/2024	12/25/2036
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS			4	1.A FM	2,011,931	58.4570	1,936,224	3,312,195	1,452,595		(106,015)			6.250	16.763	MON	17,251	210,141	11/30/2012	09/25/2037
172973-2W-8	CMSI 2005-6 1A10 SEQ AS			4	1.A FM	1,102,872	94.8320	1,114,052	1,174,765	1,155,461		842			5.500	5.853	MON	5,384	64,612	11/30/2010	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS			4	1.A FM	29,540	95.9820	31,292	32,602	30,970		95			5.500	7.007	MON	149	1,793	12/31/2009	07/25/2035
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS			4	1.A FM	279,926	45.9670	328,534	714,711	216,057		(9,742)			4.520	16.372	MON	2,692	16,161	03/31/2014	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC			4	1.A FM	302,482	95.2740	321,996	337,968	327,908		1,605			11.053	12.792	MON	729	6,692	03/13/2015	02/25/2035
17307G-VK-1	CMLTI 2005-WF2 AF5 STEP AFC AS			4	1.D FM		0.0000								0.000	0.000	MON				08/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS			4	1.A FM	152,178	99.0750	169,286	170,867	164,018		1,258			6.816	8.905	MON	970	10,808	09/08/2008	08/25/2035
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS			4	1.A FM	629,913	92.1820	1,118,217	1,213,057	578,344		11,310			5.750	30.405	MON	5,813	68,490	06/08/2011	04/25/2036
173100-AD-0	CMSI 2006-6 A4 SSNR NAS			4	1.A FM	748,294	98.3590	1,013,692	1,030,602	864,291		9,386			6.000	10.434	MON	5,153	61,836	09/09/2008	11/25/2036
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS			4	1.A FM	3,387,366	89.8400	3,837,709	4,271,730	3,399,210		29,788			6.000	11.331	MON	21,359	254,148	05/31/2012	01/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS			4	4.C FM	3,503,040	92.2410	3,402,582	3,688,813	3,672,217		135			5.750	5.835	MON	17,676	211,632	05/31/2011	04/25/2036
17312D-AA-6	CMSI 2007-8 1A1 AS			4	1.A FM		99.0670	137,124	138,416						6.000	0.000	MON	692	8,305	04/12/2010	09/25/2037
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS			4	2.C FM	619,328	93.1540	635,549	682,258	657,263		5,703			6.000	6.931	MON	3,411	40,811	05/31/2015	04/25/2037
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS			4	1.A FM		86.2520	33,277	38,581						6.000	0.000	MON	193	2,310	10/25/2011	06/25/2037
204012-AE-8	CPLT 1987-A A5 SEQ			4	1.A FM	147,564	99.8380	205,067	205,401	194,196		2,246			4.500	7.119	AO	2,311	9,243	11/04/2021	04/01/2029
204012-AF-5	CPLT 1987-A B SUB			4	6. *	9,340	99.8310	15,926	15,953	14,292	2,969	290			4.500	9.228	AO	179	486	06/30/1996	10/01/2029
21075W-BA-2	CONHE 1995-1 A5 SEQ			4	1.A FM		56.8880	600,189	1,055,028						4.710	0.000	MON	4,141	45,366	09/30/2013	06/15/2025
21075W-CJ-2	CONHE 1996-1 A7 SEQ			4	1.A FM	94,777	51.8650	169,848	327,480	91,945					6.255	52.905	MON	1,707	15,739	03/31/2015	03/15/2027
22541S-SS-3	CSFB 2005-FIX1 A3 STEP AFC AS			4	1.D FM		0.0000								5.300	0.000	MON				05/25/2035
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS			4	1.A FM	2,984,391	93.6980	2,939,153	3,136,821	3,022,356		6,139			5.697	6.944	MON	14,892	184,619	07/27/2015	06/25/2034
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS			4	1.A FM	732,754	90.0380	674,025	748,599	735,747		915			5.500	5.881	MON	3,431	41,178	09/24/2004	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS			4	1.A FM	353,894	97.0460	344,785	355,282	353,900		2			5.750	5.821	MON	1,702	20,429	11/17/2004	12/25/2034
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS			4	1.A FM	965,843	93.2680	917,016	983,203	971,831		591			5.500	5.759	MON	4,506	54,076	01/13/2006	02/25/2035
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS			4	1.A FM	1,954,868	96.4410	1,933,254	2,004,603	1,963,654		2,569			5.500	6.047	MON	9,188	110,134	09/09/2004	10/25/2034
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS			4	2.C FM	1,847,242	89.0270	1,694,005	1,902,793	1,860,157		2,607			5.250	6.095	MON	8,325	99,989	10/22/2004	11/25/2034
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS			4	3.A FM	1,048,286	89.1840	947,192	1,062,060	1,052,530		426			5.250	5.533	MON	4,647	55,810	11/24/2004	11/25/2034
24763L-BM-1	DELHE 1997-2 A5 SEQ AS			4	5.C FM	111,022	43.3950	302,486	697,047	471,347		58,399			7.370	44.384	MON	4,281		09/30/2014	06/25/2027
251510-CV-3	DBALT 2005-1 1A1 FLT AS			4	1.A FM	383,464	98.2470	542,105	551,778	376,832		6,427			9.453	23.857	MON	873	29,714	07/19/2012	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS			4	6. FM		0.0100	105	1,052,076						5.328	0.000	MON	4,671	30,410	08/01/2024	06/25/2035
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS			4	1.A FM	3,632,966	95.8030	3,474,428	3,626,636	3,626,636					6.500	6.490	MON	19,644	182,585	09/27/2006	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS			4	1.A FM	13,468	96.3110	12,987	13,485	13,456		(2)			5.500	5.522	MON	62	742	04/29/2003	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS			4	1.A FM	171,745	94.5840	163,458	172,818	172,008		20			5.500	5.591	MON	792	9,505	04/02/2003	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS			4	1.A FM	78,086	93.4880	74,477	79,664	79,022		39			5.500	5.681	MON	365	4,016	04/02/2003	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS			4	1.A FM	48,497	92.9960	47,931	51,541	50,612		82			5.500	5.952	MON	236	2,600	04/02/2003	04/25/2033
251563-CX-8	DMSI 2003-1 B3 SUB CSTR NAS			4	6. *	30,760	96.2850	36,120	37,514	32,913		449			5.500	9.070	MON	172	3,137	04/02/2003	04/25/2033
294751-AW-2	EQABS 2002-3 M2 MEZ AFC			4	1.B FM	873,621	87.1960	788,728	904,550	906,827					6.460	2.825	MON	4,870	39,540	12/31/2014	11/25/2032
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC			4	1.A FM	275,762	86.6290	651,299	751,830	508,881		35,021			6.337	14.569	MON	3,970	21,527	03/31/2014	11/25/2032
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR			4	1.A FM	834,060	76.7640	1,583,700	2,063,069	1,455,124		55,831			5.789	9.812	MON	9,953	52,811	10/01/2024	08/25/2033
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS			4	1.A FM	422,878	79.6580	1,518,057	1,905,709	504,909		18,938			3.790	22.021	MON	6,020	52,555	03/31/2010	07/25/2034
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS			4	1.A FM	97,745	57.0760	948,041	1,661,016	97,745					3.790	0.000	MON	5,247	10,192	12/01/2024	07/25/2034
31573T-AE-8	ELLINGTON FINANCIAL MORTGAGE SERIES 2019-2 CLASS B1 144A				1.A	4,432,240	82.6850	3,598,434	4,352,000	4,388,680		(4,433)			4.071	3.921	MON	14,764	177,170	05/17/2021	11/25/2059
31574X-AE-8	ELLINGTON FINANCIAL MORTGAGE T SERIES 2021-1 CLASS B1 144A				1.C	4,003,125	71.4530	2,858,111	4,000,000	3,999,320		(321)			3.137	3.145	MON	10,457	125,480	04/28/2021	02/25/2066
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS			4	5.A FM	686,542	36.5070	320,404	877,651	488,464		(30,071)			6.000	7.724	MON	4,388	58,468	12/31/2011	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS			4	5.A FM	2,739,771	36.5070	1,298,631	3,557,206	1,950,573		(118,558)			6.000	8.086	MON	17,786	236,986	11/30/2015	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS			4	1.A FM	1,229,028	98.1180	1,277,012	1,301,507	1,259,635		2,902			5.877	7.009	MON	6,374	78,071	01/16/2014	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS			4	4.A FM	1,043,362	19.5800	703,034	3,590,666	1,043,362					5.750	24.788	MON	17,205	95,527	11/15/2010	02/25/2037
33851P-BY-0	FLAGSTAR MORTGAGE TRUST SERIES 2021 5INV CLASS B5 144A			4	3.B	1,685,963	78.0600	1,660,638	2,127,398	1,689,341		3,377			3.343	6.389	MON	5,926	11,854	10/23/2024	07/25/2051
33851T-BT-3	FLAGSTAR MORTGAGE TRUST SERIES 2021 11IN CLASS B4 144A				1.G	6,488,897	79.6840	6,312,807	7,922,347	6,506,518		17,620			3.449	6.408	MON	22,771	68,317	09/25/2024	11/25/2051
33852C-BY-8	FLAGSTAR MORTGAGE TRUST SERIES 2021 3INV CLASS B5 144A			4	2.C	1,082,099	78.3540	1,063,161	1,356,864	1,084,631		2,532			3.201	5.954	MON	3,620	7,239	10/23/2024	06/25/2051
33852J-BX-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-7 CLASS B4 144A			4	3.B FE	1,737,550	75.7480	1,839,184	2,428,018	1,747,959		10,409			2.926	7.236	MON	5,921	47,388	04/26/2024	08/25/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33853G-BP-7	FLAGSTAR MORTGAGE TRUST SERIES 2021 12 CLASS B4 144A				3.B FE	2,745,503	75.2260	2,891,104	3,843,224	2,756,771		11,268			2.967	7.034	MON	1,901	66,580	04/29/2024	11/25/2051
36157T-JG-7	GECMSI GECMSI 1995-01A		4		6. *	36,293	0.0100	1	6,082	1					8.014	(3.198)	MON	41	54	09/30/2011	06/20/2060
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS		4		3.B FM	997,539	86.6630	980,937	1,131,897	1,036,735		2,414			5.750	6.566	MON	5,424	64,443	02/28/2013	04/25/2036
36228F-H6-6	GSR 2004-3F 2A11 NAS		4		1.A FM	363,405	97.8070	347,401	355,191	358,885		(500)			5.500	5.212	MON	1,628	19,535	03/25/2004	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS		4		1.A FM	262,136	97.5290	263,933	270,620	264,371		523			5.250	5.885	MON	1,184	14,208	08/22/2003	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS		4		1.A FM	178,286	97.6360	181,519	185,913	180,464		394			5.250	6.233	MON	813	9,760	08/22/2003	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS		4		4.C FM	1,377,625	92.3250	1,284,737	1,391,544	1,379,947		518			5.889	6.095	MON	6,828	81,991	08/26/2003	06/25/2033
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS		4		6. FM	535,495	63.6550	346,377	544,151	346,377	(190,903)	396			5.889	6.224	MON	2,670	38,344	08/26/2003	06/25/2033
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS		4		1.A FM	266,712	59.3400	291,113	490,581	129,052		(6,938)			6.000	49.994	MON	2,453	29,399	06/20/2011	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS		4		4.A FM	3,994,753	59.3400	2,660,862	4,484,132	3,178,675		(198,018)			6.000	5.298	MON	22,421	268,493	02/28/2013	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS		4		1.A FM	352,134	73.5720	702,835	955,301	272,323		(5,727)			6.000	55.986	MON	4,777	57,134	03/14/2012	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS		4		1.A FM	533,894	53.0120	625,875	1,180,619	227,107		(6,869)			5.330	70.639	MON	5,244	57,744	07/19/2012	05/25/2037
362334-JU-9	GSR 2006-3F 2A6 SEQ AS		4		1.A FM	190,959	86.0510	276,137	320,898	171,498		4,489			5.750	26.105	MON	1,538	19,998	08/10/2012	03/25/2036
362341-MQ-9	GSR 2005-7F 2A5 Z AS		4		1.A FM	614,628	96.5260	632,298	655,058	640,689		1,184			5.500	5.977	MON	3,002	36,028	01/05/2007	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS		4		1.A FM	494,291	97.1600	481,968	496,055	494,182		(16)			6.000	6.070	MON	2,480	29,763	10/26/2005	09/25/2035
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT		4		1.A FM	248,983	83.3620	955,571	1,146,296	41,708		391			5.500	1,301.388	MON	5,254	62,997	05/20/2010	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS		4		1.A FM	906,948	83.3620	1,301,476	1,561,241	802,588		(6,029)			5.500	24.808	MON	7,156	85,801	04/12/2011	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS		4		1.A FM	877,445	45.5300	711,173	1,561,974	304,700		(45,806)			6.000	33.244	MON	7,810	90,421	08/06/2010	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC		4		1.A FM	1,289,773	63.5820	1,010,658	1,589,537	1,076,516		(19,036)			5.344	8.555	MON	7,079	58,568	01/09/2014	09/25/2035
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS		4		1.A FM	3,624,564	24.1130	2,042,922	8,472,452	2,380,709		(145,654)			6.795	7.293	MON	47,979	86,539	12/31/2014	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS		4		4.B FM	1,323,453	76.1060	1,104,444	1,451,184	1,277,362		(5,895)			6.694	5.062	MON	8,095	93,311	03/04/2016	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS		4		1.A FM	43,934	99.7540	53,691	53,824	53,220		524			5.698	6.838	MON	256	2,820	11/04/2009	08/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS		4		5.B FM	1,020,928	74.3600	758,450	1,019,972	1,019,972					5.500	5.461	MON	4,675	56,098	12/06/2004	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS		4		1.A FM	1,034,147	88.6300	1,176,334	1,327,246	947,560		(13,846)			6.000	12.510	MON	6,636	79,224	04/28/2011	01/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS		4		2.C FM	4,637,405	72.9370	4,253,167	5,831,275	4,240,432		(121,272)			6.000	7.819	MON	29,156	498,002	08/31/2014	03/25/2035
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC		4		1.A FM	195,462	96.1600	223,759	232,693	227,387		893			12.074	13.522	MON	546	6,334	02/23/2016	07/25/2037
36262D-AR-9	GS MORTGAGE BACKED SECURITIES SERIES 2020 PJ2 CLASS B1 144A		4		1.A	3,623,834	86.2030	3,565,022	4,135,617	3,625,912		2,078			3.548	4.861	MON	12,226		12/03/2024	07/25/2050
36262J-BM-6	GS MORTGAGE BACKED SECURITIES SERIES 2021 GR2 CLASS B4 144A		4		2.A	2,490,270	78.9570	2,575,496	3,261,917	2,500,814		10,544			3.368	6.907	MON	1,831	45,787	07/02/2024	02/25/2052
36262P-BM-2	GS MORTGAGE BACKED SECURITIES SERIES 2021 PJ10 CLASS B4 144A		4		1.F	2,431,839	75.8270	2,586,954	3,411,670	2,442,294		10,456			2.908	7.147	MON	1,653	66,154	04/25/2024	03/25/2052
362669-AK-9	GSR 2007-4F 3A1 SSNR AS		4		1.A FM	694,230	64.2150	1,013,603	1,578,449	220,134		(8,834)			6.000	117.464	MON	7,892	95,773	04/18/2012	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS		4		1.A FM	792,808	64.2150	634,543	988,152	560,146		(47,844)			6.000	9.226	MON	4,941	59,972	05/31/2012	07/25/2037
36267B-AV-9	GS MORTGAGE BACKED SECURITIES SERIES 22 GR2 CLASS B4 144A		4		1.G	4,674,703	74.8140	4,823,887	6,447,866	4,697,937		23,235			3.280	7.906	MON	3,525	141,004	04/23/2024	08/26/2052
36268S-AV-1	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS B4 144A				5.C	3,804,135	81.5090	3,833,965	4,703,722	3,826,343		22,207			4.352	7.605	MON	17,060	119,203	05/17/2024	12/25/2052
362924-CJ-9	GS MORTGAGE BACKED SECURITIES SERIES 2022 PJ3 CLASS B4 144A		4		3.B FE	3,785,621	74.1590	3,909,328	5,271,534	3,802,423		16,802			2.945	6.934	MON	2,587	103,513	04/23/2024	08/25/2052
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE				1.A	10,994,948	17.2220	11,857,860		9,246,585		(557,463)			5.000	24.116	MON	286,887	3,442,645	03/07/2022	07/20/2040
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR		4		1.A FM	1,165,925	99.4570	1,349,626	1,356,994	1,247,031		6,267			9.870	12.443	MON	4,837	64,580	09/21/2015	03/19/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC		4		1.A FM	742,317	90.1640	787,991	873,957	799,254		2,789			9.851	11.879	MON	2,870	43,207	06/03/2016	10/20/2045
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS		4		1.A FM	559,668	98.3540	563,967	573,403	566,801		1,034			5.432	5.873	MON	2,596	26,939	09/28/1999	08/20/2029
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS		4		1.A FM	721,364	99.0740	714,683	721,364	721,364					5.404	5.349	MON	3,248	117,701	06/30/2010	12/20/2029
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC		4		1.A FM	60,045	22.8560	54,118	236,775	35,649		(1,303)			5.053	14.592	MON	199	1,963	12/16/2013	05/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC			4	1.A FM	2,518,181	92.0600	2,827,115	3,070,953	2,707,973		24,607			7.653	10.857	MON	3,917	154,116	11/09/2012	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR			4	1.A FM	1,098,234	90.3620	1,013,031	1,121,082	1,107,029		820			7.453	7.925	MON	1,393	53,886	11/04/2021	03/25/2035
452761-AE-9	IMPERIAL FUND LLC SERIES 2021-NQM2 CLASS B1 144A				1.C	1,572,994	68.6610	1,080,043	1,573,000	1,572,423		(119)			3.295	3.303	MON	4,319	51,830	08/20/2021	09/25/2056
452764-AE-3	IMPERIAL FUND LLC SERIES 2021-NQM1 CLASS B1 144A				1.A	7,711,968	76.0300	5,863,469	7,712,000	7,707,832		(653)			3.447	3.458	MON	22,153	265,833	06/09/2021	06/25/2056
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS			4	1.A FM	1,018,919	90.5630	2,458,911	2,715,151	875,446		28,101			4.823	44.034	MON	10,912	127,222	05/17/2012	08/25/2035
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS			4	1.A FM	818,448	70.4900	1,654,505	2,347,152	335,530		(52,326)			6.900	41.883	MON	13,496	148,599	03/31/2010	02/25/2036
46591D-BA-6	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B4 144A			4	1.A	4,009,041	94.0660	3,960,163	4,210,003	4,010,087		1,045			4.927	5.442	MON	17,285	17,285	11/18/2024	10/25/2049
46592E-CB-0	JP MORGAN MORTGAGE TRUST SERIES 2021-1 CLASS B4 144A				1.G	1,248,900	79.1470	1,236,550	1,562,346	1,251,405		2,505			3.022	5.746	MON	3,935	7,869	10/23/2024	06/25/2051
46593F-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS B4 144A			4	3.A	6,685,125	77.9070	6,905,395	8,863,642	6,729,799		44,674			3.376	7.304	MON	24,939	224,476	03/14/2024	09/25/2052
466247-A3-7	JPMMT 2005-S3 1A14 NAS			4	1.A FM	711,312	42.4850	621,227	1,462,244	285,809		(34,166)			5.500	43.974	MON	6,702	79,731	05/18/2010	01/25/2036
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS			4	1.A FM	3,099	85.8580	97,220	113,233	6,246		(295)			5.728	402.400	MON	540	6,270	08/01/2008	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS			4	1.A FM	1,333,819	95.9490	1,293,182	1,347,784	1,336,047		486			5.750	5.957	MON	6,458	77,498	10/27/2004	11/25/2034
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS			4	1.A FM	970,669	96.2250	1,530,812	1,590,875	1,041,068		24,463			6.035	24.737	MON	8,001	88,273	08/03/2012	10/25/2035
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS			4	1.A FM	2,086,759	43.3710	1,508,827	3,478,848	902,721		(99,106)			5.750	24.526	MON	16,669	198,282	04/18/2012	01/25/2036
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS			4	1.A FM	5,174,432	31.7850	2,507,882	7,890,149	2,184,502		(376,954)			6.250	9.388	MON	41,095	468,056	11/30/2012	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS			4	5.C FM	2,650,496	33.1810	1,705,000	5,138,439	2,650,496					6.500	1.846	MON	27,833	317,059	02/28/2013	07/25/2036
46629Q-AY-2	JPMAC 2006-CH2 MV2 MEZ FLT STEP NAS			4	6. FE		0.0000								7.153	0.000	MON		34,231		10/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS			4	1.A FM	821,828	36.2390	476,187	1,314,017	376,915		(45,228)			6.000	17.237	MON	6,570	74,006	10/01/2024	06/25/2037
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR			4	1.A	2,052,579	89.4390	1,818,903	2,033,673	2,042,289		(390)			3.872	3.788	MON	6,562	78,719	10/18/2017	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR			4	1.A	6,559,657	87.8380	5,864,505	6,676,495	6,602,438		1,574			3.872	4.049	MON	21,542	258,432	10/18/2017	11/25/2048
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR			4	1.A	5,767,314	88.8820	5,099,391	5,737,283	5,751,813		(743)			3.777	3.728	MON	18,057	216,669	12/14/2017	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR			4	1.A	5,452,078	88.3970	4,921,777	5,567,783	5,486,936		1,680			3.777	3.995	MON	17,523	210,268	12/14/2017	12/25/2048
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A				3.B FE	1,686,264	79.1860	1,485,195	1,875,580	1,684,580		2,393			3.887	5.556	MON	6,075	54,693	06/25/2024	12/25/2048
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144			4	1.A	4,572,842	84.9930	4,560,706	5,366,005	4,578,144		5,302			3.223	4.813	MON	14,413	14,413	11/18/2024	02/25/2050
46651D-BH-8	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B4 144A			4	1.C FE	4,335,940	93.2690	4,318,412	4,630,041	4,337,749		1,809			4.723	5.450	MON	18,223	18,223	11/25/2024	02/25/2050
46653P-CB-1	JP MORGAN MORTGAGE TRUST SERIES 2021 6 CLASS B5 144A			4	4.B FE	1,969,922	69.3260	1,979,224	2,854,959	1,974,914		4,992			2.863	6.442	MON	6,811	6,742	11/19/2024	10/25/2051
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A				1.A	10,815,075	79.9630	8,278,168	10,352,450	10,712,871		(11,807)			3.019	2.642	MON	26,045	312,681	09/15/2021	12/25/2051
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A				1.C	6,276,506	79.1320	4,827,191	6,100,173	6,236,811		(4,568)			3.019	2.773	MON	15,347	184,247	09/15/2021	12/25/2051
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A				1.E	5,258,254	77.9520	4,034,598	5,175,765	5,235,456		(1,817)			3.022	2.893	MON	13,036	156,352	09/15/2021	12/25/2051
46653T-CD-9	JP MORGAN MORTGAGE TRUST SERIES 2021 INV2 CLASS B4 144A				3.C FE	2,131,022	76.5920	2,264,975	2,957,186	2,140,605		9,583			3.022	7.018	MON	1,490	59,561	04/24/2024	12/25/2051
46653X-AV-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV5 CLASS B4 144A			4	1.A	994,603	79.6270	981,149	1,232,183	997,014		2,411			3.188	5.951	MON	3,273	6,547	10/23/2024	12/25/2051
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A				1.A	16,615,185	81.0380	12,683,740	15,651,632	16,363,483		(16,884)			3.213	2.721	MON	41,906	503,003	09/09/2021	01/25/2052
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A				1.G	10,925,360	80.1310	8,613,336	10,749,010	10,864,132		(2,724)			3.343	3.239	MON	6,988	359,359	11/02/2021	04/25/2052
46654T-CK-2	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS B5 144A			4	4.A FE	2,841,975	71.1920	2,839,666	3,988,737	2,848,396		6,420			3.113	6.418	MON	10,346	10,346	11/19/2024	06/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS			4	1.A FM	48,949	16.6700	132,037	792,050	43,063		(5,023)			7.759	34.864	MON	1,024	18,190	04/25/2024	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS			4	1.A FM	12,846,893	93.8930	18,646,993	19,859,869	15,902,891		114,239			5.810	8.718	MON	96,155	932,225	06/30/2013	10/25/2035
525221-DF-1	LXS 2005-6 3A2A STEP AFC AS			4	1.D FM		0.0000								4.464	0.000	MON		15,393		11/25/2035
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS			4	1.A FM	1,441,952	95.7090	2,160,160	2,257,011	1,882,778		66,837			6.290	14.311	MON	11,831	102,864	09/30/2011	11/25/2036
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC			4	1.A FM	572,435	100.6900	721,610	716,664	650,815		6,058			12.402	16.421	MON	1,481	32,176	08/19/2010	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC			4	1.A FM	556,942	96.6830	715,573	740,122	659,037		6,452			13.020	17.388	MON	1,606	35,323	07/30/2010	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP			4	1.A FM	574,732	98.8420	599,406	606,432	604,876		4,426			5.428	6.225	MON	549	26,898	04/05/2021	10/25/2034
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS			4	1.A FM	879,518	97.3360	981,366	1,008,224	966,889		3,627			5.250	6.297	MON	4,411	52,474	12/23/2003	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS			4	1.A FM	885,258	97.5200	860,350	882,226	881,418		(211)			5.250	5.246	MON	3,860	46,317	01/23/2004	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC			4	1.A FM	909,561	33.5920	646,453	1,924,449	666,688		(27,754)			6.453	5.773	MON	2,070	31,506	12/16/2013	08/25/2036
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS			4	1.A FM	353,325	90.9120	469,579	516,518	330,975		8,907			4.731	18.123	MON	2,036	24,257	10/10/2012	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS			4	1.A FM	3,612,223	86.6450	3,379,979	3,900,941	3,684,436		11,751			4.148	5.756	MON	13,483	159,184	11/04/2021	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS			4	1.A FM	558,634	91.3140	534,524	585,370	566,015		1,117			4.183	5.018	MON	2,041	24,017	10/24/2013	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS			4	1.A FM		26.2850	34,374	130,774			(1,810)			5.703	0.000	MON	622	6,971	03/31/2010	09/25/2033
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS			4	6. FM		0.0000								5.954	0.000	MON		112,266		12/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS			4	3.B FM	2,597	89.8970	2,397	2,667	2,626		4			5.500	5.882	MON	12	147	08/31/2007	04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS			4	1.A FM	389,232	84.9480	538,874	634,357	391,100		11,435			5.500	25.789	MON	2,907	34,949	07/14/2010	04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS			4	1.A FM	234,090	96.1420	519,968	540,832	13,774					6.733	5.295	MON	3,035	34,133	03/29/2012	04/25/2036
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP			4	1.A FM	36,288	110.9790	50,516	45,518	45,412		670			20.953	23.001	MON	159	445	12/16/2013	02/25/2034
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS			4	1.A FM	501,184	97.8120	522,802	534,499	508,549		2,181			5.500	6.672	MON	2,450	29,398	05/26/2004	05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS			4	1.A FM	93,253	96.1750	117,645	122,324	112,623		826			5.250	7.268	MON	535	6,422	06/25/2004	06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS			4	1.A FM	679,071	97.4240	752,861	772,771	741,773		2,531			5.250	6.181	MON	3,381	40,570	11/03/2004	07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS			4	5.A FM	993,878	58.4970	672,989	1,150,460	830,665		(46,625)			5.750	6.138	MON	5,513	66,151	02/28/2015	05/25/2036
585525-BM-9	MRFC 1998-2 A11 PZ CPT			4	1.A FM		96.1590	45	47						6.750	0.000	MON			06/29/1998	06/25/2028
59020U-L3-7	MLCC 2005-3 1A CSTR FLT			4	1.A FM	1,027,892	96.5280	1,032,038	1,069,156	1,026,799		2,414			6.167	7.289	MON	1,099	60,818	11/04/2021	11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR			4	1.A FM	193,889	88.6610	177,909	200,661	195,468		257			5.512	6.305	MON	922	10,340	02/10/2016	04/25/2035
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P			4	6. *		17.5690	5,080	28,917			(1,801)			7.823	0.000	MON	189	112	05/28/1997	04/25/2027
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS			4	1.A FM	312,509	93.5770	289,553	309,427	312,047		(139)			6.066	5.609	MON	1,564	18,822	11/04/2021	11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS			4	1.A FM	101,340	97.7970	99,653	101,898	101,391		12			5.500	5.593	MON	467	5,604	11/29/2004	11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS			4	1.A FM	245,499	97.7970	246,643	252,198	249,411		167			5.500	5.730	MON	1,156	13,871	11/04/2004	11/25/2034
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS			4	1.A FM	681,672	17.5130	561,280	3,204,852	681,672					6.354	9.304	MON	16,970	33,263	06/30/2011	08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS			4	1.A FM	844,699	17.4700	391,402	2,240,366	491,066		(40,078)			6.924	6.574	MON	12,927	23,252	06/30/2011	08/25/2036
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS			4	1.A FM	10,752,089	74.9890	18,313,797	24,421,974	6,596,793		(512,349)			6.620	6.013	MON	134,728	1,041,744	09/30/2011	11/25/2036
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC			4	1.A FM	62,614	43.1200	60,579	140,489	54,316		(179)			4.563	11.107	MON	107	2,451	12/16/2013	02/25/2037
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC			4	1.A FM	848,266	95.8530	867,743	905,290	879,522		3,145			5.158	6.317	MON	784	54,292	11/04/2021	08/25/2035
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS			4	1.A FM	10,481,195	93.5670	9,807,576	10,481,891	10,464,719		(1,333)			4.631	4.647	MON	40,450	488,104	06/16/2005	08/25/2035
67118R-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-HYB2 CLASS A2 144A			4	1.A	15,638,611	95.2310	16,099,797	16,906,000	15,696,003		57,392			3.642	4.577	MON	51,309	507,522	03/13/2024	04/25/2053
67448M-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-HYB1 CLASS A2 144A			4	1.A	11,572,996	95.9960	11,983,144	12,483,000	11,620,389		47,394			3.627	4.424	MON	37,729	409,577	02/07/2024	03/25/2053
676477-AD-4	OCEANVIEW MORTGAGE LOAN TRUST			4	1.A	3,418,234	84.4040	2,882,384	3,415,000	3,411,746		(709)			3.285	3.281	MON	9,348	112,177	09/18/2020	05/28/2050
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS			4	1.A FM	40,313	97.0440	43,265	44,583	41,445		185			4.395	5.774	MON	163	1,951	08/20/2008	06/18/2037
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS			4	4.A FM	1,520,547	89.1640	1,370,984	1,537,605	1,526,254		553			5.500	5.652	MON	7,047	84,573	09/27/2005	10/25/2035
749350-BM-5	WOODWAED CAPITAL MANAGEMENT SERIES 2021 1 CLASS B4 144A			4	3.B FE	1,617,085	76.1270	1,648,592	2,165,588	1,622,644		5,559			2.718	6.490	MON	981	24,529	07/01/2024	03/25/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74938X-BV-0	WOODWARD CAPITAL MANAGEMENT SERIES 2022 3 CLASS B4 144A			4	2.A	2,927,904	77.9030	2,928,377	3,758,994	2,936,001		8,098			3.192	7.208	MON	2,000	50,004	07/30/2024	05/25/2052
749577-AL-6	RFMSI 2006-S9 A11 RTL AS			4	1.A FM	1,310,315	80.7760	1,648,803	2,041,211	1,305,338		(2,196)			6.250	15.036	MON	10,631	127,393	12/31/2011	09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS			4	1.A FM	1,124,273	82.7100	1,324,293	1,601,133	1,172,685		9,298			6.000	12.407	MON	8,006	95,771	02/29/2012	06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS			4	1.A FM	2,353,321	82.7090	2,658,689	3,214,517	2,454,517		17,053			6.000	11.140	MON	16,073	192,719	02/29/2012	06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS			4	1.A FM	914,874	85.1270	1,092,149	1,282,969	955,859		(3,960)			6.000	10.089	MON	6,415	76,872	02/29/2012	07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS			4	1.A FM	2,049,600	77.5040	2,192,174	2,828,461	2,049,600					6.000	10.420	MON	14,142	168,894	11/30/2012	09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS			4	1.A FM	578,754	74.4090	747,123	1,004,080	607,860		(1,907)			6.000	15.633	MON	5,020	54,968	12/31/2011	02/25/2037
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS			4	1.A FM	1,932,683	80.8660	2,479,678	3,066,409	1,898,169		10,767			6.250	16.965	MON	15,971	190,153	11/30/2012	08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS			4	1.A FM	1,749,663	79.6170	2,219,439	2,787,660	1,825,565		8,127			6.000	14.630	MON	13,938	167,527	12/31/2011	08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS			4	1.A FM	1,426,591	71.2150	1,825,376	2,563,207	1,323,835		(19,750)			6.000	18.677	MON	12,816	153,577	11/30/2010	03/25/2037
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS			4	5.A FM	198,825	32.8490	140,297	427,091	198,825					5.586	6.913	MON	1,988	17,451	12/31/2014	11/25/2036
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC			4	1.A FM	16,673	8.4630	12,729	150,408	16,673					7.846	0.000	MON	983	3,946	09/01/2024	06/25/2033
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC			4	1.A FM	1,006,776	92.1610	1,158,910	1,257,487	1,126,399		11,509			5.213	7.813	MON	1,092	36,334	02/01/2012	05/25/2034
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS			4	1.A FM	46,021	60.6160	125,638	207,266	56,047		3,895			6.936	68.524	MON	1,198	14,372	05/31/2013	10/25/2031
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS			4	1.A FM	108,246	99.1130	403,056	406,665	108,246					5.700	57.154	MON	1,932	23,180	06/10/2010	04/25/2035
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS			4	5.B FM	5,097	87.6770	4,869	5,554	5,554					5.000	2.702	MON	23		11/20/2008	05/25/2029
76110W-RW-8	RASC 2003-KS4 MI2 MEZ STEP AFC NAS			4	1.A FM	1,610,431	76.7280	1,864,971	2,430,637	1,786,410		4,201			5.010	8.697	MON	10,148	125,700	12/31/2014	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS			4	1.A FM	1,509	27.5600	676,093	2,453,173	11,060		(404)			6.030	8,809.734	MON	12,327	126,631	06/30/2010	06/25/2033
76110W-SZ-0	RASC 2003-KS7 A15 STEP AFC AS			4	1.A FM	327,374	99.3640	327,297	329,392	328,107		38			5.750	5.865	MON	1,578	14,121	08/13/2003	09/25/2033
76110W-TB-2	RASC 2003-KS7 MI1 MEZ AFC NAS			4	1.A FM	3,206,910	93.2300	3,662,102	3,928,039	3,491,577		37,396			5.574	6.517	MON	18,246	168,415	03/31/2011	09/25/2033
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS			4	1.A FM	1,248,717	97.0310	1,223,931	1,261,386	1,255,746		276			4.279	4.386	MON	4,498	84,714	05/14/2004	06/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS			4	1.A FM	1,014,683	82.1660	1,476,032	1,796,393	1,007,250		1,847			5.500	20.439	MON	8,233	98,750	04/08/2011	06/25/2035
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A			4	1.A FM	538,416	80.6010	758,064	940,515	555,552		5,647			4.953	12.844	MON	783	51,112	04/06/2010	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS			4	1.A FM	640,552	85.3470	970,313	1,136,910	594,543		6,786			5.500	24.376	MON	5,211	61,645	09/23/2010	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS			4	1.A FM	896,962	84.0990	1,197,653	1,424,092	975,987		7,438			6.000	13.538	MON	7,120	81,212	11/30/2012	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS			4	1.A FM	369,702	79.4040	529,706	667,105	369,304		3,482			5.500	22.475	MON	3,058	36,401	11/30/2014	03/25/2036
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS			4	3.B FM	729,064	93.2700	676,198	724,986	725,737		(261)			5.500	5.457	MON	3,323	41,500	12/20/2004	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS			4	1.A FM	294,730	58.3820	229,105	392,423	186,348		(14,785)			5.662	12.177	MON	1,852	20,999	11/09/2010	09/25/2035
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS			4	2.C FM	2,086,055	97.6790	2,030,036	2,078,262	2,077,611		(484)			6.000	5.965	MON	10,391	124,696	10/17/2005	09/25/2034
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS			4	1.A FM	548,878	78.3820	655,565	836,374	548,878					6.000	15.195	MON	4,182	49,697	03/02/2011	04/25/2036
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS			4	1.A FM	1,662,497	87.1160	1,574,235	1,807,060	1,682,255		3,740			5.031	5.401	MON	7,576	83,849	10/01/2013	10/25/2037
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS			4	1.A FM	44,701	100.9810	47,893	47,428	47,198					7.240	7.352	MON	286	3,439	07/17/2000	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS			4	3.A FM	589,485	92.5780	557,618	602,321	596,266		1,023			7.000	7.478	MON	3,514	48,215	12/14/2000	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS			4	5.A FM	230,070	59.5230	187,416	314,862	230,070					7.150	20.171	MON	1,876	22,513	05/22/1998	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP			4	1.A FM	1,093,890	95.2030	1,056,951	1,110,213	1,065,445		2,448			6.171	5.925	MON	3,045	61,886	06/30/2011	08/25/2031
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS			4	1.A FM	163,566	98.8170	161,631	163,566	163,566					9.230	7.345	MON	1,258	6,686	02/18/2000	02/25/2030
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS			4	1.A FM		100.0750								5.309	6.832	MON			09/13/2017	08/20/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1.A FM	11,494	90.1230	10,139	11,250	11,393		(12)			2.500	2.190	MON	23	281	07/05/2013	12/25/2042
81745X-CE-5	SEQUOIA MORTGAGE TRUST SERIES 2017 4 CLASS B4 144A			4	2.A FE	1,434,305	73.8610	1,415,920	1,917,000	1,439,467		5,162			3.896	6.149	MON	1,245	31,127	07/19/2024	07/25/2047
81746K-CE-2	SEQUOIA MORTGAGE TRUST SERIES 2017 2 CLASS B4 144A			4	1.G FE	1,332,624	67.3140	1,286,379	1,911,000	1,338,614		5,990			3.558	6.265	MON	1,133	28,328	07/19/2024	02/25/2047
81746N-CE-6	SEQUOIA MORTGAGE TRUST SERIES 2016 3 CLASS B4 144A			4	1.G FE	1,339,696	68.4670	1,291,970	1,887,000	1,348,159		8,463			3.601	6.454	MON	1,133	28,321	07/19/2024	11/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81746T-CE-3	SEQUOIA MORTGAGE TRUST SERIES 2017-1 CLASS B4 144A			4	1.G FE	1,201,304	67.4830	1,157,332	1,715,000	1,207,158		5,854			3.601	6.195	MON	5,146	25,735	07/19/2024	02/25/2047
81746Y-CE-2	SEQUOIA MORTGAGE TRUST SERIES 2019-2 CLASS B4 144A			4	1.G FE	1,916,766	77.6900	1,868,452	2,405,000	1,924,957		8,190			4.246	6.654	MON	8,510	42,492	07/19/2024	06/25/2049
81748B-CE-0	SEQUOIA MORTGAGE TRUST SERIES 2019-3 CLASS B4 144A			4	1.G FE	1,649,780	74.3990	1,638,268	2,202,000	1,654,816		5,036			4.055	6.260	MON	7,440	37,186	07/19/2024	09/25/2049
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS			4	1.A FM	244,965	90.6280	1,378,927	1,521,524	244,965					7.710	192.015	MON	9,776	165,313	09/30/2011	12/25/2030
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS			4	1.A FM	188,715	95.6290	200,392	209,552	198,800		1,416			7.156	6.299	MON	1,250	13,791	02/24/2010	01/25/2037
863579-DQ-8	SARM 2004-17 A1 CSTR AS			4	1.A FM	957,412	89.8370	965,063	1,074,235	985,843		4,514			4.744	7.513	MON	4,247	47,615	05/26/2016	11/25/2034
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS			4	1.A FM	1,784,788	73.8750	2,641,604	3,575,767	1,266,828		1,760			4.929	32.622	MON	14,687	175,326	10/04/2012	02/25/2036
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP			4	1.A FM	1,137,289	95.7520	1,288,731	1,345,905	1,345,905					5.278	5.336	MON	1,184	57,527	03/30/2016	05/25/2034
86358H-NF-2	SAMI 2002-3 CC CPT			4	1.A FM		0.0100		132						9.211	0.000	MON	1	12	04/24/2002	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ			4	5.B GI	28,048	26.8890	11,233	41,775	28,048					3.450	17.675	MON	120	1,439	04/25/2002	02/25/2032
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL			4	1.A FM	39,933	102.7030	41,012	39,933	39,933					5.460	4.554	MON	182	2,061	01/20/2005	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS			4	1.A FM	2,239,876	101.8820	2,523,690	2,477,060	2,421,900		16,029			5.750	6.782	MON	11,869	124,512	06/30/2010	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS			4	1.A FM	2,425,820	98.7170	2,396,189	2,427,337	2,419,233		(446)			5.840	5.873	MON	11,813	113,429	02/22/2005	03/25/2035
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS			4	1.A FM	7,803,781	90.4690	8,115,152	8,970,097	8,698,424		1,043			5.790	4.057	MON	43,281	396,962	06/30/2010	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC			4	1.A FM	764,906	85.6930	746,976	871,688	790,554		3,352			5.145	8.910	MON	1,495	51,498	09/27/2016	05/19/2035
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS			4	1.A FM	4,099,308	67.2300	9,681,145	14,399,977	2,362,305		(126,168)			6.420	18.558	MON	77,040	619,860	09/30/2013	01/25/2037
885220-EE-9	TMST 2003-5 4A CSTR PT AS			4	2.C FM	733,303	94.8480	688,246	725,632	731,957		(426)			5.999	5.738	MON	3,628	40,156	11/04/2021	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR			4	1.A FM	4,645,112	71.0890	4,151,444	5,839,749	3,916,074		(91,097)			5.690	9.091	MON	6,461	229,298	11/04/2021	03/25/2037
90354T-BF-5	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV2 CLASS B4 144A			4	1.G	2,153,445	77.1460	2,152,174	2,789,748	2,161,897		8,452			3.242	6.455	MON	7,538	37,709	07/16/2024	09/25/2051
90354X-BF-6	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS B4 144A			4	1.G	1,615,434	78.4120	1,632,639	2,082,122	1,621,555		6,121			3.152	6.090	MON	5,469	27,358	07/16/2024	08/25/2051
90355D-BK-8	UNITED WHOLESALE MORTGAGE LLC SERIES 2021 INV5 CLASS B4 144A			4	1.F	3,305,647	78.7890	3,362,642	4,267,933	3,312,781		7,133			3.231	6.486	MON	2,298	57,479	07/23/2024	01/25/2052
918307-BJ-7	UNITED WHOLESALE MORTGAGE LLC SERIES 2021-INV4 CLASS B4 144A			4	1.F	2,331,385	77.8400	2,297,163	2,951,120	2,336,101		4,716			3.219	6.220	MON	7,917	15,837	10/23/2024	12/25/2051
92538F-AE-4	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS B1 144A				1.C	2,357,918	75.6590	1,784,045	2,358,000	2,356,283		(277)			3.194	3.199	MON	6,276	75,315	04/13/2021	02/25/2066
92539F-AE-3	VERUS SECURITIZATION TRUST SERIES 2023-INV1 CLASS B1 144A			4	3.A	14,888,180	100.1130	15,867,920	15,850,000	14,947,071		29,986			7.525	8.330	MON	99,388	1,197,456	10/05/2023	02/25/2068
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS			4	1.A FM	158,754	90.0650	294,200	326,653	83,161		3,391			5.042	63.473	MON	1,372	15,554	06/21/2012	10/25/2035
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS			4	1.C FM	3,866,172	92.2660	3,912,547	4,240,513	3,814,472		22,258			4.756	8.428	MON	16,808	204,504	09/28/2012	12/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS			4	1.A FM	283,798	95.1080	291,505	306,498	289,663		1,105			5.000	6.491	MON	1,277	15,344	07/10/2008	11/25/2033
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS			4	1.A FM	460,812	94.4000	441,033	467,195	462,059		225			5.500	5.832	MON	2,141	25,658	02/09/2004	01/25/2034
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU			4	1.A FM	475,697	99.1710	516,989	521,312	481,768		724			5.411	7.144	MON	548	29,275	05/24/2016	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS			4	1.A FM	1,246,579	99.8500	1,331,233	1,333,240	1,299,571		2,364			5.500	6.087	MON	6,111	73,318	12/07/2004	07/25/2034
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS			4	1.A FM	539,026	99.8780	557,236	557,916	542,854		1,068			5.500	6.131	MON	2,557	30,685	06/23/2004	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR			4	1.A FM	1,631,034	101.2030	1,829,090	1,807,339	1,692,112		7,157			5.453	7.277	MON	1,929	97,394	10/06/2016	12/25/2045
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS			4	1.A FM	864,413	87.1070	1,329,002	1,525,707	743,273		11,131			4.398	27.400	MON	5,592	64,913	11/05/2012	02/25/2037
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS			4	1.A FM	957,900	91.0440	918,013	1,008,316	967,302		2,265			5.170	6.066	MON	4,344	49,626	05/08/2014	03/25/2037
93363B-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS			4	1.A FM	941,590	93.2140	973,864	1,044,760	950,826		1,712			5.555	7.164	MON	4,837	50,225	10/13/2016	01/25/2047
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS			4	1.A FM	195,176	100.1940	191,485	191,115	191,115					5.750	5.718	MON	916	10,989	01/22/2003	02/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS			4	2.A FM	1,294,654	98.8730	1,313,541	1,328,517	1,305,089		1,198			5.076	5.581	MON	5,620	66,261	06/11/2013	03/25/2035
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS			4	1.A FM	142,408	85.0200	1,179,424	1,387,232	116,152		3,766			6.467	230.590	MON	7,476	57,726	06/30/2010	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS			4	1.A FM	412,528	29.8840	773,394	2,587,997	412,528					4.773	13.835	MON	2,059	122,132	02/28/2015	04/25/2037
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS			4	1.A FM	992,182	96.6620	1,363,031	1,410,092	1,064,654		14,435			6.944	10.526	MON	8,159	91,542	08/31/2010	12/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS			4	1.A FM	812	95.1480	3,979	4,182	662		27			6.302	120.660	MON	22	253	11/30/2013	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS			4	1.A FM	974,826	90.8380	1,318,358	1,451,326	966,736		9,260			6.000	20.040	MON	7,257	87,018	12/31/2011	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS			4	1.A FM	450,048	87.4230	861,273	985,179	398,093		4,585			6.000	50.602	MON	4,926	59,074	12/06/2017	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS			4	1.A FM	459,052	90.8400	821,420	904,251	414,496		4,908			6.000	40.890	MON	4,521	53,992	12/06/2017	06/25/2037
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SERIES 2019 1 CLASS B2 144A			4	1.A	9,105,469	90.8270	8,874,842	9,771,127	9,110,682		5,213			3.921	5.022	MON	31,930		12/03/2024	11/25/2048
95001T-BL-8	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS B4 144A				1.E FE	3,634,400	76.8430	2,729,675	3,552,254	3,608,455		(3,132)			3.921	3.392	MON	11,608	131,546	01/26/2021	11/25/2048
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A			4	1.F	7,885,958	80.6020	8,254,901	10,241,503	8,040,156		61,904			3.430	6.927	MON	29,273	351,641	03/03/2023	03/25/2052
57643S-AA-9	MNIM 2005-C10A N1 SC		D	4	6. FM		0.0000		159,150						4.750	0.000	MON			05/31/2007	05/26/2035
700696-AC-1	PPSIN 2005-WCW2 A SC		D	4	6. FM		0.0000		776,337						5.500	0.000	MON			12/31/2007	07/25/2035
74951P-DF-2	RESIF 2004-C B3 SUB FLT		D	4	1.A FM	28,645	3.5170	2,548	72,447	3,161		(788)			5.341	3.322	MON	236	4,461	12/16/2013	09/10/2036
80382S-CX-4	FRENT 2004-3 A SC		D	4	6. FM		0.0010		16,734						4.500	0.000	MON			04/30/2007	11/27/2034
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						679,017,009	XXX	701,761,602	934,815,073	651,366,053	(187,934)	(3,864,792)	2,999		XXX	XXX	XXX	3,873,029	43,019,077	XXX	XXX
05490R-AU-0	BAMLL 2015-ASTR E SUB CSTR			4	5.A	36,609,785	80.5390	31,812,909	39,500,000	38,691,213		269,005			4.254	5.104	MON	140,031	1,708,382	07/24/2015	07/14/2037
05491L-AJ-7	BBCMS 2016-ETC E SUB CSTR			4	1.D	42,283,687	86.3640	41,270,703	47,787,000	46,652,400		629,654			3.609	5.135	MON	124,553	1,753,328	07/28/2016	08/14/2036
05491L-AL-2	BBCMS 2016-ETC F SUB CSTR			4	3.B	29,535,223	81.0710	28,321,997	34,935,000	33,808,266		627,313			3.609	5.705	MON	91,056	1,281,782	07/28/2016	08/14/2036
05492T-BF-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-C6 CLASS F5TA 144A			4	1.A	4,691,744	79.9960	3,633,838	4,542,500	4,621,559		(15,358)			3.688	3.305	MON	13,962	170,336	01/30/2020	09/15/2043
05525M-AG-1	BAMLL 2014-520M C SUB CSTR			4	6.	19,058,740	61.8680	12,373,560	20,000,000	12,373,560		41,921			4.214	4.591	MON	46,821	856,826	08/01/2014	08/15/2046
05526W-AN-3	BAMLL 2015-HAUL D SUB CSTR			4	1.A	38,452,183	91.6010	35,266,239	38,500,000	38,463,322		1,388			4.822	4.876	MON	154,690	1,887,243	07/28/2015	07/05/2043
05526W-AQ-6	BAMLL 2015-HAUL E SUB CSTR			4	1.A	19,631,218	81.6230	17,430,281	21,354,575	20,239,079		78,460			4.822	5.549	MON	85,801	1,046,786	07/28/2015	07/05/2043
055287-AJ-5	BBSG 2016-MRP E SUB CSTR			4	6.	15,452,500	86.0350	30,112,292	35,000,000	15,452,500					4.026	37.184	MON	117,425	1,432,585	06/09/2016	06/05/2036
05546J-AE-8	BBCMS 2015-VFM A2 SEQ			4	1.A	15,151,706	92.0110	13,843,087	15,045,000	15,053,949		(11,933)			3.375	3.314	MON	35,262	507,769	03/26/2018	03/12/2036
05546J-AL-2	BBCMS 2015-VFM D SUB CSTR			4	1.C	14,116,408	90.5040	13,969,238	15,435,000	15,234,607		154,818			3.483	4.614	MON	37,332	546,549	10/13/2016	03/12/2036
05546J-AN-8	BBCMS 2015-VFM E SUB CSTR			4	2.B	34,754,225	88.8880	34,399,463	38,700,000	38,168,875		411,210			3.483	4.680	MON	93,603	1,370,357	03/18/2015	03/12/2036
05547H-AC-5	BBCMS 2015-SRCH A2 SEQ			4	1.A	2,913,891	95.7190	2,584,402	2,700,000	2,758,452		(21,562)			4.197	3.334	MON	7,869	113,319	12/07/2016	08/10/2035
05547H-AL-5	BBCMS 2015-SRCH C SEQ			4	1.A	15,074,824	91.1740	13,220,276	14,500,000	14,676,282		(66,111)			4.798	4.318	MON	48,313	695,710	05/26/2022	08/10/2035
05552F-BE-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS AS			4	1.A	7,048,146	86.5980	6,061,881	7,000,000	7,035,138		(5,407)			3.752	3.677	MON	21,887	262,640	03/23/2022	04/15/2055
05552F-BF-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS B			4	1.B	2,988,753	82.5890	2,477,665	3,000,000	2,990,270		633			3.752	3.810	MON	9,380	112,560	03/23/2022	04/15/2055
05553R-AC-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A5			4	1.A	11,484,332	101.3440	11,299,845	11,150,000	11,434,196		(31,156)			5.451	5.078	MON	50,649	607,787	04/10/2023	04/15/2056
05553R-AG-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS AS			4	1.A	10,711,323	101.8900	10,596,566	10,400,000	10,668,051		(26,943)			6.070	5.711	MON	52,607	631,280	04/10/2023	04/15/2056
05553R-AZ-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A2B			4	1.A	23,986,571	100.9450	23,974,390	23,750,000	23,912,990		(45,913)			5.753	5.579	MON	60,726	1,366,338	04/10/2023	04/15/2056
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A			4	1.A	2,037,409	100.5930	2,055,912	2,043,796	2,043,651		2,791			6.848	6.920	MON	6,621	159,130	03/14/2023	08/15/2039
05607C-AG-4	BXP 2017-CC B SUB CSTR			4	1.A	12,893,386	92.7530	12,081,106	13,025,000	12,915,708		31,234			3.552	3.862	MON	38,549	470,293	09/14/2022	08/13/2037
05607C-AJ-8	BXP 2017-CC C SUB CSTR			4	1.A	21,676,137	91.1260	19,592,142	21,500,000	21,534,293		(21,439)			3.552	3.468	MON	61,510	776,299	08/15/2017	08/13/2037
05607C-AL-3	BXP TRUST SERIES 2017-CC CLASS D 144A			4	1.F	2,089,605	87.8740	2,498,250	2,843,000	2,336,353		155,918			3.552	11.682	MON	8,414	102,652	04/19/2023	08/13/2037
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A			4	1.A FE	3,668,649	82.3660	3,282,268	3,985,000	3,721,319		27,172			2.618	3.594	MON	8,694	104,327	10/11/2022	01/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A			4	.. 1.G FE ..	7,299,778	79.1350	5,935,136	7,500,000	7,350,069		17,725			2.775	3.094	MON	16,768	211,629	12/17/2021	01/15/2044
05609M-CF-0	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS AS			4	1.A	7,488,606	87.9440	6,427,801	7,309,000	7,438,281		(17,532)			3.676	3.392	MON	22,390	268,679	05/19/2022	02/15/2055
05609M-CU-7	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360A 144A			4	1.A	4,686,441	84.8960	3,862,777	4,550,000	4,649,773		(12,989)			3.776	3.430	MON	14,317	171,808	02/10/2022	02/15/2042
05609M-CY-9	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360B 144A			4	1.A	3,022,833	80.8050	2,424,139	3,000,000	3,015,568		(2,411)			3.939	3.861	MON	9,847	120,129	02/10/2022	02/15/2042
05612J-AA-5	BX TRUST SERIES 2024-WPT CLASS A 144A			4	.. 1.A FE ..	13,466,208	99.9640	13,495,197	13,500,000	13,476,952		10,744			5.938	6.151	MON	37,937	611,663	03/27/2024	03/15/2034
060352-AJ-0	BANK 2017-BNK6 AS SUB			4	1.A	14,939,478	95.9450	13,997,434	14,589,000	14,692,706		(46,341)			3.741	3.412	MON	45,481	545,775	03/26/2019	07/15/2060
060352-AK-7	BANK SERIES 2017-BNK6 CLASS B			4	1.D	1,546,016	92.8700	1,625,218	1,750,000	1,627,956		41,573			3.964	6.999	MON	5,781	69,370	12/14/2022	07/15/2060
06035R-AU-0	BANK 2018-BN14 AS SUB			4	1.A	15,449,864	94.7080	14,206,263	15,000,000	15,177,063		(49,780)			4.481	4.121	MON	56,013	672,150	09/18/2018	09/15/2060
06211U-BL-8	BANK5 SERIES 2024 5YR7 CLASS A3			4	1.A	18,785,464	102.3880	19,044,231	18,600,000	18,762,675		(22,789)			5.769	5.545	MON	89,420	536,517	06/03/2024	06/15/2057
06427D-AS-2	BACM 2017-BNK3 A4 SEQ			4	1.A	24,718,099	97.2480	23,339,542	24,000,000	24,138,076		(81,815)			3.574	3.226	MON	71,480	857,760	02/02/2017	02/15/2050
06539L-BE-9	BANK 2018-BN13 AS SUB AFC			4	1.A	18,933,640	95.9790	17,995,995	18,750,000	18,783,878		(18,153)			4.467	4.394	MON	69,797	837,563	03/23/2020	08/15/2061
065402-BF-5	BANK 2019-BN18 AS SUB			4	1.A	6,282,890	90.5070	5,520,917	6,100,000	6,183,664		(19,320)			3.826	3.476	MON	19,449	233,386	05/21/2019	05/15/2062
065402-BG-3	BANK 2019-BN18 B SUB			4	1.F	3,089,895	87.8690	2,636,065	3,000,000	3,041,209		(9,513)			3.977	3.626	MON	9,943	119,310	05/21/2019	05/15/2062
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS			4	1.B	25,206,727	86.9870	23,907,414	27,484,000	25,563,568		333,825			3.243	4.892	MON	74,276	891,306	08/15/2023	09/15/2061
06540A-AH-4	BANK SERIES 2019-BN20 CLASS B			4	1.G	2,211,328	82.3080	2,469,245	3,000,000	2,336,286		109,335			3.395	9.442	MON	8,488	101,850	08/17/2023	09/15/2061
06540A-AJ-0	BANK SERIES 2019-BN20 CLASS C			4	3.B	15,658,700	75.6860	15,489,124	20,465,000	16,728,938		614,864			3.652	8.450	MON	62,285	760,052	04/04/2023	09/15/2061
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4			4	1.A	3,845,799	90.4710	3,361,172	3,715,187	3,773,325		(13,179)			2.600	1.890	MON	8,050	96,595	03/11/2020	10/17/2052
06540B-BD-0	BANK SERIES 2019-BN21 CLASS A5			4	1.A	675,836	89.8170	681,709	759,000	696,854		11,315			2.851	4.813	MON	1,803	21,639	02/06/2023	10/17/2052
06540B-BG-3	BANK SERIES 2019-BN21 CLASS AS			4	1.A	7,888,175	88.5620	7,279,755	8,220,000	7,941,971		45,981			3.093	3.831	MON	21,187	254,245	01/12/2023	10/15/2052
06540B-BH-1	BANK SERIES 2019-BN21 CLASS B			4	1.A	18,058,923	85.6490	15,202,703	17,750,000	17,855,436		(27,454)			3.214	3.059	MON	47,540	615,347	11/14/2022	10/15/2052
06540M-BQ-7	BANK SERIES 2022-BNK41 CLASS AS			4	1.A	9,297,605	89.0250	8,902,481	10,000,000	9,415,386		62,248			3.790	4.747	MON	31,583	385,329	03/01/2023	04/15/2032
06540R-AH-7	BANK 2017-BNK9 AS SUB AFC			4	1.A	13,389,011	94.8290	12,327,752	13,000,000	13,116,471		(42,913)			3.829	3.482	MON	41,481	497,770	12/05/2017	11/15/2054
06540X-BG-5	BANK SERIES 2019-BN22 CLASS A4			4	1.A	12,024,925	90.3080	10,385,369	11,500,000	11,766,972		(54,703)			2.978	2.449	MON	28,539	342,470	03/12/2020	11/15/2062
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4				1.A	57,675,744	83.6030	46,817,697	56,000,000	57,036,343		(168,504)			2.036	1.706	MON	95,013	1,140,160	01/28/2021	02/15/2054
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS				1.A	8,754,609	82.1720	6,984,599	8,500,000	8,657,772		(25,583)			2.211	1.878	MON	15,661	187,935	01/28/2021	02/15/2054
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B				1.A	4,007,194	81.3050	3,658,703	4,500,000	4,099,136		49,977			2.383	3.925	MON	8,936	107,235	10/25/2022	02/15/2054
06541G-AH-0	BANK SERIES 2024 BNK48 CLASS A5			4	1.A	11,272,759	98.5730	10,788,866	10,945,000	11,266,343		(6,416)			5.053	4.695	MON	46,088	92,175	09/27/2024	09/15/2034
06541G-AQ-0	BANK SERIES 2024 BNK48 CLASS AS			4	1.A	4,248,486	98.5930	4,066,963	4,125,000	4,246,122		(2,364)			5.355	4.999	MON	18,408	36,816	09/27/2024	10/15/2034
06541R-BE-2	BANK SERIES 2019-BN23 CLASS AS			4	1.A	3,113,379	88.9120	3,111,903	3,500,000	3,179,290		51,875			3.203	5.367	MON	9,342	105,432	01/25/2024	12/15/2052
06650A-AH-0	BANK 2017-BNK8 AS SUB			4	1.A	4,408,766	92.6990	4,078,764	4,400,000	4,398,642		(1,631)			3.731	3.717	MON	13,680	164,164	02/08/2018	11/15/2050
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR			4	1.B	13,908,542	87.7220	12,788,134	14,578,000	14,087,081		138,050			3.948	5.180	MON	47,961	581,263	01/25/2024	11/15/2050
07332V-BD-6	BBCMS 2017-C1 A4 SEQ			4	1.A	25,748,200	97.0670	24,266,863	25,000,000	25,150,180		(84,922)			3.674	3.326	MON	76,542	918,500	02/16/2017	02/15/2050
08160B-AD-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B5 CLASS A4			4	1.A	2,073,359	97.1480	1,942,957	2,000,000	2,032,225		(9,225)			4.208	3.700	MON	7,013	84,152	03/20/2020	07/15/2051
08160B-AH-7	BMARK 2018-B5 AS SUB AFC			4	1.A	12,628,804	95.7070	11,734,683	12,261,000	12,396,993		(40,483)			4.419	4.064	MON	45,150	541,801	07/27/2018	07/15/2051
08160B-AJ-3	BENCHMARK MORTGAGE TRUST SERIES 2018-B5 CLASS B			4	1.A	3,092,748	93.1560	2,958,632	3,175,994	3,121,414		12,317			4.570	5.099	MON	12,094	145,133	05/23/2022	07/15/2051
08160J-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B9 CLASS B			4	1.D	10,700,625	89.4100	10,729,253	12,000,000	11,308,834		142,291			4.468	6.106	MON	44,681	536,172	03/19/2020	03/15/2052
08160J-AK-3	BENCHMARK MORTGAGE TRUST SERIES 2019-B9 CLASS C			4	2.A	2,863,581	84.7490	2,561,104	3,022,000	2,913,981		21,754			4.971	5.987	MON	12,518	150,212	05/19/2022	03/15/2052
08161C-AE-1	BMARK 2018-B2 A5 SEQ			4	1.A	39,004,730	95.9510	36,317,518	37,850,000	38,210,372		(129,905)			3.882	3.519	MON	122,442	1,469,299	03/25/2020	02/15/2051
08161C-AJ-0	BMARK 2018-B2 AS SUB SEQ			4	1.A	26,615,263	94.0530	24,453,762	26,000,000	26,130,244		(54,899)			4.084	3.877	MON	88,476	1,061,710	11/17/2023	02/15/2051
08161C-AK-7	BMARK 2018-B2 B SUB CSTR			4	1.E	11,084,807	91.0440	9,769,983	10,731,000	10,845,737		(39,255)			4.305	3.915	MON	38,497	467,909	09/07/2018	02/15/2051
08161H-AH-3	BMARK 2018-B4 AM SUB CSTR			4	1.A	11,844,963	95.9320	11,032,164	11,500,000	11,623,896		(37,948)			4.311	3.957	MON	41,314	495,765	06/28/2018	07/15/2051
08161H-AJ-9	BMARK 2018-B4 B SUB CSTR			4	1.A	13,403,991	92.5940	12,037,219	13,000,000	13,148,739		(44,111)			4.430	4.064	MON	47,992	575,900	08/27/2018	07/15/2051
08161Q-AD-2	BENCHMARK MORTGAGE TRUST			4	1.A	15,118,959	103.6560	15,548,403	15,000,000	15,080,155		(18,296)			5.750	5.541	MON	38,336	876,975	10/25/2022	02/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08161Q-AH-3	BENCHMARK MORTGAGE TRUST			4	1.A	14,471,447	101.6580	15,248,721	15,000,000	14,582,057		52,324			5.751	6.716	MON	38,340	877,001	10/25/2022	01/15/2032
08162B-BE-1	BMARK 2019-B11 A5			4	1.A	20,420,901	92.6110	18,661,066	20,150,000	20,209,674		(19,964)			3.542	3.453	MON	59,478	713,733	01/26/2023	05/15/2052
08162B-BJ-0	BMARK 2019-B11 AS SUB			4	1.A	17,126,828	91.3580	17,586,321	19,250,000	17,684,831		293,167			3.784	5.902	MON	60,702	728,420	03/20/2023	05/15/2052
08162C-AD-2	BMARK 2018-B6 A4 SEQ			4	1.A	12,413,579	96.5660	11,587,862	12,000,000	12,169,031		(46,188)			4.261	3.841	MON	42,610	511,320	03/20/2020	10/10/2051
08162C-AF-7	BMARK 2018-B6 AS SUB			4	1.A	11,587,268	95.8270	10,780,581	11,250,000	11,384,232		(36,112)			4.441	4.094	MON	41,634	499,613	09/20/2018	10/10/2051
08162P-AZ-4	BMARK 2018-B1 AM SUB AFC			4	1.A	29,990,987	94.3480	27,360,911	29,000,000	29,322,182		(115,946)			3.878	3.452	MON	93,718	1,124,620	06/04/2019	01/15/2051
08162P-BA-8	BMARK 2018-B1 B SUB AFC			4	1.A	13,629,253	91.4040	12,257,254	13,410,000	13,426,869		(14,142)			4.059	3.979	MON	45,359	544,312	10/27/2022	01/15/2051
08162Q-BA-6	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS BXA			4	1.A	10,565,884	93.0600	9,842,032	10,576,000	10,562,627		(761)			3.536	3.556	MON	31,167	380,232	05/22/2020	09/15/2048
08162Q-CG-2	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS AS 144A			4	1.A	31,414,637	78.8460	24,047,878	30,500,000	31,002,970		(94,298)			3.129	2.782	MON	79,541	970,065	05/22/2020	09/15/2048
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5				1.A	101,448,716	82.2900	81,055,699	98,500,000	100,327,734		(297,005)			2.070	1.738	MON	169,913	2,038,950	01/29/2021	02/15/2054
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS				1.A	17,340,333	79.5500	15,252,085	19,173,000	17,620,930		195,925			2.274	3.659	MON	36,333	435,994	11/06/2023	02/15/2054
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B				1.B	12,416,774	74.0460	9,885,158	13,350,000	12,523,275		95,212			2.095	3.098	MON	23,307	274,707	01/19/2024	02/15/2054
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C				1.G	6,247,133	70.1960	5,026,013	7,160,000	6,436,427		90,963			2.563	4.361	MON	15,293	183,511	02/27/2023	02/15/2054
08162V-BJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B10 CLASS 3CCA144A			4	1.C	3,539,844	71.5410	2,861,644	4,000,000	3,694,927		60,704			3.899	5.984	MON	12,998	158,578	04/21/2022	03/15/2062
08162X-BL-7	BENCHMARK MORTGAGE TRUST SERIES 2020-B20 CLASS AS			4	1.A	15,449,913	80.8450	12,126,687	15,000,000	15,267,107		(45,279)			2.375	2.040	MON	29,685	356,220	10/19/2020	10/15/2053
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	45,833,786	84.6340	38,339,057	45,300,000	45,514,448		(48,811)			2.584	2.478	MON	97,557	1,170,688	02/24/2023	03/15/2054
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	28,839,756	83.3210	23,329,776	28,000,000	28,535,519		(83,473)			2.780	2.441	MON	64,857	778,288	03/04/2021	03/15/2054
08163E-BD-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B26 CLASS A5				1.A	34,298,037	84.5220	28,145,903	33,300,000	33,936,808		(103,454)			2.613	2.264	MON	72,511	870,129	05/13/2021	06/15/2054
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5				1.A	55,547,902	83.0090	45,655,099	55,000,000	55,219,839		(52,128)			2.390	2.298	MON	109,542	1,314,500	03/14/2023	07/15/2054
08163H-AJ-7	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS B			4	1.A	4,501,172	75.6990	3,784,956	5,000,000	4,629,531		48,690			2.355	3.643	MON	9,813	117,750	04/27/2022	07/15/2054
08163H-AK-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS C			4	1.A	1,603,828	69.2350	1,384,705	2,000,000	1,691,996		38,385			2.703	5.589	MON	4,505	54,060	08/04/2022	07/15/2054
081925-AB-5	BENCHMARK MORTGAGE TRUST SERIES 2023-B39 CLASS A2			4	1.A	25,700,885	103.2950	25,823,665	25,000,000	25,500,078		(147,031)			6.574	5.885	MON	136,958	1,670,953	06/28/2023	07/15/2055
081925-BA-6	BENCHMARK MORTGAGE TRUST SERIES 23-B39 CLASS AS			4	1.A	7,724,998	104.4550	7,834,146	7,500,000	7,697,256		(19,184)			6.250	5.889	MON	39,060	468,716	06/28/2023	07/15/2056
10862Q-AA-6	Bridgewater Ground Lease				1.F PL	17,193,987	94.3060	16,214,961	17,193,987	17,193,987					5.438	5.500	MON	38,959	1,067,358	12/15/2024	03/15/2057
12429E-AA-5	BWAY MORTGAGE TRUST SERIES 2022-26BW CLASS A 144A			4	1.A	3,181,445	78.1670	2,462,256	3,150,000	3,172,731		(3,123)			3.402	3.297	MON	8,930	107,163	02/04/2022	02/10/2044
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS B 144A			4	1.A	1,663,750	79.3800	1,587,602	2,000,000	1,731,177		31,722			2.771	5.139	MON	4,619	56,348	08/25/2022	11/10/2046
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A				1.A	4,915,389	77.1090	3,855,443	5,000,000	4,938,291		7,528			2.771	2.977	MON	11,547	140,869	10/22/2021	11/10/2046
125039-AF-4	CD 2017-CD6 A5 SEQ			4	1.A	28,838,162	95.7950	26,822,580	28,000,000	28,237,334		(92,799)			3.456	3.109	MON	80,640	967,680	11/13/2017	11/13/2050
12508G-AU-0	CCUBS 2017-C1 A4 SEQ			4	1.A	49,511,818	95.1170	45,941,666	48,300,000	48,642,366		(133,979)			3.544	3.256	MON	142,646	1,711,752	04/30/2018	11/15/2050
12512J-AW-4	CD 2018-CD7 A4 SEQ			4	1.A	27,037,487	96.9780	25,456,841	26,250,000	26,540,928		(86,517)			4.279	3.925	MON	93,603	1,123,238	08/02/2018	08/15/2051
12514M-BE-4	CD 2016-CD1 AM SUB			4	1.B	45,264,991	91.9230	42,885,671	46,653,983	45,709,776		501,546			2.926	4.185	MON	113,758	1,365,096	09/22/2023	08/10/2049
12515A-BE-9	CD 2016-CD2 A4 AFC SEQ			4	1.A	17,509,532	95.9290	16,307,956	17,000,000	17,095,935		(57,054)			3.526	3.185	MON	49,952	599,420	11/18/2016	11/10/2049
12515A-BG-4	CD 2016-CD2 AM SUB AFC			4	1.A	20,723,431	93.4980	19,227,958	20,565,000	20,578,522		(16,767)			3.668	3.607	MON	62,860	754,324	01/29/2019	11/10/2049
12515A-BH-2	CD 2016-CD2 B SUB AFC			4	1.C	6,075,140	84.0000	5,183,668	6,171,000	6,141,897		11,717			3.879	4.124	MON	19,948	239,373	10/25/2018	11/10/2049
12515A-BJ-8	CD 2016-CD2 C SUB CSTR			4	3.A	8,237,363	55.3300	4,664,324	8,430,000	8,373,364		24,311			3.976	4.335	MON	27,928	338,231	10/24/2018	11/10/2049
12515D-AQ-7	CD 2017-CD4 A3 SEQ			4	1.A	4,655,596	96.3430	4,440,933	4,609,504	4,615,869		(4,668)			3.248	3.059	MON	12,476	149,717	04/28/2017	05/10/2050
12515D-AT-1	CD 2017-CD4 AM SUB			4	1.A	35,983,667	92.9850	32,561,182	35,017,627	35,220,944		(98,970)			3.746	3.461	MON	109,313	1,311,760	01/19/2023	05/10/2050
12515D-AU-8	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD4 CLASS B			4	1.A	2,319,338	92.4660	2,701,866	2,922,000	2,500,036		153,373			3.947	11.370	MON	9,611	115,331	10/17/2023	05/10/2050
12515D-AV-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD4 CLASS C			4	1.F	7,300,140	90.5830	7,106,207	7,845,000	7,556,884		111,299			4.349	6.105	MON	28,432	341,179	06/02/2022	05/10/2050
12515G-AD-9	CD 2017-CD3 A4 SEQ			4	1.A	51,560,693	94.5760	47,288,110	50,000,000	50,320,643		(175,872)			3.631	3.271	MON	151,292	1,815,500	08/29/2017	02/10/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12515G-AF-4	CD 2017-CD3 AS SUB			4	1.D	44,689,999	87.1480	41,557,505	47,686,000	45,576,389		880,671			3.833	6.132	MON	152,317	1,827,804	06/06/2023	02/10/2050
12515G-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD3 CLASS B			4	2.C	9,839,688	63.4290	6,818,638	10,750,000	10,297,447		198,773			3.984	6.227	MON	35,690	428,280	06/07/2022	02/10/2050
12515H-BB-0	CD 2017-CD5 AS SUB AFC			4	1.A	10,518,819	95.2460	9,791,304	10,280,000	10,338,332		(27,136)			3.684	3.415	MON	31,560	378,715	02/08/2018	08/15/2050
12528X-AG-0	CFK 2019-FAX C SUB			4	1.A	14,090,378	92.9990	12,722,203	13,680,000	13,854,903		(44,361)			4.579	4.223	MON	52,196	626,352	02/13/2019	01/15/2039
12529M-AF-5	CF 2019-CF1 A5 SEQ			4	1.A	8,239,962	93.6360	7,490,894	8,000,000	8,106,472		(25,442)			3.786	3.436	MON	25,238	302,856	04/16/2019	05/15/2052
12529M-AJ-7	CF 2019-CF1 AS SUB			4	1.A	9,269,933	90.9890	8,189,020	9,000,000	9,120,930		(28,566)			4.027	3.677	MON	30,205	362,457	04/16/2019	05/15/2052
12529M-AK-4	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF1 CLASS B			4	1.D	2,760,000	86.7440	2,602,307	3,000,000	2,834,199		32,304			4.178	5.653	MON	10,446	125,352	07/20/2022	05/15/2052
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1			4	1.A FE	649,796	99.0570	620,897	626,805	627,648		(4,787)			2.840	1.321	MON	1,483	17,801	06/05/2020	04/15/2052
12529W-AQ-9	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A2 144A			4	1.A FE	42,868,174	88.5930	37,979,991	42,870,000	42,832,156		(8,229)			3.603	3.608	MON	128,717	1,544,606	04/23/2020	04/15/2052
12532A-AZ-2	CFCRE 2016-C6 A3 AFC SEQ			4	1.A	47,515,853	96.6720	45,435,896	47,000,000	47,072,167		(59,661)			3.217	3.101	MON	125,999	1,511,990	02/02/2017	11/10/2049
12532A-BA-6	CFCRE 2016-C6 AM SUB AFC			4	1.A	20,957,133	95.3500	19,546,801	20,500,000	20,579,285		(50,149)			3.502	3.260	MON	59,826	717,910	04/19/2018	11/10/2049
12532A-BB-4	CFCRE 2016-C6 B SUB			4	1.A	4,278,518	92.9880	4,070,093	4,377,000	4,348,731		12,228			3.804	4.148	MON	13,875	166,501	08/06/2018	11/10/2049
12592T-AQ-8	COMM 2015-3BP F SUB CSTR			4	3.A	88,984,722	89.0010	88,782,496	100,000,000	99,772,315		1,310,724			3.238	4.642	MON	269,867	3,292,374	02/06/2015	02/10/2035
12592X-BD-7	COMM 2015-CR22 A5 SEQ			4	1.A	20,598,405	99.4010	19,880,256	20,000,000	19,989,161		(71,161)			3.309	2.894	MON	55,150	661,800	03/18/2015	03/10/2048
12593A-BD-6	COMM 2015-CR23 B SUB W			4	1.A	3,872,683	97.2840	3,739,309	3,843,705	3,841,200		(5,377)			4.183	4.072	MON	13,399	160,782	06/19/2018	05/10/2048
12593F-BF-0	COMM 2015-LC21 AM SUB AFC			4	1.A	20,927,164	98.9010	20,094,677	20,318,000	20,329,970		(71,730)			4.043	3.705	MON	68,455	821,457	06/12/2015	07/10/2048
12593J-BH-8	COMM 2015-CR24 AM SUB AFC			4	1.A	25,748,335	98.8920	24,722,995	25,000,000	25,022,718		(88,771)			4.028	3.687	MON	83,917	1,007,000	07/24/2015	08/10/2048
12593J-BJ-4	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS B			4	1.A	7,267,500	97.7200	7,817,595	8,000,000	7,907,543		151,555			4.348	6.466	MON	28,987	353,676	04/01/2020	08/10/2048
12593J-BL-9	COMM 2015-CR24 D SUB AFC			4	2.B	7,520,923	89.0280	7,491,707	8,415,000	8,309,320		154,538			3.463	5.482	MON	24,284	291,411	10/08/2019	08/10/2048
12593P-AW-2	COMM 2015-CR25 A4 SEQ			4	1.A	51,498,922	99.2080	49,603,945	50,000,000	50,056,534		(177,989)			3.759	3.413	MON	156,625	1,879,500	08/13/2015	08/10/2048
12593P-AY-8	COMM 2015-CR25 AM SUB AFC			4	1.A	35,017,488	98.7780	33,584,459	34,000,000	34,040,477		(120,274)			4.103	3.763	MON	116,252	1,395,020	08/13/2015	08/10/2048
12593P-BA-9	COMM MORTGAGE TRUST SERIES 2015-CR25 CLASS C			4	1.A	2,568,966	96.4800	2,657,050	2,754,000	2,710,736		62,305			4.516	7.072	MON	10,365	126,456	07/05/2022	08/10/2048
12593Y-BK-8	COMM 2016-CR28 AM SUB			4	1.A	23,471,653	98.1960	22,377,955	22,789,000	22,844,850		(80,987)			4.066	3.719	MON	77,217	926,601	01/27/2016	02/10/2049
12593Y-BL-6	COMM 2016-CR28 B SUB CSTR			4	1.A	9,169,521	94.9500	8,258,508	8,697,738	8,761,641		(75,867)			4.586	3.695	MON	33,239	406,663	03/15/2019	02/10/2049
12594M-BC-1	COMM 2016-COR1 A4 SEQ			4	1.A	29,534,375	96.4820	28,944,615	30,000,000	29,893,547		49,600			3.091	3.291	MON	77,275	927,300	11/25/2016	10/10/2049
12594M-BE-7	COMM 2016-COR1 B SUB			4	1.F	2,458,984	93.0420	2,326,056	2,500,000	2,488,420		4,885			3.897	4.146	MON	8,119	97,425	06/06/2018	10/10/2049
12595B-AC-5	CSAIL 2017-C8 A3 SEQ			4	1.A	25,848,472	95.3450	24,401,164	25,592,559	25,610,945		(21,456)			3.127	2.969	MON	66,681	800,172	06/21/2017	06/15/2050
12595B-BF-7	CSAIL 2017-C8 AS SUB			4	1.A	12,928,368	92.3960	11,641,866	12,600,000	12,677,485		(36,693)			3.615	3.317	MON	37,960	455,524	05/21/2018	06/15/2050
12595E-AD-7	COMM 2017-COR2 A3 SEQ			4	1.A	27,808,053	95.1350	25,686,474	27,000,000	27,212,734		(90,128)			3.510	3.164	MON	78,975	947,700	09/21/2017	09/10/2050
12595F-AD-4	CSAIL 2017-CX9 A4 SEQ			4	1.A	18,004,436	96.5110	17,211,748	17,834,029	17,843,546		(23,796)			3.176	3.024	MON	47,193	566,320	03/27/2020	09/15/2050
12595F-AJ-1	CSAIL 2017-CX9 AS SUB			4	1.A	33,285,652	91.2850	29,535,145	32,355,000	32,599,544		(106,331)			3.700	3.359	MON	99,756	1,197,070	06/04/2019	09/15/2050
12595F-AK-8	CSAIL 2017-CX9 B SUB CSTR			4	1.A	15,441,225	88.4610	13,269,158	15,000,000	15,116,735		(49,891)			3.851	3.505	MON	48,135	584,190	09/19/2017	09/15/2050
12595J-AS-3	CSAIL 2017-CX10 AS SUB AFC			4	1.A	17,771,338	93.9660	16,640,391	17,709,000	17,702,519		(6,660)			3.670	3.656	MON	54,157	649,885	10/30/2018	11/15/2050
12595J-AU-8	CSAIL 2017-CX10 B SUB AFC			4	1.A	6,247,871	89.6760	5,828,945	6,500,000	6,402,525		28,010			3.892	4.432	MON	21,080	252,954	10/30/2018	11/15/2050
12595V-AC-1	COMM 2018-COR3 A2 SEQ			4	1.A	25,247,342	96.9730	24,241,791	24,998,573	25,044,543		(22,009)			3.961	3.806	MON	82,516	990,193	05/04/2018	05/10/2051
12595V-AD-9	COMM 2018-COR3 A3 SEQ			4	1.A	33,468,653	95.4790	30,887,243	32,349,671	32,752,412		(124,724)			4.228	3.813	MON	113,979	1,367,744	09/18/2018	05/10/2051
12595V-AF-4	COMM 2018-COR3 AM SUB			4	1.E	5,188,027	91.5410	5,263,614	5,750,000	5,256,167		68,139			4.494	7.532	MON	21,534	127,112	06/20/2024	05/10/2051
12595V-AG-2	COMM 2018-COR3 B SUB AFC			4	3.B	9,269,992	83.2840	7,495,532	9,000,000	9,095,683		(29,575)			4.516	4.167	MON	33,873	413,145	05/04/2018	05/10/2051
12595V-AH-0	COMM MORTGAGE TRUST SERIES 2018-COR3 CLASS C			4	5.B	18,379,904	66.9710	13,943,042	20,819,500	19,237,193		403,401			4.564	7.227	MON	79,181	965,609	12/08/2022	05/10/2051
12624Q-AR-4	COMM 2012-CR4 A3 SEQ			4	1.A FM	96,027	93.0320	92,003	98,894	98,894					2.853	2.183	MON	235	2,586	04/17/2020	10/15/2045
12624Q-AT-0	COMM 2012-CR4 AM SUB			4	2.C FM	28,842,178	89.7360	25,574,703	28,500,000	28,500,000					3.251	2.828	MON	77,211	830,201	11/25/2013	10/15/2045
12624X-AP-3	COMM 2013-CR6 B SUB			4	1.A	2,870,978	98.7020	2,900,328	2,938,471	2,938,471					3.397	2.822	MON	8,318	99,820	06/13/2018	03/10/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126281-AZ-7	CSAIL 2015-C1 A4 SEQ			4	1.A	7,744,193	99.7270	7,492,797	7,513,309	7,503,896		(25,705)			3.505	3.240	MON	21,945	263,341	03/09/2015	04/15/2050
126281-BD-5	CSAIL 2015-C1 AS SUB AFC			4	1.A	48,504,373	98.7920	46,232,661	46,798,000	46,737,267		(210,115)			3.791	3.357	MON	147,843	1,774,112	01/15/2016	04/15/2050
12636F-BM-4	COMM 2015-LC23 AM SUB AFC			4	1.A	20,598,968	98.6710	19,734,242	20,000,000	20,036,279		(71,239)			4.158	3.814	MON	69,300	831,600	11/06/2015	10/10/2048
12636L-AY-6	CSAIL 2016-C5 A5 SEQ			4	1.A	7,530,766	98.8900	6,902,502	6,980,000	7,026,203		(65,512)			3.757	2.787	MON	21,851	262,218	04/28/2016	11/15/2048
12636L-BC-3	CSAIL 2016-C5 AS SUB			4	1.A	46,258,409	98.4250	44,291,165	45,000,000	45,074,333		(160,211)			4.010	3.663	MON	150,379	1,804,545	02/15/2018	11/15/2048
12636L-BD-1	CSAIL 2016-C5 B SUB AFC			4	1.A	10,394,333	98.1010	9,810,058	10,000,000	10,028,669		(50,912)			4.463	3.957	MON	37,192	446,300	04/06/2017	11/15/2048
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A			4	1.A	23,777,739	87.7700	19,542,060	22,265,000	23,075,983		(166,887)			2.865	2.046	MON	53,158	637,892	03/20/2023	11/13/2039
12654Y-AE-9	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A			4	1.A	13,883,371	86.4590	12,148,385	14,051,000	13,867,528		27,077			2.997	3.262	MON	35,090	428,098	09/13/2022	11/13/2039
12654Y-AG-4	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS C 144A			4	1.A	7,629,256	83.3900	6,254,258	7,500,000	7,563,846		(13,499)			2.997	2.807	MON	18,730	228,506	10/31/2019	11/13/2039
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A			4	3.A	2,966,250	77.6250	3,104,993	4,000,000	3,216,313		124,311			2.997	7.906	MON	9,989	121,870	03/07/2023	11/13/2039
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A			4	1.D PL	21,520,945	78.0080	16,314,926	20,914,426	21,469,126		(20,833)			3.967	3.813	MON	36,874	828,477	09/13/2021	08/15/2056
17290M-AQ-7	CGCMT 2015-101A E SUB CSTR			4	3.A	28,005,760	65.3460	20,257,372	31,000,000	29,119,305		133,156			4.625	5.448	MON	119,466	1,457,488	01/20/2015	01/14/2043
17290X-AT-7	CGCMT 2016-GC37 A4 SEQ			4	1.A	3,865,308	98.2090	3,761,407	3,830,000	3,831,725		(4,629)			3.314	3.208	MON	10,577	126,926	11/21/2016	04/10/2049
17290X-AV-2	CGCMT 2016-GC37 AS SUB			4	1.A	11,790,210	97.5190	11,163,023	11,447,000	11,480,921		(40,951)			3.576	3.214	MON	34,112	409,345	04/13/2016	04/10/2049
17290X-AX-8	CGCMT 2016-GC37 C SUB CSTR			4	1.A	3,155,984	89.1130	2,726,871	3,060,000	3,073,289		(14,730)			4.912	4.436	MON	12,525	152,825	08/29/2018	04/10/2049
17291E-AW-1	CGCMT 2016-P6 A5 AFC SEQ			4	1.A	67,482,356	96.2850	62,585,185	65,000,000	65,482,974		(279,279)			3.720	3.278	MON	201,500	2,418,000	01/18/2017	12/10/2049
17320Q-AG-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2013-375P CLASS B 144A			4	1.A	21,693,293	97.5690	20,958,741	21,481,000	21,481,000					3.518	3.358	MON	62,968	768,205	04/17/2020	05/10/2035
17323V-BC-8	CGCMT 2015-GC29 AS SUB			4	1.A	43,259,899	99.3200	41,714,446	42,000,000	42,004,467		(145,463)			3.457	3.122	MON	120,995	1,451,940	04/01/2015	04/10/2048
17323V-BE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-GC29 CLASS C			4	1.D	2,823,281	97.3000	2,918,985	3,000,000	2,977,452		67,543			4.202	6.671	MON	10,505	126,664	06/21/2022	04/10/2048
17323Y-AF-6	CGCMT 2015-GC31 AS SUB CSTR			4	1.A	42,106,493	90.2470	36,670,917	40,634,000	40,672,089		(175,847)			4.029	3.612	MON	136,440	1,665,491	09/29/2015	06/10/2048
17324K-AP-3	CGCMT 2015-GC35 A4 SEQ			4	1.A	36,048,933	98.3350	34,417,292	35,000,000	35,070,144		(122,928)			3.818	3.475	MON	111,358	1,336,300	11/24/2015	11/10/2048
17324K-AR-9	CGCMT 2015-GC35 AS SUB AFC			4	1.C	15,355,692	94.3470	14,152,038	15,000,000	15,024,081		(44,304)			4.072	3.790	MON	50,900	610,800	04/26/2018	11/10/2048
17325G-AD-8	CGCMT 2016-C3 A4 SEQ			4	1.A	29,816,983	96.3870	27,952,236	29,000,000	29,136,091		(92,323)			3.154	2.831	MON	76,222	914,660	12/14/2016	11/15/2049
17325G-AF-3	CGCMT 2016-C3 AS SUB AFC			4	1.A	18,539,289	94.6830	17,042,899	18,000,000	18,090,756		(61,292)			3.366	3.020	MON	50,490	605,880	11/03/2016	11/15/2049
17325H-BN-3	CGCMT 2017-P7 A3 SEQ			4	1.A	23,394,084	97.0620	22,482,964	23,163,436	23,191,690		(26,846)			3.442	3.223	MON	66,440	797,286	03/31/2017	04/14/2050
17325H-BP-8	CGCMT 2017-P7 A4 SEQ			4	1.A	22,182,485	96.1990	20,682,890	21,500,000	21,648,310		(77,801)			3.712	3.339	MON	66,507	798,080	10/31/2017	04/14/2050
17326D-AC-6	CGCMT 2017-P8 A3 SEQ			4	1.A	6,590,077	96.4460	6,293,105	6,525,000	6,532,265		(9,812)			3.203	3.120	MON	17,416	208,996	09/18/2017	09/15/2050
17326F-AH-0	CGCMT 2017-C4 AS SUB			4	1.A	6,967,852	94.0900	6,365,212	6,765,000	6,822,165		(22,613)			3.764	3.415	MON	21,220	254,635	10/19/2017	10/12/2050
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ			4	1.A	73,412,066	90.0330	66,460,614	73,817,888	73,084,238		109,306			2.869	3.076	MON	176,468	2,117,614	03/27/2023	08/10/2056
17328F-AY-1	CGCMT 2019-GC41 AS SUB SEQ			4	1.A	41,199,972	87.1620	34,864,772	40,000,000	40,579,075		(122,624)			3.018	2.681	MON	100,593	1,207,120	08/05/2019	08/10/2056
17328H-BD-2	CGCMT SERIES 2019-GC43 CLASS A4			4	1.A	15,449,451	89.3140	13,397,025	15,000,000	15,223,826		(46,424)			3.038	2.697	MON	37,975	455,700	10/29/2019	11/10/2052
17328H-BG-5	CITIGROUP COMMERCIAL MORTGAGAE SERIES 2019-GC43 CLASS AS				1.A	873,750	88.7710	887,712	1,000,000	904,729		16,807			3.300	5.621	MON	2,750	33,000	01/17/2023	11/10/2052
200474-BC-7	COMM 2015-LC19 A4 SEQ			4	1.A	43,626,728	99.8420	42,392,162	42,459,158	42,429,849		(128,292)			3.183	2.774	MON	112,623	1,351,475	03/09/2015	02/10/2048
200474-BE-3	COMM 2015-LC19 AM SUB			4	1.A	14,849,157	99.8160	14,473,327	14,500,000	14,488,245		(41,039)			3.527	3.261	MON	42,618	511,415	11/06/2015	02/10/2048
204018-AG-6	COMMUNITY PRESERVATION CORP. SERIES D			4	6. *		99.5750	8,695	8,732						5.835	0.000	MON	42	206	10/27/2006	09/01/2037
204018-AH-4	COMMUNITY PRESERVATION CORP. SERIES E			4	6. *		100.0680	5,237	5,233						6.060	0.000	MON	26	317	01/30/2007	11/01/2037
204018-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F			4	6. *	16,317	97.0020	15,827	16,317	15,827	(257)				4.011	4.032	MON	55	642	05/30/2007	03/01/2038
204018-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B			4	6. *	19,308	87.1860	16,834	19,308	16,834	(582)				3.674	3.690	MON	59	472	04/28/2006	02/01/2037
204018-AM-3	COMMUNITY PRESERVATION CORP. SERIES C			4	6. *	15,145	99.3080	15,040	15,145	15,040	(67)				5.959	6.012	MON	75	867	07/27/2006	06/01/2037
204018-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST			4	6. *	34,893	98.1140	34,235	34,893	34,235	(314)				4.477	4.502	MON	130	1,584	09/28/2006	01/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
204018-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES			4	6. *	13,094	94.8290	12,417	13,094	12,417	(308)				4.687	4.717	MON	51	711	10/31/2007	06/01/2038
204018-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE			4	6. *	176,231	100.0250	176,275	176,231	176,231		(107)			6.280	6.341	MON	922	(249)	02/29/2008	12/01/2038
204018-AT-8	COMMUNITY PRESERVATION CORP. SERIES I			4	6. *	19,266	100.1580	19,296	19,266	19,266					6.138	6.196	MON	99	1,172	05/29/2008	04/01/2039
204018-AV-3	COMMUNITY PRESERVATION CORP. SERIES J			4	6. *	23,353	98.5740	23,020	23,353	23,020	(232)				5.301	5.343	MON	103	1,757	09/29/2008	08/01/2039
204018-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K			4	6. *	124,226	91.7360	113,960	124,226	113,960	(4,308)				4.655	4.686	MON	482	10,018	11/26/2008	10/01/2039
204018-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE			4	6. *	114,589	99.1880	113,659	114,589	113,659	(725)				5.627	5.675	MON	537	6,064	02/27/2009	12/01/2039
204018-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M			4	6. *	40,394	99.3960	40,150	40,394	40,150	(201)				5.600	5.648	MON	189	1,628	04/30/2009	03/01/2040
204018-BD-2	COMMUNITY PRESERVATION CORP. SERIES N			4	6. *	36,735	98.0880	36,033	36,735	36,033	(488)				4.855	4.890	MON	149	1,695	06/29/2009	06/01/2040
204018-BF-7	COMMUNITY PRESERVATION CORP. SERIES O			4	6. *	62,291	94.4240	58,818	62,291	58,818	(1,861)				4.806	4.840	MON	249	3,104	10/30/2009	09/01/2040
204018-BG-5	COMMUNITY PRESERVATION CORP. SERIES P			4	6. *	81,759	98.0060	80,128	81,759	80,128	(1,162)				6.030	6.087	MON	411	4,896	02/03/2010	01/01/2041
204018-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q			4	6. *	33,420	100.1520	33,471	33,420	33,420					7.828	7.929	MON	218	1,950	05/28/2010	04/01/2041
22945J-AA-8	CASTLE HILL INGOTS LTD SERIES 2024 GATE CLASS A 144A			4	1.A FE	16,659,981	97.2950	16,540,176	17,000,000	16,670,292		10,311			4.764	5.243	MON	67,495	137,241	10/08/2024	11/10/2029
23063-AZ-9	DEUTSCHE BANK COMMERCIAL MO SERIES 2020-C9 CLASS AM			4	1.A	11,329,765	83.4640	9,181,009	11,000,000	11,187,218		(33,927)			2.340	2.001	MON	21,450	257,400	08/20/2020	09/15/2053
23306N-AJ-1	DBWF 2015-LCM C SUB CSTR			4	1.C	7,576,023	89.8170	7,293,148	8,120,000	7,992,265		79,183			3.421	4.531	MON	23,149	282,424	02/21/2019	06/10/2034
23307D-BA-0	DBGS 2018-C1 A4 SEQ			4	1.A	37,253,590	95.6780	33,487,167	35,000,000	35,949,433		(253,646)			4.466	3.653	MON	130,258	1,563,100	10/16/2019	10/15/2051
23312J-AE-3	DBJPM 2017-C6 A4 SEQ			4	1.A	30,298,980	95.5130	28,653,996	30,000,000	30,030,337		(31,338)			3.071	3.010	MON	76,775	921,300	06/14/2017	06/10/2050
23312J-AH-6	DBJPM 2017-C6 AM SUB AFC			4	1.A	13,904,887	92.7340	12,519,056	13,500,000	13,602,857		(44,527)			3.561	3.220	MON	40,061	480,735	06/14/2017	06/10/2050
23312L-AT-5	DBJPM 2016-C1 AM SUB			4	1.A	19,569,811	96.9040	18,411,804	19,000,000	19,063,077		(64,758)			3.539	3.200	MON	56,034	672,410	03/31/2016	05/10/2049
23312L-AU-2	DBJPM 2016-C1 B SUB AFC			4	1.B	6,116,177	93.5170	5,307,069	5,675,000	5,733,477		(52,297)			4.195	3.244	MON	19,839	238,066	04/25/2017	05/10/2049
23312V-AH-9	DBJPM 2016-C3 AM SUB			4	1.A	33,891,008	94.5080	33,517,189	35,464,750	34,845,500		333,338			3.041	4.131	MON	89,874	1,078,483	11/14/2023	08/10/2049
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A				1.A	11,970,005	82.6290	9,584,969	11,600,000	11,843,210		(35,731)			3.228	2.870	MON	31,204	374,448	05/12/2021	05/10/2041
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A				1.A	10,299,220	81.9800	8,197,952	10,000,000	10,197,172		(28,785)			3.530	3.193	MON	29,417	353,000	04/13/2021	05/10/2041
24500E-AJ-3	DAFC 2017-AMO C SUB CSTR			4	1.G FE	20,808,535	91.3830	19,144,646	20,950,000	20,904,284		14,322			3.636	3.742	MON	63,482	774,476	06/02/2017	06/05/2035
29425A-AD-5	CGCMT 2015-GC33 A4 SEQ			4	1.A	10,299,320	98.9400	9,894,000	10,000,000	10,015,306		(34,781)			3.778	3.440	MON	31,483	377,800	09/14/2015	09/10/2058
29429C-AF-2	CGCMT 2016-P3 AS SUB			4	1.A	15,448,946	96.1470	14,422,110	15,000,000	15,044,301		(52,222)			3.585	3.238	MON	44,813	537,750	03/29/2016	04/15/2049
29429C-AG-0	CGCMT 2016-P3 B SUB AFC			4	1.C	8,631,579	90.9820	7,482,321	8,224,000	8,274,378		(51,066)			4.271	3.637	MON	29,271	351,247	04/06/2017	04/15/2049
29439D-AC-5	EQT TRUST 2024 EXTR SERIES 2024 EXTR CLASS B 144A			4	1.D FE	10,399,982	100.0820	10,408,507	10,400,000	10,401,020		1,038			5.655	5.703	MON	42,472	245,033	07/25/2024	07/05/2041
36228C-VL-4	GSMS 2005-ROCK C2 SUB			4	1.A FM	40,804,848	99.9480	39,979,236	40,000,000	40,007,424		(55,451)			5.406	5.319	MON	180,200	2,162,400	05/17/2005	05/03/2032
36250G-AP-0	GSMS 2015-GC30 A4 SEQ			4	1.A	11,376,427	99.4060	11,928,740	12,000,000	11,376,427					3.382	6.388	MON	33,820	405,840	12/30/2015	05/10/2050
36250G-AT-2	GSMS 2015-GC30 AS SUB AFC			4	1.A	51,002,991	97.7390	48,977,108	50,110,000	50,103,516		(111,384)			3.777	3.574	MON	157,721	1,892,655	02/29/2016	05/10/2050
36250G-AW-5	GSMS 2015-GC30 C SUB CSTR			4	1.F	2,917,283	89.1910	2,739,955	3,072,000	3,049,722		50,581			4.052	5.888	MON	10,373	126,961	10/06/2022	05/10/2050
36250V-AH-5	GSMS 2015-GC34 AS SUB			4	1.A	25,748,603	96.3780	24,094,480	25,000,000	25,045,343		(87,296)			3.911	3.571	MON	81,479	977,750	10/14/2015	10/10/2048
36251P-AH-7	GSMS 2016-GS3 AS SUB			4	1.A	15,449,028	95.6440	14,346,567	15,000,000	15,075,873		(49,914)			3.143	2.805	MON	39,288	471,450	09/22/2016	10/10/2049
36251P-AJ-3	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS B			4	1.A	9,212,109	94.1150	9,411,521	10,000,000	9,648,671		188,140			3.395	5.586	MON	28,292	339,500	05/09/2022	10/10/2049
36251P-AL-8	GSMS 2016-GS3 C SUB CSTR			4	2.A	10,657,250	92.1090	9,947,753	10,800,000	10,759,205		16,679			3.979	4.186	MON	35,813	436,629	02/06/2018	10/10/2049
36251X-AR-8	GSMS 2016-GS4 A4 AFC SEQ			4	1.A	17,509,968	97.2290	16,528,906	17,000,000	17,093,740		(57,123)			3.442	3.101	MON	48,762	585,140	11/16/2016	11/10/2049
36251X-AV-9	GSMS 2016-GS4 AS SUB AFC			4	1.A	44,042,188	95.3750	40,904,361	42,888,000	43,103,130		(130,501)			3.645	3.339	MON	130,272	1,563,268	01/25/2017	11/10/2049
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR			4	1.C	19,056,875	90.4020	17,190,007	19,015,000	18,940,218		25,866			3.849	4.041	MON	60,984	743,900	02/01/2023	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4 SEQ			4	1.A	23,689,690	96.2450	22,136,249	23,000,000	23,150,215		(77,199)			3.674	3.331	MON	70,418	845,020	03/07/2017	03/10/2050
36252H-AH-4	GSMS 2017-GS5 AS SUB CSTR			4	1.A	43,272,571	93.1900	39,139,779	42,000,000	42,279,058		(143,513)			3.826	3.477	MON	133,910	1,606,920	07/26/2017	03/10/2050
36252H-AJ-0	GSMS 2017-GS5 B SUB CSTR			4	2.A	34,380,572	87.3830	29,710,108	34,000,000	33,961,954		(2,748)			4.047	4.079	MON	114,665	1,375,980	09/27/2022	03/10/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36252S-AZ-0	GSMS 2019-GC38 AS SUB AFC			4	1.A	1,544,880	93.9180	1,408,776	1,500,000	1,519,493		(4,753)			4.158	3.811	MON	5,198	62,370	02/13/2019	02/10/2052
36254C-AV-2	GSMS 2017-GS7 A4 SEQ			4	1.A	3,083,320	95.1110	2,853,344	3,000,000	3,022,093		(9,412)			3.430	3.106	MON	8,575	102,900	11/15/2017	08/10/2050
36254J-AG-0	GS MORTGAGE SECURITIES TRUST SERIES 2017-375H CLASS B 144A			4	1.A	2,711,126	90.6510	2,670,586	2,946,000	2,817,924		42,295			3.483	5.238	MON	8,551	104,319	05/11/2022	09/10/2037
36254K-AL-6	GSMS 2017-GS8 A4 SEQ			4	1.A	25,748,338	95.6530	23,913,305	25,000,000	25,219,470		(81,942)			3.469	3.126	MON	72,271	867,250	11/14/2017	11/10/2050
36254K-AS-1	GSMS 2017-GS8 AS SUB AFC			4	1.A	31,056,023	93.5130	28,196,188	30,152,000	30,424,469		(98,552)			3.752	3.409	MON	94,275	1,131,303	11/14/2017	11/10/2050
36254K-AT-9	GSMS 2017-GS8 B SUB AFC			4	1.A	15,871,318	88.2690	13,681,711	15,500,000	15,610,301		(41,000)			3.953	3.682	MON	51,060	612,715	08/27/2018	11/10/2050
36254K-AU-6	GSMS 2017-GS8 C SUB CSTR			4	1.C	9,686,197	87.7390	8,442,281	9,622,000	9,636,256		(8,027)			4.317	4.259	MON	34,616	422,539	04/23/2018	11/10/2050
36255N-AY-1	GSMS 2018-GS9 B SUB AFC			4	1.A	15,449,148	91.6330	13,744,988	15,000,000	15,153,361		(48,896)			4.321	3.976	MON	54,013	648,150	03/15/2018	03/10/2051
36257U-AQ-0	GSMS SERIES 2019-GC42 CLASS AS			4	1.A	16,141,312	88.6710	13,912,464	15,690,000	15,912,572		(46,180)			3.212	2.887	MON	41,993	503,916	04/22/2020	09/01/2052
36257U-AR-8	GSMS SERIES 2019-GC42 CLASS B			4	1.C	10,299,990	87.5840	8,758,386	10,000,000	10,148,454		(30,673)			3.363	3.023	MON	28,024	336,290	09/16/2019	09/01/2052
36258R-BA-0	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC47 CLASS A5				1.A	2,141,172	86.7640	1,735,282	2,000,000	2,080,952		(15,238)			2.377	1.550	MON	3,962	47,544	12/11/2020	05/12/2053
36258Y-BL-1	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS AS			4	1.A	24,637,525	89.3540	21,445,039	24,000,000	24,328,119		(66,680)			3.173	2.867	MON	63,462	761,544	03/17/2020	02/13/2053
36258Y-BM-9	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS B			4	1.A	9,735,293	86.8420	8,539,217	9,833,000	9,734,353		14,604			3.405	3.619	MON	27,902	334,824	05/16/2022	02/13/2053
36261P-AT-9	GSMS SERIES 2019-GSA1 CLASS A4			4	1.A	41,380,822	91.4770	36,847,814	40,281,000	40,827,394		(113,009)			3.048	2.740	MON	102,310	1,227,725	03/18/2020	11/10/2052
36261P-AX-0	GSMS SERIES 2019-GSA1 CLASS AS			4	1.A	17,852,401	89.7550	15,796,794	17,600,000	17,717,332		(26,137)			3.340	3.187	MON	48,985	587,822	03/18/2020	11/10/2052
36261P-AY-8	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1 CLASS B			4	1.C	967,573	89.1960	955,733	1,071,500	995,921		13,440			3.511	5.216	MON	3,135	37,621	08/17/2022	11/10/2052
36261P-AZ-5	GS MORTGAGE SECURITIES TRUST SERIES 2019-GSA1 CLASS C			4	1.F	7,043,111	87.3470	6,087,208	6,969,000	6,979,384		(4,918)			3.806	3.761	MON	22,105	269,639	07/27/2022	11/10/2052
36263U-AN-9	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS A5			4	1.A	18,081,933	84.3030	18,510,383	21,957,000	18,804,277		366,406			2.618	5.107	MON	47,908	574,900	12/21/2022	12/15/2054
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS			4	1.A	2,382,910	82.3240	2,181,588	2,650,000	2,429,745		25,092			2.871	4.229	MON	6,341	76,087	01/31/2023	12/15/2054
36264K-AV-2	GS MORTGAGE SECURITIES TRUST SERIES 2020-GSA2 CLASS A5				1.A	21,326,656	82.5390	19,259,411	23,333,820	21,751,273		228,301			2.012	3.270	MON	39,123	469,476	10/06/2022	12/10/2053
36265X-AA-9	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS A 144A			4	1.A	6,956,250	100.2660	7,018,641	7,000,000	6,999,972		22,133			6.592	6.683	MON	20,508	526,794	03/21/2023	08/15/2039
36266C-AA-4	GS MORTGAGE SECURITIES TRUST			4	1.A	17,060,200	99.4720	17,228,592	17,320,000	17,319,219		(724)			6.587	6.640	MON	50,705	1,157,303	01/26/2023	11/15/2026
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD			4	6. FE	5,900	41.0000	59,576	145,306	5,900					0.000	0.000	MON		4,640	03/31/2015	06/23/2046
43300L-AA-8	HILT 2016-HHV A SEQ			4	1.A	9,258,578	97.2660	8,753,904	9,000,000	9,050,909		(30,068)			3.719	3.078	MON	27,893	334,710	01/18/2018	11/05/2038
43300L-AG-5	HILT 2016-HHV B SUB CSTR			4	1.A	28,796,496	97.5420	26,336,237	27,000,000	27,370,670		(197,987)			4.194	3.422	MON	94,354	1,151,116	11/22/2016	11/05/2038
43300L-AJ-9	HILT 2016-HHV C SUB CSTR			4	1.A	6,904,771	97.2130	6,770,898	6,965,000	6,946,912		7,523			4.194	4.353	MON	24,340	296,945	02/01/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR A1A2 SEQ			4	1.A	17,008,200	99.4970	17,093,660	17,180,000	17,170,060		22,309			3.087	3.241	MON	44,189	530,271	11/16/2016	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR B SUB			4	1.A	5,973,489	99.2930	6,037,039	6,080,000	6,075,271		14,187			3.186	3.450	MON	16,142	193,710	12/15/2016	03/05/2037
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A				1.A	12,298,906	90.9790	10,462,562	11,500,000	11,953,270		(95,926)			3.228	2.302	MON	30,935	371,220	04/30/2021	07/10/2039
44421G-AE-3	HY 2019-30HY B SUB CSTR			4	1.A	10,299,962	90.6420	9,064,214	10,000,000	10,142,881		(30,747)			3.380	3.041	MON	28,167	338,000	06/24/2019	06/10/2037
44421G-AG-8	HY 2019-30HY C SUB CSTR			4	1.A	7,957,791	89.6560	6,948,316	7,750,000	7,848,897		(21,379)			3.443	3.140	MON	22,237	271,290	06/24/2019	06/10/2037
44421G-AL-7	HUDSON YARDS SERIES 2019-30HY CLASS E 144A			4	1.A	7,346,055	82.1750	7,933,966	9,655,000	7,913,554		303,228			3.443	8.345	MON	27,703	337,974	01/18/2023	06/10/2037
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A			4	1.A	5,607,286	86.6210	5,197,280	6,000,000	5,668,432		31,908			3.824	4.684	MON	19,120	233,256	10/24/2022	03/15/2032
44965L-AA-2	ILPT 2019-SURF A			4	1.A	19,568,689	95.4270	18,131,162	19,000,000	19,249,613		(59,931)			4.145	3.799	MON	65,629	787,550	03/01/2019	02/11/2041
44965L-AG-9	ILPT 2019-SURF B SUB			4	1.A	4,124,200	95.0180	3,800,704	4,000,000	4,054,768		(13,096)			4.437	4.076	MON	14,790	174,614	03/01/2019	02/11/2041
450953-AA-2	ICNQ MORTGAGE TRUST SERIES 2024-MF CLASS A 144A			4	1.A FE	4,039,969	100.4730	4,018,929	4,000,000	4,038,903		(1,066)			5.778	5.579	MON	19,260	19,260	11/04/2024	11/06/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC			4	1.G FE	87,016,817	93.7100	81,543,304	87,016,651	87,016,817					5.820	5.753	MJSD	126,609	2,077,867	11/19/2024	08/22/2056
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL			4	6. *	348,075	92.9060	359,772	387,242	359,510	3,631	(2,515)			8.813	11.194	MON	2,844	46,880	01/02/2003	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ			4	1.A FM	1,149,322	99.3740	1,142,176	1,149,375	1,146,134		(452)			5.314	5.270	MON	5,090	61,078	06/17/2010	01/25/2051
45257H-AC-1	IFUND 2010-1 C SUB CSTR			4	1.A FM	1,101,357	96.8070	1,089,080	1,125,000	1,113,499		2,017			6.426	6.744	MON	6,024	72,076	03/21/2017	01/25/2051
45257H-AN-7	IFUND 2010-1 A2 SEQ			4	1.A FM	4,387,182	98.1450	4,317,155	4,398,751	4,383,399		(880)			5.876	5.924	MON	21,539	258,471	06/17/2010	01/25/2051
46590K-AG-9	JPMCC 2015-JP1 AS SUB CSTR			4	1.A	10,300,000	96.8300	9,683,016	10,000,000	10,019,403		(35,752)			4.119	3.770	MON	34,323	411,870	12/15/2015	01/15/2049
46590L-AX-0	JPMDB 2016-C2 AS SUB			4	1.A	15,282,060	91.7700	13,536,025	14,750,000	14,816,769		(61,074)			3.484	3.065	MON	42,819	513,831	07/26/2017	06/15/2049
46590R-AJ-8	JPMCC 2016-JP3 AS SUB			4	1.A	27,827,388	91.8800	24,997,003	27,206,000	27,293,753		(68,531)			3.144	2.893	MON	71,280	855,357	04/19/2018	08/15/2049
46590T-AE-5	JPMDB 2017-C5 A5 SEQ			4	1.A	51,499,850	96.2760	48,138,065	50,000,000	50,295,522		(171,632)			3.694	3.344	MON	153,913	1,846,950	03/17/2017	03/15/2050
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC			4	1.A	59,537,859	90.3970	53,879,568	59,603,000	58,852,191		246,286			3.858	4.405	MON	191,599	2,299,186	11/13/2023	03/15/2050
46590T-AK-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C5 CLASS B			4	1.C	7,226,973	84.5270	7,049,520	8,340,000	7,764,217		235,928			4.009	7.573	MON	27,861	334,334	06/29/2022	03/15/2050
46591E-AS-6	JPMCC 2019-COR5 A3			4	1.A	8,584,963	92.3790	7,852,195	8,500,000	8,522,894		(13,911)			3.123	2.959	MON	22,124	265,420	06/12/2019	06/13/2052
46591E-AT-4	JPMCC 2019-COR5 A4			4	1.A	25,398,413	90.6120	23,430,425	25,858,000	25,421,420		80,850			3.386	3.801	MON	72,965	875,351	09/22/2022	06/13/2052
465968-AJ-4	JPMCC 2017-JP7 AS SUB			4	1.A	10,767,557	92.3670	9,656,002	10,454,000	10,533,622		(35,149)			3.697	3.348	MON	32,209	386,505	07/21/2017	09/15/2050
465968-AK-1	JPMCC 2017-JP7 B SUB			4	1.B	7,073,698	88.7770	6,662,709	7,505,000	7,203,715		96,294			4.050	5.695	MON	25,329	303,953	06/26/2023	09/15/2050
465968-AL-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP7 CLASS C			4	2.B	4,258,181	81.2940	4,975,179	6,120,000	4,890,695		381,612			3.675	13.285	MON	18,744	226,832	04/04/2023	09/15/2050
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC			4	1.A FM	3,034,350	94.9540	2,671,098	2,813,042	2,813,042		5,339			5.013	3.907	MON	11,752	141,021	12/09/2015	02/15/2046
46642N-AU-0	JPMBB 2014-C22 UHP SUB RAKE			4	1.A	14,368,042	73.7810	11,140,232	15,099,000	14,723,008		43,133			4.708	5.180	MON	61,218	722,770	08/06/2014	09/15/2047
46642N-BJ-4	JPMBB SERIES 2014-C22 CLASS B			4	1.A	2,104,063	95.2290	1,904,575	2,000,000	2,000,000		(11,146)			4.512	4.178	MON	7,520	92,155	09/26/2019	09/15/2047
46643A-BE-2	JPMBB 2014-C23 A5 SEQ			4	1.A	639,038	99.7900	632,551	633,885	627,347					3.934	3.133	MON	2,078	24,938	10/07/2014	09/15/2047
46643A-BJ-1	JPMBB 2014-C23 AS SUB AFC			4	1.A	36,049,895	98.6400	34,524,144	35,000,000	35,000,000		(33,506)			4.202	3.900	MON	122,547	1,470,560	09/17/2014	09/15/2047
46643A-BK-8	JPMBB 2014-C23 B SUB CSTR			4	1.A	15,419,865	97.6650	14,649,812	15,000,000	15,000,000		(10,426)			4.549	3.953	MON	56,858	686,946	09/17/2014	09/15/2047
46643A-BL-6	JPMBB 2014-C23 C SUB CSTR			4	1.A	22,474,677	94.7400	20,889,247	22,048,930	22,048,930		(10,273)			4.549	3.953	MON	83,577	1,009,761	11/15/2018	09/15/2047
46643G-AE-0	JPMBB 2014-C24 A5 SEQ			4	1.A	11,105,133	99.7220	10,751,700	10,781,683	10,781,683		(14,894)			3.639	2.818	MON	32,691	392,292	10/09/2014	11/15/2047
46644A-BF-8	JPMBB 2015-C27 A4 SEQ			4	1.A	30,100,500	99.6550	31,772,831	31,882,699	30,100,500					3.179	7.036	MON	84,473	1,013,679	12/30/2015	02/15/2048
46644A-BK-7	JPMBB 2015-C27 AS SUB			4	1.A	38,955,851	94.9380	35,799,986	37,709,000	37,661,568		(149,069)			3.634	3.253	MON	114,189	1,370,270	05/18/2015	02/15/2048
46644A-BL-5	JPMBB 2015-C27 B SUB			4	1.C	1,490,625	81.2800	1,219,194	1,500,000	1,497,567		1,259			3.898	4.018	MON	4,873	55,679	06/20/2018	02/15/2048
46644F-AH-4	JPMBB 2015-C28 AS SUB			4	1.A	59,843,865	99.2950	57,657,813	58,067,000	58,032,745		(217,521)			3.532	3.170	MON	170,925	2,051,101	05/16/2016	10/15/2048
46644F-AJ-0	JPMBB 2015-C28 B SUB			4	1.A	9,576,753	98.3900	9,747,522	9,907,000	9,869,350		104,848			3.986	5.143	MON	32,908	394,893	05/11/2022	10/15/2048
46644R-AZ-8	JPMBB 2015-C29 A4 SEQ			4	1.A	5,901,615	99.5330	5,514,142	5,540,000	5,545,738		(45,982)			3.611	2.778	MON	16,670	200,038	04/28/2016	05/15/2048
46644R-BD-6	JPMBB 2015-C29 AS SUB AFC			4	1.A	37,450,918	99.1210	36,149,257	36,470,000	36,460,741		(121,483)			3.917	3.599	MON	119,032	1,428,384	03/04/2016	05/15/2048
46644R-BE-4	JPMBB 2015-C29 B SUB AFC			4	1.A	5,027,734	96.3920	4,819,600	5,000,000	4,994,358		(6,202)			4.118	4.023	MON	17,158	205,900	01/30/2019	05/15/2048
46644Y-BA-7	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2015-C31 CLASS B			4	1.A	4,869,882	88.8510	4,507,397	5,073,000	5,020,772		65,701			4.623	6.093	MON	19,544	238,449	05/24/2022	08/15/2048
46645J-AF-9	JPMBB 2015-C33 AS SUB			4	1.A	10,299,930	98.4100	9,841,008	10,000,000	10,016,629		(35,775)			4.023	3.674	MON	33,522	402,260	11/17/2015	12/15/2048
46645J-AG-7	JPMBB 2015-C33 B SUB SEQ			4	1.A	18,614,973	97.1240	17,385,157	17,900,000	17,948,433		(86,704)			4.274	3.794	MON	63,758	765,100	09/14/2016	12/15/2048
46645L-BD-8	JPMBB 2016-C1 AS SUB SEQ			4	1.A	24,691,861	98.2650	23,583,701	24,000,000	24,052,761		(83,380)			3.970	3.630	MON	79,408	952,896	01/22/2019	03/15/2049
46645L-BE-6	JPMBB 2016-C1 B SUB CSTR			4	1.A	834,781	97.3260	778,611	800,000	804,996		(5,536)			4.699	3.995	MON	3,133	38,234	01/25/2019	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4 AFC			4	1.A	59,425,594	97.2140	55,898,033	57,500,000	57,848,766		(219,488)			3.648	3.258	MON	174,814	2,097,773	01/18/2017	12/15/2049
46645U-AX-5	JPMCC 2016-JP4 AS SUB AFC			4	1.A	31,783,617	95.8390	29,573,878	30,858,000	31,022,022		(106,928)			3.870	3.519	MON	99,525	1,194,297	12/05/2016	12/15/2049
46646R-AJ-2	JPMDB 2016-C4 A3 SEQ			4	1.A	15,449,940	95.5400	14,330,984	15,000,000	15,075,927		(50,688)			3.141	2.797	MON	39,266	471,195	10/31/2016	12/15/2049
46646R-AN-3	JPMDB 2016-C4 AS SUB			4	1.A	27,005,985	93.0660	24,662,429	26,500,000	26,573,978		(58,422)			3.385	3.168	MON	74,741	896,892	04/19/2018	12/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46646R-AP-8	JPMDB 2016-C4 B SUB CSTR			4	1.C	13,849,442	91.6000	12,366,018	13,500,000	13,559,384		(39,998)			3.638	3.340	MON	40,925	491,103	01/26/2017	12/15/2049
46647T-AY-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP5 CLASS B			4	1.B	3,410,000	91.3270	3,653,089	4,000,000	3,594,749		162,518			4.077	9.452	MON	13,591	163,096	11/07/2023	03/15/2050
46647T-AZ-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP5 CLASS C			4	2.C	7,571,970	85.0780	8,280,620	9,733,000	8,532,004		476,062			3.738	10.365	MON	30,319	372,468	11/01/2022	03/15/2050
46648K-AT-3	JPMDB 2017-C7 A4 SEQ			4	1.A	59,974,115	95.6830	56,817,159	59,380,900	59,425,883		(70,116)			3.147	3.007	MON	155,712	1,868,539	10/13/2017	10/15/2050
46648K-AY-2	JPMDB 2017-C7 AS SUB			4	1.A	56,537,450	94.2610	54,054,434	57,345,601	56,486,129		244,991			3.713	4.259	MON	177,413	2,128,955	09/28/2023	10/15/2050
46648K-AZ-9	JPMDB 2017-C7 B SUB			4	1.A	10,635,348	90.9200	9,728,419	10,700,000	10,541,313		42,059			3.985	4.513	MON	35,536	426,438	11/07/2023	10/15/2050
46652J-AW-2	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS A5				1.A	2,455,781	81.4030	2,442,099	3,000,000	2,582,477		68,889			2.180	5.330	MON	5,450	65,394	01/27/2023	05/13/2053
46652J-BA-9	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS AS			4	1.A	7,217,891	74.4340	7,629,476	10,250,000	7,655,128		364,377			2.536	8.685	MON	21,663	247,270	02/06/2024	05/13/2053
48128K-AT-8	JPMCC 2017-JP6 A4 SEQ			4	1.A	10,100,000	96.1060	9,610,587	10,000,000	10,004,238		(9,986)			3.224	3.163	MON	26,865	322,380	05/25/2017	07/15/2050
48128K-AX-9	JPMCC 2017-JP6 AS SUB			4	1.A	24,404,086	92.6700	22,069,461	23,815,000	23,949,941		(67,525)			3.744	3.455	MON	74,299	891,586	02/02/2018	07/15/2050
50184B-AL-2	LCCM 2013-GCP C SUB			4	5.A	14,999,907	85.6930	12,853,947	15,000,000	15,000,000					4.407	4.390	MON	55,088	661,050	03/08/2013	02/15/2036
50184B-AN-8	LCCM 2013-GCP D SUB			4	6.	4,999,960	81.0700	4,053,476	5,000,000	4,053,476	(946,525)				4.604	4.588	MON	19,184	230,210	03/08/2013	02/15/2036
52108M-BL-6	LBUBS 2005-C7 SP1 SUB RAKE			4	1.A FM	4,246,556	99.8850	3,900,520	3,905,000	3,915,592		(15,271)			5.518	5.159	MON	10,773	219,057	10/25/2005	11/15/2040
52108M-BM-4	LBUBS 2005-C7 SP2 SUB RAKE			4	3.B FM	13,665,652	99.5520	12,662,058	12,719,000	12,748,169		(42,456)			5.518	5.220	MON	35,090	713,493	10/25/2005	11/15/2040
52108M-BN-2	LBUBS 2005-C7 SP3 SUB RAKE			4	4.C FM	13,140,529	99.2210	12,281,610	12,378,000	12,401,146		(34,163)			5.518	5.282	MON	34,149	694,364	10/25/2005	11/15/2040
52108M-BP-7	LBUBS 2005-C7 SP4 SUB RAKE			4	5.B FM	4,110,986	99.6030	3,903,454	3,919,000	3,924,646		(8,522)			5.518	5.344	MON	10,812	219,843	10/25/2005	11/15/2040
52108M-BQ-5	LBUBS 2005-C7 SP5 SUB RAKE			4	5.B FM	7,662,527	98.7910	7,744,235	7,839,000	7,828,825		12,122			5.518	5.745	MON	21,627	439,741	10/25/2005	11/15/2040
52108M-BR-3	LBUBS 2005-C7 SP6 SUB RAKE			4	6. FM	8,422,646	97.8320	8,626,800	8,818,000	8,626,800	(168,296)	29,125			5.518	5.936	MON	24,328	494,660	10/25/2005	11/15/2040
52108M-BS-1	LBUBS 2005-C7 SP7 SUB RAKE			4	6. FM	11,844,463	96.5780	12,962,660	13,422,000	12,962,660	(365,947)	122,906			5.518	6.579	MON	37,029	752,929	10/25/2005	11/15/2040
524947-AA-6	LEGENDS OUTLETS KANSAS CITY SERIES 2024 LGND CLASS A 144A			4	1.A FE	4,987,382	100.0480	5,002,376	5,000,000	4,987,599		217			6.247	6.364	MON	21,691	33,838	10/30/2024	11/15/2027
54910T-AJ-1	LNSTR 2017-5 A5 SEQ			4	1.A	11,999,618	96.1890	11,542,662	12,000,000	11,991,531		(1,341)			3.549	3.563	MON	35,490	425,880	03/24/2017	03/10/2050
54910T-AL-6	LNSTR 2017-5 AS SUB			4	1.A	33,103,808	93.8260	31,060,252	33,104,000	33,079,376		(4,128)			4.021	4.041	MON	110,926	1,331,112	03/24/2017	03/10/2050
54910T-AN-2	LNSTR 2017-5 B SUB AFC			4	1.B	9,999,741	91.2050	9,120,456	10,000,000	9,991,623		(1,406)			4.618	4.646	MON	38,483	461,800	03/24/2017	03/10/2050
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024-HTL CLASS A 144A			4	1.A FE	7,080,408	100.4350	7,128,998	7,098,148	7,087,860		7,452			6.155	6.534	MON	20,674	415,812	02/07/2024	02/15/2037
55316T-AA-7	MFT TRUST SERIES 2020-B6 CLASS A 144A			4	2.A FE	4,266,361	70.2980	2,987,672	4,250,000	4,258,456		(1,917)			3.283	3.250	MON	11,627	141,843	08/18/2020	08/10/2040
55318E-AA-8	RMBS MIRAVET SERIES 2023-MILE CLASS A 144A				1.A	15,150,000	103.6880	15,553,128	15,000,000	15,097,377		(34,056)			6.755	6.344	MON	84,434	1,013,205	06/02/2023	06/06/2028
55318E-AE-0	RMBS MIRAVET SERIES 2023-MILE CLASS B 144A				1.A	18,000,000	101.6480	18,296,591	18,000,000	18,000,000					7.203	7.198	MON	108,039	1,296,468	06/02/2023	06/06/2028
55352N-AC-1	MSCCG 2015-ALDR A2 CSTR			4	1.A	5,526,503	96.5290	5,521,462	5,720,000	5,703,338		29,832			3.462	4.040	MON	16,501	201,312	05/15/2018	06/07/2035
55352N-AJ-6	MSCCG 2015-ALDR B SUB CSTR			4	1.A	3,865,000	94.6110	3,784,439	4,000,000	3,989,027		19,348			3.462	3.999	MON	11,539	140,778	10/03/2017	06/07/2035
55375K-AL-0	MSSG 2017-237P E SUB			4	5.C	55,138,446	70.1040	42,062,382	60,000,000	58,437,940		520,316			3.740	4.796	MON	187,007	2,281,481	08/11/2017	09/13/2039
563136-AG-5	MANHATTAN WEST SERIES 2020-OMW CLASS C 144A			4	1.A	8,361,988	91.1520	7,747,907	8,500,000	8,441,170		19,038			2.335	2.593	MON	16,539	201,781	08/17/2020	09/10/2039
61690F-AP-8	MSBAM 2015-C22 AS SUB			4	1.A	32,896,747	97.0120	31,043,917	32,000,000	31,986,855		(105,806)			3.561	3.243	MON	94,960	1,139,520	08/31/2015	04/15/2048
61690Y-BU-5	MSC 2016-BNK2 A4 SEQ			4	1.A	24,204,194	95.7350	22,497,629	23,500,000	23,619,205		(79,193)			3.049	2.705	MON	59,710	716,515	11/04/2016	11/15/2049
61690Y-BX-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-BNK2 CLASS AS				1.A	4,903,797	89.9180	4,855,565	5,400,000	5,134,974		126,065			3.282	6.053	MON	14,769	177,228	01/31/2023	11/15/2049
61691J-AU-8	MSC 2017-H1 A4 SEQ			4	1.A	30,299,136	97.4120	29,223,684	30,000,000	30,010,299		(34,273)			3.259	3.180	MON	81,475	977,606	05/24/2017	06/15/2050
61691U-BH-1	MSC 11/52			4	1.A	12,359,075	90.9060	10,908,749	12,000,000	12,189,218		(35,388)			3.490	3.161	MON	15,123	418,800	11/08/2019	11/15/2029
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS A3				1.A	40,396,712	86.7740	34,709,616	40,000,000	40,236,163		(45,464)			2.438	2.318	MON	81,267	975,200	04/29/2021	04/15/2031
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS				1.A	14,421,038	85.2850	12,366,355	14,500,000	14,383,733		7,228			2.951	3.051	MON	35,658	427,895	10/20/2022	04/15/2031
61764P-BX-9	MSBAM 2014-C19 B SUB AFC			4	1.A	360,205	99.1110	346,815	349,924	349,399		(1,456)			4.000	3.888	MON	1,166	13,997	01/25/2017	12/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61764P-BZ-4	MSBAM 2014-C19 C SUB			4	1.A	11,998,493	95.6910	13,019,221	13,605,500	13,581,438		212,743			4.000	4.589	MON	45,352	544,220	09/12/2019	12/15/2047
61764R-BH-0	MSBAM 2015-C20 AS SUB			4	1.A	9,778,103	99.7780	9,470,319	9,491,392	9,478,981		(34,510)			3.605	3.383	MON	28,514	342,165	04/27/2016	02/15/2048
61764R-BJ-6	MSBAM 2015-C20 B SUB			4	1.A	908,096	99.1550	889,717	897,300	895,911		(1,613)			4.160	4.009	MON	3,111	37,328	03/29/2016	02/15/2048
61764R-BL-1	MSBAM 2015-C20 C SUB CSTR			4	1.A	19,662,098	98.4240	20,245,249	20,569,500	20,524,041		244,341			4.420	5.750	MON	75,764	926,431	07/11/2022	02/15/2048
61764X-BJ-3	MSBAM 2015-C21 A4 SEQ			4	1.A	39,302,000	99.7570	38,070,283	38,163,000	38,126,542		(136,009)			3.338	2.927	MON	106,157	1,273,881	12/20/2016	03/15/2048
61764X-BL-8	MSBAM 2015-C21 AS SUB			4	1.A	13,389,268	99.3900	12,920,761	13,000,000	12,987,276		(46,205)			3.652	3.311	MON	39,563	474,760	02/13/2015	03/15/2048
61765B-AL-6	MSC 2015-420 D SUB CSTR			4	1.A	30,181,585	88.1340	27,497,889	31,200,000	31,200,000		130,424			8.011	6.450	MON	208,288	1,191,430	03/06/2015	10/12/2050
61765B-AN-2	MSC 2015-420 E SUB CSTR			4	1.A	5,665,512	74.9540	4,647,144	6,200,000	6,200,000		59,217			8.011	6.450	MON	41,391	236,759	03/06/2015	10/12/2050
61765D-AW-8	MSC 2015-MS1 AS SUB CSTR			4	1.A	12,858,410	98.6920	12,336,460	12,500,000	12,500,429		(43,362)			4.019	3.692	MON	41,860	511,117	06/25/2015	05/15/2048
61765D-AX-6	MSC 2015-MS1 B SUB CSTR			4	1.A	18,706,198	95.1370	17,303,310	18,187,705	18,193,197		(73,653)			4.019	3.632	MON	60,907	743,684	03/21/2019	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS SUB			4	1.A	12,359,707	97.0940	11,651,243	12,000,000	12,031,240		(42,463)			3.903	3.554	MON	39,030	468,360	02/19/2016	03/15/2049
61767E-AD-6	MSBAM 2017-C34 A3 SEQ			4	1.A	40,398,572	95.3570	38,142,700	40,000,000	40,034,922		(42,634)			3.276	3.210	MON	109,200	1,310,400	10/06/2017	11/15/2052
61767F-BD-2	MSC 2016-UB11 AS SUB			4	1.A	21,628,475	95.0930	19,969,490	21,000,000	21,093,249		(70,054)			2.984	2.645	MON	52,220	626,640	08/12/2016	08/15/2049
61768H-AW-6	MSC 2019-L2 A4 SEQ			4	1.A	26,479,507	95.5460	24,937,569	26,100,000	26,180,524		(29,554)			4.071	3.973	MON	88,544	1,062,531	10/20/2022	03/15/2052
61772T-BQ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7 CLASS AS				1.A	5,767,838	83.4700	4,674,296	5,600,000	5,716,188		(16,487)			2.767	2.428	MON	12,913	154,952	09/30/2021	09/15/2031
68162M-AN-2	OT 2017-OT E SUB CSTR			4	5.B	48,902,102	74.2230	38,005,851	51,205,000	50,525,106		246,806			3.945	4.538	MON	168,347	2,053,834	05/12/2017	05/10/2039
68275C-AC-2	FB 2005-1 A3 SEQ			4	1.A FM	33,105,777	99.1490	32,501,364	32,780,269	32,779,210		(13,421)			5.278	5.251	MON	110,537	1,730,143	08/16/2005	08/10/2035
68275C-AF-5	FB 2005-1 D SUB CSTR			4	1.A FM	5,035,396	97.4810	4,860,404	4,986,000	4,986,816		(3,654)			5.307	5.288	MON	16,906	269,080	08/16/2005	08/10/2035
68275C-AG-3	FB 2005-1 E SUB CSTR			4	1.A FM	8,583,938	97.0960	8,253,196	8,500,000	8,501,370		(6,233)			5.356	5.338	MON	29,088	462,885	08/16/2005	08/10/2035
68275C-AH-1	FB 2005-1 F SUB CSTR			4	1.A FM	6,509,640	95.7860	6,226,102	6,500,000	6,498,635		(959)			5.356	5.401	MON	22,244	353,971	08/16/2005	08/10/2035
682939-AC-7	ONNI COMMERCIAL MORTGAGE TRU SERIES 2024 APT CLASS B 144A			4	1.A	6,171,984	100.4720	6,329,726	6,300,000	6,180,335		8,351			5.951	6.518	MON	16,664	159,344	07/01/2024	07/15/2039
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A				1.A	83,975,835	84.1140	68,577,883	81,530,000	83,155,296		(239,770)			2.585	2.251	MON	175,656	2,107,877	06/15/2021	07/15/2041
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A				1.A	11,329,997	83.5210	9,187,259	11,000,000	11,219,571		(32,315)			2.707	2.371	MON	24,812	297,747	06/15/2021	07/15/2041
78449R-AG-0	SLG OFFICE TRUST SERIES 2021-OVA CLASS C 144A				1.A	12,070,221	83.1260	10,112,234	12,165,000	12,055,872		8,842			2.851	2.973	MON	28,898	346,777	09/08/2022	07/15/2041
78449R-AL-9	SLG OFFICE TRUST SERIES 2021-OVA CLASS E 144A			4	1.A	3,326,563	80.6110	4,030,538	5,000,000	3,639,989		150,349			2.851	8.361	MON	11,878	142,530	10/20/2022	07/15/2041
82510W-AA-8	SHOPS 2016-CSTL A SEQ			4	1.A	26,091,804	96.8530	25,902,324	26,744,000	26,608,510		79,847			3.126	3.471	MON	69,657	835,884	03/08/2018	07/05/2036
82510W-AN-0	SHOPS 2016-CSTL E SUB CSTR			4	1.A	45,794,549	87.0770	45,976,572	52,800,000	51,456,994		815,450			3.731	5.522	MON	164,168	2,002,854	06/24/2016	07/05/2036
90276C-AD-3	UBSCM 2017-C2 A3 SEQ			4	1.A	14,081,793	96.2670	13,422,531	13,943,092	13,955,154		(11,624)			3.225	3.072	MON	37,472	449,665	07/31/2017	08/15/2050
90276R-BD-9	UBSCM 2017-C4 A3 SEQ			4	1.A	36,805,427	95.1560	34,675,791	36,441,097	36,491,898		(36,023)			3.301	3.117	MON	100,243	1,202,921	09/29/2017	10/15/2050
90276R-BE-7	UBSCM 2017-C4 A4 SEQ			4	1.A	15,449,307	94.5690	14,185,386	15,000,000	15,122,465		(49,900)			3.563	3.215	MON	44,538	534,450	09/29/2017	10/15/2050
90276R-BH-0	UBSCM 2017-C4 AS SUB AFC			4	1.A	35,842,771	93.5320	34,022,130	36,375,000	35,680,850		202,212			3.836	4.544	MON	116,279	1,395,345	08/22/2023	10/15/2050
90276U-AY-7	UBSCM 2017-C6 ABP AFC SEQ			4	1.A	3,562,484	95.9680	3,418,871	3,562,500	3,558,845		(577)			3.886	3.899	MON	11,536	138,432	12/01/2017	12/15/2050
90276W-AS-6	UBSCM 2017-C7 A4 SEQ			4	1.A	39,517,675	96.1940	37,034,813	38,500,000	38,799,818		(112,484)			3.679	3.374	MON	118,035	1,416,415	04/30/2018	12/15/2050
90353K-AY-5	UBSCM 2018-C13 A4 SEQ			4	1.A	22,831,899	96.5480	21,375,639	22,140,000	22,408,885		(75,315)			4.334	3.965	MON	79,970	959,399	02/01/2019	10/15/2051
90353K-BB-4	UBSCM 2018-C13 AS SUB AFC			4	1.A	15,449,949	96.0220	14,403,344	15,000,000	15,174,648		(49,212)			4.585	4.230	MON	57,316	687,625	09/21/2018	10/15/2051
92937E-AH-7	WFRBS 2013-C11 C SUB CSTR			4	1.A	2,606,542	95.2290	2,447,378	2,570,000	2,570,000					4.007	3.038	MON	8,582	104,668	01/24/2018	03/15/2045
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC			4	1.A	4,634,649	94.4000	4,232,328	4,483,398	4,483,398					4.358	3.980	MON	16,282	190,949	07/06/2015	08/15/2046
92939H-AY-1	WFRBS 2014-C23 A5 SEQ			4	1.A	840,300	99.6680	813,161	815,865	815,865		(825)			3.917	3.044	MON	2,663	31,957	09/18/2014	10/15/2057
94989E-AE-7	WFCM 2015-LC20 A5 SEQ			4	1.A	40,587,692	99.6350	39,263,537	39,407,248	39,381,091		(142,298)			3.184	2.721	MON	104,561	1,254,727	03/25/2015	04/15/2050
94989E-AG-2	WFCM 2015-LC20 AS SUB			4	1.A	16,313,561	99.3370	15,892,987	15,999,000	15,985,199		(37,198)			3.467	3.251	MON	46,224	554,685	12/15/2015	04/15/2050
94989H-AQ-3	WFCM 2015-NXS1 A5 SEQ			4	1.A	5,149,700	99.5800	4,978,977	5,000,000	4,997,516		(17,412)			3.148	2.809	MON	13,117	157,400	04/20/2015	05/15/2048
94989H-AW-0	WFCM 2015-NXS1 AS SUB			4	1.A	20,691,220	99.0830	20,024,614	20,210,000	20,200,222		(57,756)			3.406	3.133	MON	57,363	688,353	09/28/2016	05/15/2048
94989M-AG-4	WFCM 2015-NXS2 AS SUB AFC			4	1.A	28,269,288	98.1450	26,923,073	27,432,000	27,443,490		(118,609)			4.121	3.701	MON	94,206	1,130,473	12/04/2015	07/15/2058

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989M-AK-5	WFCM 2015-NXS2 B SUB W			4	1.A	1,024,336	93.6500	936,498	1,000,000	1,000,454		(3,860)			4.269	3.903	MON	3,558	43,422	01/31/2018	07/15/2058
94989T-BB-9	WFCM 2015-LC22 AS SUB AFC			4	1.A	23,247,596	98.8900	22,250,309	22,500,000	22,528,792		(90,100)			4.207	3.817	MON	78,881	946,575	02/29/2016	09/15/2058
94989Y-BB-8	WFCM 2016-C32 AS SUB			4	1.A	41,198,320	98.4240	39,369,408	40,000,000	40,092,012		(142,507)			3.952	3.602	MON	131,733	1,580,800	02/03/2016	01/15/2059
94989Y-BE-2	WFCM 2016-C32 B SUB W			4	1.A	14,508,922	98.8590	13,840,274	14,000,000	14,061,705		(81,281)			4.729	4.149	MON	55,174	673,045	09/19/2019	01/15/2059
94990F-AH-4	WELLS FARGO COMMERCIAL MORTG SERIES 2024-C63 CLASS AS			4	1.A	16,016,096	101.5710	15,794,235	15,550,000	16,003,092		(13,003)			5.820	5.462	MON	75,418	301,670	08/16/2024	08/15/2057
94990F-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2024-C63 CLASS B			4	1.A	6,643,487	102.2080	6,569,952	6,428,000	6,637,637		(5,851)			6.120	5.714	MON	32,783	125,149	09/04/2024	08/15/2057
95000A-AU-1	WFCM 2015-P2 A4 SEQ			4	1.A	32,958,976	98.9770	31,672,710	32,000,000	32,056,830		(115,772)			3.809	3.454	MON	101,573	1,218,880	12/08/2015	12/15/2048
95000A-AW-7	WFCM 2015-P2 AS SUB			4	1.A	16,473,775	98.7250	15,796,050	16,000,000	16,030,849		(56,396)			4.013	3.669	MON	53,507	642,080	01/05/2016	12/15/2048
95000G-BA-1	WFCM 2016-BNK1 AS SUB			4	1.A	12,359,340	93.7620	11,251,388	12,000,000	12,051,975		(38,858)			2.814	2.485	MON	28,140	337,680	08/04/2016	08/15/2049
95000G-BD-5	WFCM 2016-BNK1 B SUB			4	1.A	4,502,189	84.2380	4,245,604	5,040,000	4,804,685		125,162			2.967	5.936	MON	12,461	149,537	05/24/2023	08/15/2049
95000L-BB-8	WFCM 2016-C33 AS SUB			4	1.A	21,797,486	98.2320	20,628,773	21,000,000	21,078,318		(93,838)			3.749	3.300	MON	65,608	787,290	06/21/2016	03/15/2059
95000L-BE-2	WFCM 2016-C33 B SUB AFC			4	1.A	1,590,820	98.1290	1,471,935	1,500,000	1,512,998		(12,457)			4.506	3.649	MON	5,633	67,590	01/25/2018	03/15/2059
95000P-AE-4	WFCM 2016-C37 A5 SEQ			4	1.A	36,048,390	97.8770	34,256,870	35,000,000	35,185,878		(120,799)			3.794	3.444	MON	110,658	1,327,900	12/09/2016	12/15/2049
95000T-BR-6	WFCM 2017-RB1 A4 SEQ			4	1.A	36,499,103	96.5990	34,909,403	36,138,406	36,164,000		(33,259)			3.374	3.206	MON	101,609	1,219,310	03/22/2017	03/15/2050
95000T-BU-9	WFCM 2017-RB1 AS SUB			4	1.A	19,767,230	93.8780	18,076,290	19,255,000	19,361,571		(57,885)			3.757	3.452	MON	60,284	723,410	09/21/2018	03/15/2050
95000T-BX-3	WFCM 2017-RB1 B SUB			4	1.D	16,478,992	90.5960	14,495,413	16,000,000	16,102,829		(54,713)			4.039	3.689	MON	53,853	646,240	03/22/2017	03/15/2050
95000T-BY-1	WFCM 2017-RB1 C SUB AFC			4	2.C	16,393,170	80.3380	13,863,203	17,256,000	16,847,063		156,013			4.311	5.426	MON	61,992	743,906	09/09/2022	03/15/2050
95001G-AE-3	WFCM 2017-C42 A4 SEQ			4	1.A	61,799,220	94.4460	56,667,618	60,000,000	60,537,271		(197,119)			3.589	3.243	MON	179,450	2,153,400	12/12/2017	12/15/2050
95001G-AF-0	WFCM 2017-C42 ABP SEQ			4	1.A	2,499,988	95.1020	2,377,545	2,500,000	2,497,439		(406)			3.885	3.898	MON	8,094	97,125	12/12/2017	12/15/2050
95001M-AE-0	WFCM 2017-C38 A4 SEQ			4	1.A	28,138,436	96.1330	26,760,451	27,836,907	27,870,044		(27,231)			3.190	3.004	MON	74,000	887,997	10/31/2017	07/15/2050
95001M-AG-5	WFCM 2017-C38 AS SUB AFC			4	1.A	25,384,820	95.1160	23,874,239	25,100,000	24,996,943		18,974			3.665	3.794	MON	76,660	919,915	10/19/2023	07/15/2050
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5				1.A	36,461,480	84.7160	31,869,207	37,619,000	36,587,251		117,145			2.626	3.055	MON	82,323	987,875	10/20/2022	04/15/2054
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS				1.A	6,437,406	83.9270	5,245,446	6,250,000	6,371,540		(18,625)			2.883	2.542	MON	15,016	180,188	04/22/2021	04/15/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						7,198,677,277	XXX	6,653,952,443	7,214,053,687	7,155,142,578	(1,487,642)	3,293,993			XXX	XXX	XXX	21,651,154	263,184,015	XXX	XXX
000000-00-0	HERCULES VENTURE ABS 2023			4	1.F PL	8,490,000	101.3220	8,602,267	8,490,000	8,490,000					7.900	8.027	MON	11,179	305,136	12/08/2023	07/25/2031
000000-00-0	Horizon Technology Finance Man				1.F Z	10,000,000	97.3040	9,730,418	10,000,000	10,000,000					6.668	6.761	MON	20,374		03/13/2024	06/21/2033
000000-00-0	INDUSTRIAL METALS MANUFACTURIN				1.F Z	16,000,000	98.4660	15,754,526	16,000,000	16,000,000					7.725	7.588	MAY	309,000		09/16/2024	08/01/2051
000000-00-0	JG WENTWORTH XLIV LLC				1.F Z		0.0000								6.330	0.000	MON			10/31/2023	12/31/2077
00194@-AA-2	APH FINANCE 1-LLC SR-UNSEC				1.G PL	42,000,000	94.7930	39,813,066	42,000,000	42,000,000					4.770	4.770	JAJO	467,460	2,003,400	06/10/2019	07/07/2039
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A			4	1.F FE	12,281,903	99.8020	12,483,908	12,508,712	12,356,834		31,297			6.000	6.658	MON	31,272	750,523	06/09/2022	05/16/2047
00255J-AA-8	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A1 144A				1.G FE	9,359,623	100.7180	9,427,135	9,359,934	9,359,560		(63)			6.261	6.342	MON	24,418	291,385	06/06/2024	05/16/2049
00255J-AB-6	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A2 144A			4	1.G FE	9,696,135	100.7180	9,769,052	9,699,413	9,696,226		91			6.261	6.352	MON	25,303	264,842	06/27/2024	05/16/2049
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A			4	5.B FE		50.0010	626,760	1,253,500				96,326		6.413	0.000	MON	3,573	77,663	12/15/2024	01/16/2040
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A				1.F FE	5,976,036	91.0130	5,461,719	6,001,031	5,984,767		3,519			2.798	2.953	MON	7,463	167,909	06/01/2022	01/15/2047
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC				1.B PL	107,481,546	97.3000	104,579,545	107,481,546	107,481,546					3.930	3.962	MON	187,734	4,308,869	02/19/2019	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ			4	1.F FE	3,404,787	98.1730	3,343,431	3,405,647	3,405,369		101			3.870	3.908	MON	10,617	131,799	06/13/2018	12/02/2033
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A				1.A FE	3,419,581	91.3510	3,124,693	3,420,520	3,419,876		91			1.350	1.359	MON	2,052	46,177	09/21/2021	10/20/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
006346-AW-0	ADAMS OUTDOOR ADVERTISING SERIES 2023-1 CLASS A2 144A			4	1.G FE	25,698,969	102.2780	26,285,477	25,700,000	25,696,542		(1,607)			6.967	7.062	MON	79,574	1,790,416	07/19/2023	07/15/2053
00792F-AC-2	AFFIRM INC SERIES 2023-B CLASS C 144A			4	1.F FE	999,855	101.5060	1,015,060	1,000,000	999,932		40			7.810	7.942	MON	3,471	78,100	09/12/2023	09/15/2028
00792F-AE-8	AFFIRM INC SERIES 2023-B CLASS E 144A			4	3.B FE	1,499,807	102.6260	1,539,386	1,500,000	1,499,926		28			11.320	11.591	MON	7,547	169,800	09/12/2023	09/15/2028
00792F-AJ-7	AFFIRM INC SERIES 2023-B CLASS 1D 144A			4	2.B FE	1,362,626	102.0720	1,377,966	1,350,000	1,357,779		(4,657)			8.780	8.491	MON	5,268	118,530	12/07/2023	09/15/2028
00834B-AC-1	AFFIRM INC SERIES 2024-A CLASS C 144A			4	1.F FE	3,999,379	100.8070	4,032,287	4,000,000	3,999,519		140			6.160	6.241	MON	10,951	205,333	02/07/2024	02/15/2029
00834B-AD-9	AFFIRM INC SERIES 2024-A CLASS D 144A			4	2.B FE	2,749,564	100.8520	2,773,435	2,750,000	2,749,585		22			6.890	6.988	MON	8,421	157,896	02/07/2024	02/15/2029
00834J-AA-8	AFFIRM INC SERIES 2023-A CLASS A 144A			4	1.A FE	9,999,783	100.0650	10,006,494	10,000,000	9,998,914		(567)			6.610	6.692	MON	29,378	661,000	01/19/2023	01/18/2028
00834J-AC-4	AFFIRM INC SERIES 2023-A CLASS C 144A			4	1.F FE	4,999,381	100.1030	5,005,126	5,000,000	4,999,817		181			8.120	8.262	MON	18,044	406,000	01/19/2023	01/18/2028
00835A-AD-0	AFFIRM INC SERIES 2024-B CLASS D 144A			4	2.B FE	2,499,978	98.9950	2,474,871	2,500,000	2,499,977		(1)			5.500	5.557	MON	6,111	33,611	09/06/2024	09/15/2029
008676-AA-6	AHG Funding LLC HTG LIHTC				1.E Z	50,600,000	99.6450	50,420,410	50,600,000	50,600,000					7.270	7.336	JAJO	81,747		12/20/2024	12/31/2044
02157J-AA-3	ALTERNA FUNDING LLC SERIES 2024 1A CLASS A 144A			4	1.A FE	3,676,794	100.8940	3,709,677	3,676,794	3,676,794					6.260	6.339	MON	10,230	135,543	05/08/2024	05/16/2039
02157J-AC-9	ALTERNA FUNDING LLC SERIES 2024 1A CLASS B 144A			4	1.F FE	804,242	100.8120	810,773	804,242	804,242					7.136	7.239	MON	2,551	33,797	05/08/2024	05/16/2039
02379K-AA-2	AMER AIRLINE 21 1A EETC				1.F FE	15,757,101	87.3030	13,756,491	15,757,101	15,757,101					2.875	2.874	JJ	213,925	453,017	10/25/2021	01/11/2036
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIV SERIES 2022-2 CLASS C			4	1.C FE	8,749,827	100.8080	8,820,690	8,750,000	8,749,502		(131)			5.320	5.378	MON	16,810	465,500	06/14/2022	04/18/2028
037680-AB-1	AEPWV 2013-1 A2 SEQ			4	1.A FE	16,026,281	98.1430	15,626,494	15,922,159	15,947,409		(6,856)			3.772	3.682	FA	250,257	600,616	01/09/2017	08/01/2031
03789X-AE-8	DIN 2019-1A A2II SUB			4	2.B FE	23,977,800	98.2410	23,555,971	23,977,800	23,977,800					4.723	4.750	MJSD	81,790	1,132,471	05/28/2019	06/07/2049
03789X-AF-5	APPLEBEES IHOP FUNDING LLC SERIES 2023-1A CLASS A2 144A			4	2.B FE	21,000,000	102.2660	21,475,763	21,000,000	21,000,000					7.824	7.894	MJSD	118,664	1,643,040	03/29/2023	03/05/2053
037984-AA-9	AQUILA FUNDING LLC			4	1.E FE	60,000,000	101.2590	60,755,559	60,000,000	60,000,000					7.400	7.468	JAJO	937,333	1,628,000	05/14/2024	09/30/2045
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	7,181,250	94.9510	6,818,635	7,181,250	7,181,250					3.237	3.249	JAJO	39,389	232,457	07/23/2020	07/30/2050
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A				1.F FE	7,777,456	99.3720	7,838,485	7,888,000	7,878,104		32,825			2.430	3.056	MON	7,987	190,613	06/07/2022	11/15/2027
04940J-AC-7	Atlas Securitized Products Fun			4	1.G Z		0.0000								7.330	0.000	MS		20,790		05/25/2063
04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A			4	1.D PL	5,490,515	100.1770	5,512,748	5,503,003	5,490,515					6.030	6.067	MON	5,531	308,502	10/30/2024	05/25/2063
04941*-AB-0	Atlas Securitized Products Fun Class A-2A			4	1.D PL	2,684,106	100.0670	2,677,474	2,675,682	2,684,106					6.530	6.596	MON	2,912	93,208	10/30/2024	05/25/2063
04941*-AC-8	Atlas Securitized Products Fun A-1B			4	1.G PL	5,723,705	100.3210	5,756,845	5,738,407	5,723,705					2.674	2.699	MON	2,557	83,449	10/30/2024	05/25/2063
04941*-AD-6	Atlas Securitized Products Fun A-2B			4	1.G PL	6,373,387	100.0670	6,347,023	6,342,774	6,373,387					6.400	6.451	MON	6,766	73,940	10/30/2024	05/25/2063
05207#-AA-4	Aurorium Receivables LLC				1.F Z	28,000,000	99.3260	27,811,309	28,000,000	28,000,000					6.350	6.435	MON	39,511	126,306	10/30/2024	10/30/2028
05377R-DS-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2019-3A CLASS C 144A			4	2.B FE	1,651,383	99.6880	1,791,898	1,797,500	1,786,851		65,331			3.150	7.592	MON	1,730	56,621	12/19/2022	03/20/2026
05377R-DU-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2020-1A CLASS A 144A			4	1.A FE	7,743,328	98.9950	8,429,459	8,515,000	8,378,579		302,999			2.330	6.183	MON	6,062	198,399	10/27/2022	08/20/2026
05377R-DW-1	AVIS BUDGET RENTAL CAR FUNDIN SERIES 2020-1A CLASS C 144A			4	2.B FE	7,499,004	98.9420	8,236,951	8,325,000	8,168,604		344,105			3.020	7.579	MON	7,682	251,415	12/19/2022	08/20/2026
05377R-EH-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS A 144A				1.A FE	8,716,406	95.3350	9,533,526	10,000,000	9,434,866		370,064			1.380	5.566	MON	4,217	138,000	12/29/2022	08/20/2027
05377R-EJ-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS B 144A				1.F FE	9,558,964	95.1880	9,347,439	9,820,000	9,706,425		73,156			1.630	2.450	MON	4,891	160,066	11/28/2022	08/20/2027
05377R-ER-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-2A CLASS A 144A				1.A FE	24,998,498	94.2400	23,560,010	25,000,000	24,998,941		147			1.660	1.666	MON	12,681	415,000	11/09/2021	02/20/2028
05377R-EZ-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-1A CLASS A 144A			4	1.A FE	24,997,323	97.5750	24,393,785	25,000,000	24,997,995		258			3.830	3.862	MON	29,257	957,500	04/07/2022	08/20/2028
05377R-FB-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-1A CLASS B 144A			4	1.F FE	24,995,105	97.6450	24,411,180	25,000,000	24,996,818		643			4.300	4.342	MON	32,847	1,075,000	04/07/2022	08/20/2028
05377R-FQ-2	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-4A CLASS B 144A			4	1.F FE	1,896,406	100.1010	2,002,011	2,000,000	1,935,232		19,325			5.460	6.771	MON	3,337	109,200	11/30/2022	02/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05377R-GV-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-3A CLASS B 144A			4	1.F FE	1,899,472	101.5200	1,928,875	1,900,000	1,899,622		78			6.120	6.203	MON	3,553	116,280	03/30/2023	02/22/2028
05377R-HD-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-5A CLASS B 144A			4	1.F FE	12,497,461	101.3320	12,666,530	12,500,000	12,497,806		187			6.120	6.201	MON	23,375	765,000	05/24/2023	04/20/2028
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-6A CLASS B 144A			4	1.F FE	12,497,261	102.6710	12,833,850	12,500,000	12,497,770		431			6.400	6.490	MON	24,444	800,000	05/24/2023	12/20/2029
05493R-AA-1	BC FDG LLC			4	1.F FE	103,914,908	88.6870	92,159,281	103,914,908	103,914,908					4.625	4.651	JAJO	1,014,614	4,631,845	04/08/2022	12/01/2038
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A			4	1.A FE	860,754	99.7770	858,904	860,821	860,818		36			1.710	1.722	MON	572	14,720	01/25/2022	02/20/2035
054977-AB-9	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS B 144A			4	1.C FE	24,598,371	98.1590	24,146,993	24,600,000	24,599,080		335			2.700	2.716	MON	25,830	664,200	01/25/2022	02/20/2035
054977-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS C 144A			4	1.E FE	8,996,637	95.5710	8,601,388	9,000,000	8,998,278		743			3.080	3.110	MON	10,780	277,200	01/25/2022	02/20/2035
054977-AE-3	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS E 144A			4	2.A FE	4,198,282	84.8260	3,562,708	4,200,000	4,198,833		262			4.300	4.347	MON	7,023	180,600	01/25/2022	02/20/2035
055729-AA-5	BSOF SRT I LP BSOF SRT I Offsh			4	2.B PL	47,624,040	96.4150	45,916,843	47,624,040	47,624,040					4.750	4.777	FMAN	301,619	2,274,708	03/02/2022	06/30/2030
055729-AF-4	BSOF SRT I LP BSOF SRT I Offsh			4	2.B PL	9,446,467	100.5590	9,499,236	9,446,467	9,446,467					8.580	8.671	FMAN	112,570	815,010	03/30/2023	06/30/2030
055729-AH-0	BSOF SRT I LP BSOF SRT I Offsh			4	2.B PL	7,893,508	100.5720	7,938,677	7,893,508	7,893,508					7.730	7.803	FMAN	84,746	706,511	01/25/2024	06/30/2030
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	94,186,131	92.3810	87,009,901	94,186,131	94,186,131					5.240	5.296	MON	13,709	4,935,345	02/27/2019	02/28/2034
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC				2.B PL	14,965,576	88.2510	13,207,283	14,965,576	14,965,576					4.590	4.656	MON	1,908	692,642	07/29/2019	07/31/2034
05601D-AF-0	BREX INC SERIES 2024-1 CLASS A2 144A			4	1.C FE	7,365,552	100.7300	7,403,685	7,350,000	7,361,117		(4,435)			6.680	6.623	MON	21,821	295,265	07/16/2024	07/15/2027
05607U-AC-3	BXGNT 2018-A C SUB			4	2.C FE	1,869,273	99.0640	1,913,871	1,931,959	1,894,394		13,031			4.440	6.017	MON	6,910	85,779	02/03/2023	02/02/2034
06616P-AC-1	BANKERS HEALTHCARE GROUP SEC SERIES 2020-A CLASS C 144A			4	1.E FE	1,864,375	99.2330	1,984,651	2,000,000	1,923,931		33,313			5.170	7.269	MON	4,021	103,400	02/09/2023	09/17/2031
07030U-A#-9	BASTION FUNDING I LLC			4	3.C PL	2,260,932	100.8440	2,280,026	2,260,932	2,260,932					11.735	12.022	MON	4,422	286,725	01/31/2023	04/25/2038
07030U-A*-3	BASTION FUNDING I LLC			4	1.F PL	63,711,960	101.4180	64,615,668	63,711,960	63,711,960					7.119	7.225	MON	62,995	4,548,502	01/31/2023	04/25/2038
07030U-A@-1	BASTION FUNDING I LLC			4	2.C PL	7,214,546	100.6390	7,260,618	7,214,546	7,214,546					8.057	8.193	MON	8,073	582,910	01/31/2023	04/25/2038
08860D-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-C CLASS C 144A			4	1.G FE	14,994,791	100.9410	15,141,111	15,000,000	14,996,339		845			6.560	6.658	MON	38,267	984,000	09/12/2022	10/17/2035
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A				1.A FE	2,738,815	97.6870	2,729,787	2,794,425	2,770,655		14,448			1.420	2.539	MON	1,543	39,681	11/22/2022	11/17/2033
08862H-AC-6	BANKERS HEALTHCARE GROUP SEC SERIES 2024-1A CLASS C 144A			4	1.G FE	3,699,988	101.5600	3,757,720	3,700,000	3,699,923		(65)			6.860	6.957	MON	9,871	184,725	03/06/2024	04/17/2035
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A				1.F FE	6,971,941	91.2630	6,362,984	6,972,130	6,971,934		(20)			2.443	2.455	MON	7,570	170,329	06/22/2021	07/15/2046
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A				2.B FE	5,274,330	90.7150	4,784,637	5,274,385	5,274,273		(48)			3.446	3.469	MON	8,078	181,755	06/22/2021	07/15/2046
09581#-AA-2	BLUE OWL GP STAKES V ISSUER (A			4	1.D PL	24,950,000	103.1120	25,726,430	24,950,000	24,950,000					7.110	7.109	FA	635,664	1,700,031	08/23/2023	08/22/2043
09581@-AA-4	BLUE OWL GP STAKES V ISSUER (B			4	1.D PL	25,050,000	103.1120	25,829,542	25,050,000	25,050,000					7.110	7.109	FA	638,211	1,706,844	08/23/2023	08/22/2043
09606B-AG-9	BLUE STREAM ISSUER LLC SERIES 2024 1A CLASS A2 144A			4	1.F FE	12,000,000	100.1610	12,019,298	12,000,000	12,000,000					5.408	5.469	MON	19,829	81,120	10/28/2024	11/20/2054
09748R-AC-2	BOJANGLES ISSUER LLC SERIES 2024-1A CLASS A2 144A			4	2.B FE	48,575,000	98.6630	47,925,528	48,575,000	48,575,000					6.584	6.631	FMAN	648,519		10/11/2024	11/20/2054
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A				1.D FE	21,609,738	88.2030	19,031,958	21,577,372	21,601,375		(2,172)			2.900	2.888	MJSD	27,811	625,744	10/26/2021	09/15/2036
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS				1.D FE	5,449,675	95.7320	5,217,084	5,449,675	5,449,675					3.800	3.818	MJSD	6,328	207,088	03/14/2018	09/20/2031
11140#-AA-2	BROADCAST NA-SUB-UNSEC				5.B GI	14,429,413	95.8700	13,833,479	14,429,413	14,429,413					13.750	14.153	MON	148,803	1,990,963	12/29/2023	10/04/2027
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A			4	1.E FE	11,289,410	89.8100	10,145,223	11,296,354	11,292,870		647			3.810	3.853	MON	17,933	431,587	01/15/2020	02/15/2050
12510H-AH-3	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS B2 144A			4	2.B FE	12,974,079	95.1900	12,350,883	12,975,000	12,974,678		135			4.520	4.564	MON	24,436	588,099	01/15/2020	02/15/2050

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A				1.A FE	20,526,939	94.1900	19,342,882	20,535,979	20,532,869		1,775			1.440	1.462	MON	12,322	296,539	07/27/2021	08/15/2051
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A				1.A FE	12,040,162	81.4060	9,807,263	12,047,280	12,042,404		652			2.280	2.303	MON	12,208	275,440	07/27/2021	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A			4	1.A FE	18,323,410	92.5790	16,965,060	18,325,000	18,323,917		246			3.350	3.376	MON	25,579	615,593	03/08/2022	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144			4	1.E FE	19,622,256	92.1350	18,081,427	19,625,000	19,623,168		415			3.700	3.733	MON	30,255	728,142	03/08/2022	03/15/2052
12510H-AR-1	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS B 144A			4	2.B FE	4,997,920	91.2070	4,560,369	5,000,000	4,998,606		290			4.680	4.733	MON	10,400	234,650	03/08/2022	03/15/2052
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A			4	1.A FE	6,491,419	100.9180	6,720,640	6,659,500	6,529,985		32,850			5.750	6.942	MON	15,955	369,743	12/16/2024	09/15/2053
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A				1.E FE	29,981,987	101.6090	31,506,638	31,007,813	30,212,152		196,489			6.500	8.090	MON	83,979	2,021,107	09/14/2023	09/15/2053
12511X-AA-2	C CUBED ASSET FINANCE 2024-1 L				1.F Z	29,368,703	100.6430	29,557,441	29,368,703	29,368,703					9.220	9.327	JAJO	571,646	1,015,423	05/23/2024	04/15/2049
12511X-AB-0	C CUBED ASSET FINANCE 2024-1 L				2.C Z	15,250,514	98.9000	15,497,704	15,670,000	15,250,864		350			10.000	10.433	JAJO	330,811	587,625	05/23/2024	04/15/2049
12515P-AE-7	CCG RECEIVABLES TRUST SERIES 2024 1 CLASS D 144A			4	2.B FE	1,299,646	99.2680	1,290,486	1,300,000	1,299,661		15			5.800	5.875	MON	3,561	25,552	08/06/2024	03/15/2032
12530E-AA-1	CFS11 2023-1 LLC			4	1.F PL	21,706,148	99.9830	21,702,477	21,706,148	21,706,148					7.000	7.103	MON	63,310	1,519,429	01/10/2023	03/17/2042
12530E-AB-9	CFS11 2023-1 LLC			4	2.B PL	8,593,410	100.6910	8,652,760	8,593,410	8,593,410					8.000	8.135	MON	28,645	687,472	01/10/2023	03/17/2042
12551M-AN-9	CIFC FUNDING LTD SERIES 2017 5A CLASS BR 144A			4	1.C FE	11,000,000	100.6320	11,069,520	11,000,000	11,000,000					6.347	6.396	JAJO	147,398	239,398	06/11/2024	07/17/2037
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	5,686,407	91.6430	5,213,571	5,689,028	5,687,318		207			2.080	2.097	MON	4,602	118,332	08/27/2020	09/18/2045
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A				1.F FE	7,219,069	90.3340	6,521,393	7,219,205	7,219,084		(5)			1.640	1.645	MON	4,275	118,395	02/17/2021	02/18/2046
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS			1	2.B FE	8,206,007	100.5480	8,264,524	8,219,501	8,216,127		796			6.036	6.135	MON	28,941	496,097	03/27/2008	12/10/2028
12744#-AA-0	INDUSTRIAL METALS MANUFACTURIN SR-UNSEC			4	1.F PL	7,500,000	68.2060	5,115,435	7,500,000	7,500,000					4.600	4.550	MAY	230,000	350,750	08/02/2021	07/28/2051
12744#-AC-6	HAWTHORNE WORLD VILLA PARK LP A-SR-UNSEC			4	2.B Z	15,875,000	69.3010	11,001,500	15,875,000	15,875,000					4.600	4.600	JD	60,854	156,192	09/30/2021	09/01/2051
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A				2.B FE	8,439,000	95.4030	8,051,098	8,439,000	8,439,000					3.931	3.950	FMAN	37,781	331,737	10/29/2021	11/20/2051
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A			4	1.F FE	3,827,885	92.7450	3,550,983	3,828,750	3,828,319		93			2.220	2.235	MON	1,417	84,998	09/01/2020	09/25/2045
14318M-AH-2	CARMAX AUTO OWNER TRUST SERIES 2022-3 CLASS D			4	2.B FE	6,248,039	101.2040	6,325,274	6,250,000	6,248,734		200			6.200	6.284	MON	17,222	387,500	07/12/2022	01/16/2029
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A			4	1.F FE	5,905,828	92.9540	5,493,001	5,909,400	5,907,801		448			3.100	3.136	MON	8,142	183,701	11/18/2020	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A			4	1.F FE	1,586,605	87.3450	1,455,161	1,666,000	1,608,468		8,912			3.670	4.947	MON	2,548	61,312	04/05/2022	12/15/2050
14576A-AE-2	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B1 144A			4	2.B FE	3,049,121	91.0620	2,777,393	3,050,000	3,049,593		125			4.690	4.741	MON	5,960	143,442	11/18/2020	12/15/2050
14576A-AF-9	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B2 144A			4	2.B FE	6,308,592	87.8900	5,708,475	6,495,000	6,322,896		13,602			5.260	5.759	MON	14,235	332,066	05/03/2024	12/15/2050
14686J-AG-5	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P2 CLASS D			4	2.A FE	7,458,020	101.3410	7,627,935	7,527,000	7,489,357		11,739			6.280	6.559	MON	27,574	472,696	05/19/2022	05/10/2029
14686M-AE-3	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS B			4	1.B FE	1,799,731	99.5520	1,791,941	1,800,000	1,799,765		(2)			5.040	5.093	MON	5,292	90,720	08/30/2022	10/10/2028
14686M-AF-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS C			4	1.E FE	3,412,954	100.0150	3,415,502	3,415,000	3,413,726		325			5.540	5.616	MON	11,036	189,191	09/01/2022	11/10/2028
14686M-AG-8	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P3 CLASS D			4	2.A FE	2,999,141	101.4010	3,042,020	3,000,000	2,999,443		156			6.490	6.585	MON	11,358	194,700	08/30/2022	09/10/2029
14687W-AE-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2024-N3 CLASS C 144A			4	1.E FE	2,999,602	98.6030	2,958,077	3,000,000	2,999,618		16			4.900	4.954	MON	8,575	31,033	09/18/2024	12/10/2030
14688L-AC-7	CARVANA AUTO RECEIVABLES TRUST SERIES 2023-N4 CLASS C 144A			4	1.E FE	999,841	102.6940	1,026,936	1,000,000	999,862		26			6.590	6.683	MON	3,844	65,900	11/21/2023	02/11/2030

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15201E-AA-2	CENTERSQUARE ISSUER LLC SERIES 2024 1A CLASS A2 144A			4	1.G FE	21,963,455	94.4240	21,741,174	23,025,000	21,990,555		27,100			5.200	6.366	MON	19,955	226,157	10/10/2024	10/26/2054
15201E-AB-0	CENTERSQUARE ISSUER LLC SERIES 2024 1A CLASS B 144A			4	2.C FE	11,489,657	93.0510	11,389,497	12,240,000	11,507,053		17,396			5.600	7.175	MON	11,424	129,472	11/13/2024	10/26/2054
15201E-AC-8	CENTERSQUARE ISSUER LLC/CENTER			4	1.G FE	43,607,286	91.3580	42,938,222	47,000,000	43,607,286					5.400	5.988	MON	35,250	479,400	10/11/2024	10/26/2054
156943-AA-0	CFS14 2023-2			4	1.F PL	41,817,197	100.6260	42,078,764	41,817,197	41,817,197					7.280	7.391	MON	126,846	3,061,205	12/08/2023	01/15/2043
156943-AB-8	CFS14 2023-2			4	2.B PL	16,126,036	100.6150	16,225,235	16,126,036	16,126,036					8.280	8.424	MON	55,635	2,149,469	12/08/2023	01/15/2043
157200-AA-4	DOMINIUM LIHTC 144A			4	1.E FE	35,000,000	101.4810	35,518,432	35,000,000	35,000,000					7.209	7.318	MON	112,140	2,242,800	01/16/2024	01/15/2054
15721K-AB-7	DOMINIUM LIHTC			4	1.F Z	45,000,000	96.6750	43,503,931	45,000,000	45,000,000					6.649	6.742	MON	124,669	822,813	08/16/2024	01/15/2054
17305E-DT-9	CCCIT 2007-A3 A3 SB			4	1.A FE	112,042,325	107.9970	102,305,113	94,730,000	101,744,537		(396,132)			6.150	5.322	JD	258,929	5,825,895	07/29/2015	06/15/2039
19521U-AA-1	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS A2 144A			4	1.G FE	17,316,329	94.9200	16,777,043	17,675,000	17,435,354		107,584			3.300	4.027	MON	9,721	583,275	11/20/2023	12/26/2051
19521U-AE-3	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS C 144A			4	3.C FE	1,588,875	93.9980	1,785,961	1,900,000	1,713,792		78,973			5.990	11.822	MON	1,897	113,810	03/14/2023	12/26/2051
20469*-AA-0	COMPASS DATA CENTERS ISSUER LL SR-UNSEC			4	1.G FE	197,000,000	98.3020	193,655,908	197,000,000	197,000,000					4.500	4.542	MON	197,000	8,865,000	06/05/2020	06/21/2050
20469*-AE-2	COMPASS DATA CENTERS ISSUER LL			4	1.G FE	119,259,276	92.8830	111,459,261	120,000,000	119,291,673		12,656			4.600	4.683	MON	153,333	5,520,000	04/19/2022	05/21/2052
20469*-AF-9	COMPASS DATA CENTERS ISSUER LL			4	2.C FE	50,720,704	94.7340	48,314,267	51,000,000	50,731,897		4,396			5.100	5.191	MON	72,250	2,601,000	04/19/2022	05/21/2052
20633K-AA-6	CWHL TUNES 2022-1A A2			4	1.F FE	29,293,410	100.2540	30,076,167	30,000,000	29,532,896		132,323			6.500	7.133	JAJO	384,583	1,950,000	12/08/2022	01/20/2073
20633K-AE-8	CONCORD MUSIC ROYALTIES LLC SERIES 2024 1A CLASS A 144A				1.F FE	5,724,758	97.9770	5,609,164	5,725,000	5,724,605		(153)			5.644	5.679	JAJO	56,546		10/16/2024	10/20/2074
210717-AC-8	CMRS 2014-A A3 SEQ			4	1.A FE	25,360,572	97.7210	24,783,429	25,361,333	25,361,333					3.528	3.527	MN	149,125	894,748	07/14/2014	05/01/2029
225638-AA-3	CRESCENDO ROYALTY FUNDING LP SERIES 2021-1 CLASS A 144A			4	1.F FE	20,333,403	95.6770	20,493,971	21,420,000	20,697,091		329,173			3.567	5.392	MJSD	23,346	764,051	11/16/2023	12/20/2051
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS A2 144A			4	1.G FE	18,026,006	96.1880	19,237,642	20,000,000	18,609,680		364,332			4.300	6.743	MON	26,278	860,000	04/19/2023	04/20/2048
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A			4	2.C FE	8,458,179	98.0210	9,432,894	9,623,376	8,798,602		217,373			5.450	11.321	MON	16,026	524,474	05/02/2023	04/20/2048
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER SERIES 2023-2A CLASS A2 144A			4	1.G FE	14,836,408	99.9710	15,995,331	16,000,000	15,055,358		202,819			5.560	7.421	MON	27,182	889,600	11/21/2023	11/20/2048
23292F-AC-9	DI ISSUER LLC			4	2.B FE	11,505,104	90.6940	10,434,393	11,505,104	11,505,104					3.722	3.722	MON	19,032	428,214	10/13/2021	09/15/2028
233046-AF-8	DNKN 2017-1A A2II SEQ			4	2.B FE	13,987,500	97.0020	13,568,158	13,987,500	13,987,500					4.030	4.050	FMAN	64,199	563,696	09/14/2017	11/20/2047
233046-AK-7	DNKN 2019-1A A2II SEQ			4	2.B FE	36,545,075	98.5630	36,020,003	36,545,075	36,545,075					4.021	4.041	FMAN	167,357	1,469,477	03/20/2019	05/20/2049
233046-AL-5	DNKN 2019-1A A23 SEQ			4	2.B FE	58,977,441	96.1420	56,711,021	58,986,613	58,980,049		1,314			4.352	4.381	FMAN	292,364	2,567,097	12/22/2022	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A			4	2.B FE	2,501,777	90.2870	2,653,613	2,939,100	2,649,464		64,131			2.493	7.940	FMAN	7,938	73,272	10/04/2022	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A				2.B FE	32,478,560	84.3260	29,035,991	34,433,060	32,839,073		184,166			2.791	4.163	FMAN	104,111	961,027	12/28/2022	11/20/2051
23802W-AL-5	DATABANK ISSUER LLC SERIES 2023-1A CLASS A2 144A			4	1.G FE	22,823,948	97.9110	24,233,074	24,750,000	23,415,416		365,664			5.116	7.132	MON	21,104	1,266,210	02/23/2023	02/25/2053
23802W-AN-1	DATABANK ISSUER LLC SERIES 2024-1A CLASS A2 144A			4	1.G FE	5,396,182	97.9260	5,630,725	5,750,000	5,450,560		54,378			5.300	6.864	MON	5,079	263,270	02/08/2024	01/26/2054
25161C-AA-3	DEVCO ISSUER 2023-1 LLC			4	1.E FE	106,000,000	105.5160	111,847,254	106,000,000	106,000,000					7.691	7.692	MN	1,041,703	9,239,454	09/14/2023	05/15/2053
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A				1.A FE	3,153,654	97.6790	3,154,757	3,229,736	3,174,230		12,341			1.510	2.191	MON	1,490	48,769	05/24/2023	11/21/2033
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A				3.B FE	474,887	97.4860	463,020	474,961	474,911		7			3.830	3.863	MON	556	18,191	04/12/2021	11/21/2033
25512*-AA-6	DIVERSIFIED ABS PHASE II LLC SR-UNSEC				2.B FE	69,711,993	96.2330	69,000,619	71,701,716	70,793,857		261,872			5.250	6.023	MON	10,457	3,764,339	04/09/2020	07/28/2037
255123-A*-2	DIVERSIFIED ABS PHASE II LLC			4	1.F FE	23,750,798	100.0000	23,750,870	23,750,798	23,750,798					7.076	7.220	MON	4,668	835,634	05/22/2024	05/31/2044
25755T-AE-0	DPABS 2015-1A A2II SEQ			4	2.A FE	1,391,250	99.6040	1,385,739	1,391,250	1,391,250					4.474	4.497	JAJO	11,412	62,245	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 SEQ			4	2.A FE	47,000,000	97.3440	45,751,628	47,000,000	47,000,000					4.118	4.138	JAJO	354,834	1,935,460	06/12/2017	07/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AJ-9	DPABS 2018-1A A2I SEQ			4	2.A FE	6,087,688	99.4040	6,051,379	6,087,688	6,087,688					4.116	4.135	JAJO	45,938	250,569	04/18/2018	07/25/2048
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A			4	2.A FE	17,789,436	97.7260	18,114,500	18,535,943	18,138,486		141,738			4.328	6.054	JAJO	147,077	802,236	06/22/2022	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A			4	2.A FE	12,532,240	92.6350	11,774,278	12,710,400	12,590,423		22,682			3.668	4.085	JAJO	85,473	466,217	10/25/2022	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A			4	2.A FE	3,909,781	90.8360	4,038,816	4,446,270	4,103,669		80,129			2.662	7.011	JAJO	21,699	118,360	12/22/2022	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A				2.A FE	32,885,571	87.4640	29,532,334	33,765,200	33,089,790		88,516			3.151	3.805	JAJO	195,056	1,063,941	10/26/2022	04/25/2051
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC				1.F PL	16,882,595	87.6920	14,804,736	16,882,595	16,882,595					4.500	4.542	MON	61,199	713,513	10/04/2018	12/15/2039
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC				2.B PL	6,016,239	85.7620	5,159,627	6,016,239	6,016,239					5.000	5.052	MON	24,232	327,962	10/04/2018	12/15/2039
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC			4	3.B PL	894,136	78.8380	704,923	894,136	894,136					6.250	6.332	MON	4,502	68,204	10/04/2018	12/15/2039
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	7,535,115	91.9930	6,931,743	7,535,115	7,535,115					4.125	4.125	FA	129,510	309,467	12/20/2021	04/17/2043
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC			4	1.F PL	15,900,199	91.6390	14,570,750	15,900,199	15,900,199					4.125	4.084	FA	273,285	652,688	01/26/2022	04/17/2043
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC			4	2.B PL	11,579,718	91.4000	10,583,848	11,579,718	11,579,718					4.650	4.651	FA	224,357	671,536	12/20/2021	04/17/2043
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC			4	3.B PL	4,714,448	89.0480	4,198,141	4,714,448	4,714,448					6.000	6.001	FA	117,861	284,228	12/20/2021	04/17/2043
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC			4	1.F PL	26,250,000	89.3530	23,455,139	26,250,000	26,250,000					3.650	3.650	FA	343,328	958,125	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC			4	1.F PL	48,750,000	89.3530	43,559,544	48,750,000	48,750,000					3.650	3.650	FA	637,609	1,779,375	02/22/2021	02/22/2041
26207A-AF-0	DRIVE AUTO RECEIVABLES TRUST SERIES 2024 2 CLASS C			4	1.F FE	1,499,833	99.0060	1,485,088	1,500,000	1,499,837		4			4.670	4.718	MON	3,113	15,567	09/17/2024	05/17/2032
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A			4	2.C FE	2,448,110	95.8700	2,347,001	2,448,110	2,448,110					3.786	3.801	JAJO	18,280	92,685	06/26/2020	07/20/2050
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.F PL	34,668,515	91.6650	31,778,741	34,668,515	34,668,515					4.400	4.400	JD	63,559	762,707	06/23/2020	06/15/2040
26746@-AA-0	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC			4	1.F PL	60,331,485	91.6650	55,302,588	60,331,485	60,331,485					4.400	4.398	JD	117,982	1,327,293	06/23/2020	06/15/2040
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A			4	2.B FE	21,988,942	97.3230	22,393,997	23,010,000	22,461,278		214,414			5.500	7.637	MJSD	56,247	1,265,550	01/12/2023	03/15/2052
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A				1.A FE	4,805,222	93.6280	4,500,011	4,806,270	4,805,614		122			1.360	1.368	MON	1,089	65,365	10/13/2021	08/27/2035
29004C-AE-8	ELMWOOD CLO 26 LTD			4	1.C FE	15,000,000	100.8780	15,131,640	15,000,000	15,000,000					6.632	6.686	JAJO	207,261	619,307	02/15/2024	04/18/2037
29281E-AA-6	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 2024-2A CLASS A 144A			4	1.G FE	9,900,900	96.9310	9,687,055	9,993,811	9,901,667		767			5.980	6.172	MON	18,261	74,704	10/07/2024	09/20/2055
29415G-AB-8	ENVOLVE COMMUNITIES LIHTC			4	1.F PL	60,000,000	101.3540	60,812,111	60,000,000	60,000,000					7.451	7.451	MN	571,243	2,135,953	05/14/2024	05/15/2054
29667#-AA-7	ESPRESSP SECURITIZATION I LP			4	2.A PL	40,000,000	102.9570	41,182,876	40,000,000	40,000,000					8.219	8.360	MON	146,116	3,013,633	06/29/2023	07/15/2031
30027*-AA-4	Evergreen Natural Resources Fu			4	2.B PL	44,973,645	95.2210	42,824,562	44,973,645	44,973,645					5.273	5.331	MON	98,811	2,259,022	02/11/2022	12/01/2037
30227X-AG-6	EXTENET SYSTEMS SERIES 2024-1A CLASS A2 144A			4	1.G FE	9,924,751	99.0520	9,905,206	10,000,000	9,930,504		5,753			5.335	5.571	MON	8,892	223,774	07/12/2024	07/25/2054
30227X-AJ-0	EXTENET SYSTEMS SERIES 2024 1A CLASS B 144A			4	2.C FE	3,959,757	99.5520	3,982,090	4,000,000	3,962,518		2,761			6.150	6.472	MON	4,100	103,183	07/12/2024	07/25/2054
30227X-AL-5	EXTENET SYSTEMS SERIES 2024 1A CLASS C 144A			4	3.C FE	3,212,770	101.4340	3,296,607	3,250,000	3,215,109		2,340			9.050	9.522	MON	4,902	123,369	07/12/2024	07/25/2054
30258H-B@-6	FNBM-LLC			4	1.F PL	100,000,000	100.0520	100,052,267	100,000,000	100,000,000					6.200	6.280	MON	275,556	6,303,330	06/14/2023	06/16/2028
30258H-D#-2	FNBM-LLC			4	1.F PL	100,000,000	102.6930	102,692,758	100,000,000	100,000,000					7.060	7.164	MON	235,333	6,677,580	10/23/2023	01/02/2029
302704-AA-9	FW Energy Asset Issuer LLC			4	1.F PL	106,882,894	100.0400	106,925,290	106,882,894	106,882,894					7.151	7.258	MON	106,156	3,842,829	06/18/2024	08/25/2044
302704-AB-7	FW Energy Asset Issuer LLC			4	2.B PL	29,161,188	100.0200	29,166,877	29,161,188	29,161,188					8.106	8.244	MON	32,831	1,188,469	06/21/2024	08/25/2044
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST-			4	1.A	86,671,650	95.6240	82,878,899	86,671,650	86,671,650					4.220	4.257	MON	162,557	3,631,578	02/28/2017	10/13/2036
30304@-AA-6	FG INVENTORY LLC			4	1.E PL	77,500,000	94.2760	73,064,034	77,500,000	77,500,000					4.400	4.440	MON	65,397	2,237,721	03/28/2022	10/25/2026
30304@-AB-4	FG INVENTORY LLC				1.E PL	37,500,000	101.1790	37,942,077	37,500,000	37,500,000					8.710	8.863	MON	54,438	3,583,154	03/22/2023	10/25/2026
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A			4	1.F FE	13,456,796	99.3000	13,362,636	13,456,818	13,456,620		(64)			6.900	6.998	MON	41,268	928,543	04/11/2023	04/15/2038
33766Q-AC-1	FEOH 2013-1 A3 SEQ			4	1.A FE	66,682,445	93.5180	62,361,305	66,683,845	66,683,845					3.450	3.449	JJ	1,060,829	2,300,593	06/12/2013	01/15/2036
33938M-A*-0	FLEXENTIAL ISSUER LLC				1.G PL	68,000,000	95.5130	64,948,649	68,000,000	68,000,000					5.038	5.091	MON	47,581	3,140,353	04/07/2022	04/25/2052

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33938M-A@-8	FLEXENTIAL ISSUER LLC AND FLEX			4	1.G PL	24,689,888	102.0310	25,507,675	25,000,000	24,696,136		3,337			7.000	7.205	MON	29,167	1,750,000	12/14/2022	12/26/2052
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A			4	1.G FE	30,627,430	94.1660	29,050,199	30,850,000	30,757,647		46,248			3.250	3.437	MON	16,710	1,002,625	11/23/2021	11/27/2051
33938M-AJ-8	FLEXENTIAL ISSUER LLC AND FLEX			4	1.G PL	80,661,260	102.7890	87,370,693	85,000,000	80,707,416		39,589			7.250	7.810	MON	102,708	6,162,500	10/19/2023	09/25/2053
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC	@		4	1.A Z	9,335,392	97.1220	12,244,866	12,607,716	10,584,524		220,104			0.000	3.957	N/A			08/08/2018	04/01/2034
34417M-AB-3	FOCUS 2017-1A A2II SEQ			4	2.B FE	14,171,019	98.5180	17,309,959	17,570,375	14,171,019					5.093	14.870	JAJO	151,629	894,859	03/21/2017	04/30/2047
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A			4	2.B FE	24,437,500	102.0420	24,936,550	24,437,500	24,437,500					7.206	7.268	JAJO	298,386	1,760,966	06/28/2022	07/30/2052
34417R-AC-0	FOCUS BRANDS FUNDING LLC SERIES 2023-2 CLASS A2 144A			4	2.B FE	16,533,000	105.3530	17,417,997	16,533,000	16,533,000					8.241	8.323	JAJO	230,865	1,252,729	11/10/2023	10/30/2053
34528E-AC-5	FORD CREDIT AUTO OWNER TRUST SERIES 2022-1 CLASS C 144A			4	1.F FE	16,256,319	98.6920	16,045,342	16,258,000	16,255,102		(530)			4.670	4.713	MON	33,744	759,249	05/03/2022	11/15/2034
34528E-AD-3	FORD CREDIT AUTO OWNER TRUST SERIES 2022-1 CLASS D 144A			4	2.B FE	18,470,205	99.0240	18,291,691	18,472,000	18,468,531		(727)			5.160	5.212	MON	42,362	953,155	05/03/2022	11/15/2034
34532R-AA-4	FORDR 2018-1 A SEQ			4	1.A FE	31,988,765	99.9430	31,981,824	32,000,000	31,997,745		1,519			3.190	3.216	MON	45,369	1,020,800	01/23/2018	07/15/2031
34534O-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A				1.C FE	6,480,341	95.9420	6,219,932	6,483,000	6,481,494		281			1.610	1.620	MON	4,639	104,376	04/07/2021	10/17/2033
345340-AC-7	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS C 144A			4	1.F FE	2,884,350	95.8900	3,145,182	3,280,000	3,002,960		49,289			1.910	3.781	MON	2,784	62,648	06/17/2022	10/17/2033
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A				1.A FE	6,061,291	92.9670	5,708,701	6,140,569	6,092,242		9,613			1.270	1.610	MON	3,466	77,985	05/12/2022	05/15/2041
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A				1.A FE	8,727,807	93.6850	8,176,809	8,728,023	8,727,822		(8)			2.190	2.200	MON	8,495	191,144	11/17/2021	01/15/2042
35910E-AA-2	FRONTIER ISSUER LLC			4	1.F FE	72,158,301	101.7780	76,384,532	75,050,000	72,878,490		513,853			6.600	7.649	MON	151,351	4,953,300	08/01/2023	08/20/2053
35910E-AB-0	FRONTIER ISSUER LLC			4	2.B FE	32,262,145	103.6980	34,998,065	33,750,000	32,619,870		255,915			8.300	9.598	MON	85,594	2,801,250	08/01/2023	08/20/2053
35910E-AC-8	FRONTIER ISSUER LLC			4	3.C FE	18,861,432	106.6500	20,636,707	19,350,000	18,970,971		80,433			11.500	12.493	MON	67,994	2,225,250	12/04/2023	08/20/2053
35910E-AP-9	FRONTIER ISSUER LLC SERIES 2024 1 CLASS C 144A			4	3.C FE	3,999,255	111.7110	4,468,441	4,000,000	3,999,202		(53)			11.160	11.425	MON	13,640	209,560	06/06/2024	06/20/2054
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	18,481,228	86.2770	15,945,082	18,481,228	18,481,228					4.300	4.339	MON	33,112	810,144	08/21/2019	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,564,007	78.1080	1,221,615	1,564,007	1,564,007					4.550	4.593	MON	2,965	72,546	08/21/2019	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	59,373,313	85.0800	50,514,551	59,373,313	59,373,313					4.100	4.135	MON	101,429	2,481,638	01/29/2020	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,452,228	86.7550	1,259,874	1,452,228	1,452,228					4.550	4.593	MON	2,753	67,360	01/29/2020	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	12,386,529	85.8130	10,629,198	12,386,529	12,386,529					4.000	4.033	MON	20,644	505,095	03/31/2020	12/15/2062
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC			4	1.A PL	6,225,801	87.0850	5,421,725	6,225,801	6,225,801					4.200	4.237	MON	10,895	266,567	05/20/2020	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	1,161,238	86.3350	1,002,558	1,161,238	1,161,238					4.450	4.491	MON	2,153	52,680	03/31/2020	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC			4	1.F PL	288,363	87.5880	252,571	288,363	288,363					4.650	4.695	MON	559	13,676	05/20/2020	12/15/2062
380146-AE-0	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS B			4	1.A FE	3,999,808	96.8380	3,873,536	4,000,000	3,999,889		29			1.790	1.797	MON	2,983	71,600	01/11/2022	04/17/2028
380241-AC-3	GODDARD FUNDING LLC SERIES 2024 1A CLASS A2 144A			4	2.C FE	10,000,000	100.2640	10,026,388	10,000,000	10,000,000					6.834	6.891	JAJO	115,798	191,732	07/12/2024	10/30/2054
38179N-AB-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2024-71A CLASS A 144A			4	1.A FE	10,000,000	100.6130	10,061,270	10,000,000	10,000,000					6.476	6.525	FMAN	95,659	499,319	02/05/2024	02/09/2037
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A				1.F FE	8,602,388	76.8370	6,610,974	8,603,844	8,602,599		52			1.930	1.939	MON	5,074	166,054	08/11/2021	07/20/2048
38410J-AB-8	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS B 144A			4	1.G FE	9,750,000	101.2830	9,875,045	9,750,000	9,750,000					8.931	9.027	MJSD	75,105	927,364	10/18/2023	03/01/2027
38410J-AC-6	GRACIE POINT INTERNATIONAL FUN SERIES 2023-2A CLASS C 144A			4	2.C FE	2,949,000	101.2670	2,986,354	2,949,000	2,949,000					10.331	10.461	MJSD	26,272	322,463	10/18/2023	03/01/2027
39573#-AA-9	GREENSTATE AUTO RECEIVABLES TR			4	1.A PL	52,251,475	101.0840	52,817,845	52,251,475	52,251,475					6.634	6.726	MON	144,432	3,562,650	11/29/2023	12/15/2028
39573#-AD-3	GREENSTATE AUTO RECEIVABLES TR				2.B Z	2,500,000	101.9760	2,549,411	2,500,000	2,500,000					9.314	9.497	MON	9,702	239,318	11/29/2023	12/15/2031
39741*-AA-0	NGC P 3 LLC				5.B Z	36,783,944	101.9000	37,482,839	36,783,944	36,783,944					7.930	7.783	AUG	1,069,554		05/29/2024	08/18/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40408L-AC-1	HASI SYB TRUST 2017-1				1.E PL	77,732,352	83.8580	65,192,251	77,741,370	77,732,684		(54)			3.860	3.880	MJSD	91,692	3,000,817	10/18/2017	09/20/2037
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A			4	2.B FE	256,935	95.5770	245,602	256,969	256,946		2			3.420	3.446	MON	537	8,788	09/04/2020	10/09/2039
40441T-AD-1	HPEFS EQUIPMENT TRUST SERIES 2022-2A CLASS B 144A			4	1.A FE	424,974	99.8800	424,492	425,000	424,987		(3)			4.200	4.230	MON	545	17,850	05/17/2022	09/20/2029
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A			4	2.B FE	10,193,303	94.0210	10,258,087	10,910,400	10,449,598		128,668			3.981	6.811	MJSD	13,272	434,343	12/21/2022	12/20/2050
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A				2.B FE	16,525,265	89.5500	15,624,029	17,447,200	16,819,295		146,608			2.865	4.893	MJSD	15,274	499,862	12/21/2022	06/20/2051
411707-AM-4	CKE RESTAURANT HOLDINGS INC SERIES 2024-1A CLASS A2 144A			4	2.B FE	11,910,000	102.1380	12,164,679	11,910,000	11,910,000					7.253	7.314	MJSD	26,395	611,881	03/07/2024	03/20/2054
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L			4	1.F PL	13,312,590	92.7540	12,348,026	13,312,590	13,312,590					4.000	4.033	MON	8,875	497,460	11/01/2021	07/15/2031
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L			4	1.F PL	38,962,109	93.0290	36,246,103	38,962,109	38,962,109					4.125	4.099	MON	22,322	1,348,752	01/31/2022	07/15/2031
42709T-AC-6	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	60,095,467	93.3040	56,071,306	60,095,467	60,095,467					4.250	4.211	MON	35,473	2,155,502	04/28/2022	07/15/2031
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	25,786,286	93.4680	24,102,052	25,786,286	25,786,286					4.325	4.355	MON	15,490	922,186	10/26/2022	07/15/2031
42709T-AE-2	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	31,030,583	93.6330	29,054,944	31,030,583	31,030,583					4.400	4.440	MON	18,963	1,048,905	01/27/2022	07/15/2031
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	6,522,250	93.6330	6,106,995	6,522,250	6,522,250					7.560	7.680	MON	6,848	396,900	12/02/2022	07/25/2031
42709T-AG-7	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	1,997,989	100.5750	2,009,486	1,997,989	1,997,989					7.410	7.525	MON	2,468	116,707	01/27/2022	07/15/2031
42709T-AH-5	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	10,430,788	101.3440	10,571,010	10,430,788	10,430,788					7.910	8.042	MON	11,459	934,370	12/02/2022	07/15/2031
42709T-AJ-1	HERCULES PRIVATE CREDIT FUND 1			4	1.F PL	1,950,000	100.4880	1,959,507	1,950,000	1,950,000					7.520	7.639	MON	2,037	122,828	12/08/2023	07/25/2031
42709T-AL-6	HERCULES VENTURE ABS 2023			4	1.F PL	4,560,000	101.5200	4,629,315	4,560,000	4,560,000					7.990	8.124	MON	5,060	72,532	12/08/2023	07/25/2031
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.A FE	2,038,632	81.3410	1,658,251	2,038,640	2,038,631					2.240	2.251	MON	1,395	46,771	03/12/2021	09/20/2051
42770L-AA-1	HERO 2015-1A A SEQ			4	1.A FE	3,296,789	92.2780	3,043,593	3,298,281	3,297,793		41			3.840	3.874	MON	3,870	135,594	04/22/2015	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ			4	1.A FE	916,410	93.5760	858,128	917,035	916,725		15			3.990	3.994	MS	10,265	36,590	10/16/2014	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ			4	1.A FE	1,063,645	93.0030	989,310	1,063,740	1,061,584		164			4.050	4.122	MON	1,316	43,825	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ			4	1.A FE	1,164,813	91.8590	1,067,074	1,161,646	1,162,413		(72)			3.750	3.765	MON	1,331	44,277	07/27/2021	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ			4	1.A FE	1,229,854	89.3170	1,098,557	1,229,954	1,228,705		114			3.080	3.122	MON	1,158	38,568	09/15/2016	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ			4	1.A FE	2,149,303	86.4330	1,858,333	2,150,031	2,149,527		25			3.190	3.215	MON	2,096	69,528	11/30/2017	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ			4	1.A FE	565,145	87.0560	492,055	565,218	565,176		3			3.280	3.304	MON	566	18,849	07/26/2017	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ			4	1.A FE	1,834,595	88.4690	1,623,694	1,835,333	1,834,853		30			3.710	3.743	MON	2,081	71,413	04/21/2017	09/20/2047
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A				1.A FE	43,105,310	93.8500	41,200,053	43,900,000	43,511,675		200,870			1.680	2.185	MON	12,292	737,520	11/30/2022	12/27/2027
42806M-AF-6	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS B 144A			4	1.F FE	2,660,672	94.1060	2,917,275	3,100,000	2,879,566		113,552			2.120	6.448	MON	1,095	65,720	12/27/2022	12/27/2027
42806M-AG-4	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS C 144A				2.B FE	8,497,623	94.1010	7,998,556	8,500,000	8,498,973		395			2.520	2.538	MON	3,570	214,200	06/24/2021	12/27/2027
42806M-AJ-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-1A CLASS A 144A			4	1.A FE	16,497,068	99.2300	16,372,973	16,500,000	16,499,276		677			1.990	2.001	MON	5,473	328,350	01/11/2022	06/25/2026
42806M-AM-1	HERTZ VEHICLE FINANCING LLC SERIES 2022-1A CLASS D 144A			4	3.B FE	3,801,228	99.5170	4,229,460	4,250,000	4,199,164		172,163			4.850	9.386	MON	3,435	206,125	06/30/2022	06/25/2026
42806M-AQ-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-2A CLASS C 144A			4	2.B FE	10,749,576	93.1390	10,012,416	10,750,000	10,749,731		51			2.950	2.969	MON	5,285	317,125	01/11/2022	06/26/2028
42806M-BC-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS B 144A			4	1.F FE	4,999,331	99.4250	4,971,249	5,000,000	4,999,776		164			4.120	4.157	MON	3,433	206,000	03/25/2022	09/25/2026
42806M-BE-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS C 144A			4	2.B FE	3,499,431	99.4770	3,481,680	3,500,000	3,499,817		141			4.610	4.656	MON	2,689	161,350	03/25/2022	09/25/2026
42806M-CM-9	HERTZ VEHICLE FINANCING LLC SERIES 2024 2A CLASS B 144A			4	1.F FE	13,745,124	100.5680	13,828,042	13,750,000	13,745,341		217			6.210	6.297	MON	14,231	355,781	07/16/2024	01/27/2031
42806M-CQ-0	HERTZ VEHICLE FINANCING LLC SERIES 2024 1A CLASS B 144A			4	1.F FE	1,749,776	100.4240	1,757,421	1,750,000	1,749,774		(2)			6.120	6.199	MON	1,785	44,625	07/16/2024	01/25/2029

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC				2.A PL	24,302,880	86.5080	21,023,936	24,302,880	24,302,880					4.918	4.969	MON	53,121	1,078,633	01/17/2019	01/15/2054
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A			4	1.A FE	3,157,778	97.5390	3,080,395	3,158,118	3,157,833		28			3.610	3.639	MON	3,484	114,008	04/12/2022	06/20/2034
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A			4	1.G FE	1,515,646	97.9930	1,485,476	1,515,897	1,515,694		22			4.100	4.138	MON	1,899	62,152	04/12/2022	06/20/2034
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A			4	2.B FE	925,201	97.8920	905,826	925,329	925,221		10			4.690	4.738	MON	1,326	43,398	04/12/2022	06/20/2034
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A			4	3.C FE	552,609	98.1850	542,640	552,671	552,612		4			6.790	6.887	MON	1,147	37,526	04/12/2022	06/20/2034
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A			4	1.A FE	2,392,429	98.5600	2,358,410	2,392,864	2,392,530		35			4.300	4.341	MON	1,715	102,893	08/01/2022	01/25/2037
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A			4	2.B FE	1,224,805	98.9730	1,212,564	1,225,146	1,224,886		29			5.570	5.640	MON	1,137	68,241	08/01/2022	01/25/2037
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A			4	1.F FE	561,388	98.3510	552,142	561,398	561,380		(2)			4.220	4.256	MON	395	23,691	06/02/2020	02/25/2039
44040J-AB-4	HORZN SERIES 2019-2 CLASS B 144A			4	3.C FE	915,518	73.4990	1,434,988	1,952,381	915,518					4.458	78.764	MON	3,868	87,037	10/18/2019	11/15/2039
44047*-AA-1	Horizon Funding II LLC			4	1.F PL	20,000,000	99.5910	19,918,205	20,000,000	20,000,000					7.381	7.496	MON	86,112	695,633	03/13/2024	06/21/2033
44148J-AK-5	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS B 144A			4	2.B FE	4,000,000	101.1010	4,044,059	4,000,000	4,000,000					6.672	6.765	MON	8,155	147,525	05/22/2024	06/20/2054
44148J-AM-1	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS C 144A			4	3.C FE	1,250,000	104.6810	1,308,512	1,250,000	1,250,000					9.188	9.365	MON	3,509	63,487	05/22/2024	06/20/2054
44509P-AA-6	HUMBOLDT AMERICAS LLC SR-UNSEC			4	6. *	42,500,000	80.0000	40,000,000	50,000,000	40,000,000	(2,500,000)		7,500,000		4.750	26.072	MJSD	98,958	2,378,340	12/22/2020	12/15/2025
44509P-AB-4	HUMBOLDT AMERICAS LLC			4	6. *	114,750,000	80.0000	108,000,000	135,000,000	108,000,000	(6,750,000)		20,250,000		4.250	14.929	JAJO	1,211,250	5,737,500	10/18/2021	10/15/2027
44972*-AB-8	ICON RECEIVABLES LP				1.G PL	101,000,000	94.4460	95,390,533	101,000,000	101,000,000					4.000	4.034	MON	101,000	4,062,338	07/23/2021	06/10/2027
44992*-AA-6	FRESH EDGE IF P HOLDING 2023-a				5.B Z	3,177,038	97.9500	3,170,459	3,236,814	3,179,471	2,433				9.000	9.640	MJSD	809	72,828	10/23/2024	03/03/2029
44992*-AC-2	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE)				5.B GI	15,912,351	97.9500	15,954,681	16,288,597	15,988,744	30,429				11.080	11.819	MJSD	5,013	2,762,764	11/04/2024	03/03/2029
451098-AA-1	ICONIC IP INTERESTS-LLC SR-UNSEC				2.A PL	27,000,000	97.7040	26,379,955	27,000,000	27,000,000					5.000	5.031	MJSD	75,000	1,016,250	12/06/2018	06/30/2028
451118-AA-7	ICONIC ISSUER LLC A-2021-SR-SEC				1.F PL	24,400,000	93.4960	22,813,005	24,400,000	24,400,000					4.250	4.251	MN	83,536	1,037,000	03/19/2021	11/30/2051
451118-AB-5	ICONIC ISSUER LLC B-2021-SR-SEC				2.B PL	5,600,000	93.5780	5,240,346	5,600,000	5,600,000					5.000	5.001	MN	22,556	280,000	03/19/2021	11/30/2051
451118-AC-3	ICONIC ISSUER LLC A-2-2021-2-SR-SEC				1.F PL	14,300,000	93.4960	13,369,917	14,300,000	14,300,000					4.250	4.250	MN	52,334	607,750	09/10/2021	11/30/2051
451118-AD-1	ICONIC ISSUER LLC B-2-2021-2-SR-SEC				2.B PL	3,300,000	93.5780	3,088,061	3,300,000	3,300,000					5.000	5.000	MN	14,208	165,000	09/10/2021	11/30/2051
451118-AE-9	ICONIC ISSUER LLC			4	1.F PL	28,900,000	93.6390	27,061,620	28,900,000	28,900,000					4.300	4.301	MN	100,106	1,242,700	12/16/2021	11/30/2051
451118-AF-6	ICONIC ISSUER LLC			4	2.B PL	6,700,000	93.7190	6,279,149	6,700,000	6,700,000					5.050	5.050	MN	29,136	338,350	12/16/2021	11/30/2051
451118-AG-4	ICONIC ISSUER LLC			4	1.F PL	8,600,000	93.9250	8,077,518	8,600,000	8,600,000					4.400	4.401	MN	30,482	378,400	07/08/2022	11/30/2051
451118-AH-2	ICONIC ISSUER LLC			4	2.B PL	1,900,000	94.0010	1,786,014	1,900,000	1,900,000					5.150	5.151	MN	7,882	97,850	07/08/2022	11/30/2051
451118-AJ-8	ICONIC ISSUER LLC			4	1.F PL	63,000,000	93.9250	59,172,515	63,000,000	63,000,000					4.400	4.401	MN	223,300	2,772,000	02/26/2021	11/30/2051
451118-AK-5	ICONIC ISSUER LLC			4	2.B PL	9,000,000	94.0010	8,460,064	9,000,000	9,000,000					5.150	5.150	MN	39,913	463,500	02/26/2021	11/30/2051
451118-AL-3	ICONIC ISSUER LLC			4	1.F PL	14,400,000	93.9250	13,525,146	14,400,000	14,400,000					4.400	4.401	MN	51,040	633,600	09/26/2022	11/30/2051
451118-AM-1	ICONIC ISSUER LLC			4	1.F PL	10,900,000	95.3540	10,393,548	10,900,000	10,900,000					4.900	4.900	MN	45,992	534,100	09/26/2022	11/30/2052
451118-AN-9	ICONIC ISSUER LLC			4	2.B PL	3,600,000	95.4110	3,434,799	3,600,000	3,600,000					5.650	5.651	MN	16,385	203,400	09/26/2022	11/30/2052
451118-AP-4	ICONIC ISSUER LLC			4	1.F PL	19,700,000	95.6390	18,840,972	19,700,000	19,700,000					5.000	5.001	MN	79,347	985,000	05/10/2022	11/30/2051
451118-AQ-2	ICONIC ISSUER LLC			4	1.F PL	6,000,000	95.6390	5,738,367	6,000,000	6,000,000					5.000	5.000	MN	25,833	300,000	05/10/2022	11/30/2052
451118-AR-0	ICONIC ISSUER LLC			4	2.B PL	900,000	95.6930	861,238	900,000	900,000					5.750	5.751	MN	4,169	51,750	05/10/2022	11/30/2052
451118-AS-8	ICONIC ISSUER LLC			4	1.F PL	12,800,000	95.6390	12,241,850	12,800,000	12,800,000					5.000	5.000	MN	55,111	640,000	05/10/2022	11/30/2052
451118-AT-6	ICONIC ISSUER LLC			4	2.B PL	1,800,000	95.6930	1,722,477	1,800,000	1,800,000					5.750	5.751	MN	8,338	103,500	05/10/2022	11/30/2052
451118-AU-3	ICONIC ISSUER LLC			4	1.F PL	39,600,000	95.9250	37,986,401	39,600,000	39,600,000					5.100	5.100	MN	173,910	2,019,600	05/10/2022	11/30/2052
451118-AV-1	ICONIC ISSUER LLC			4	2.B PL	2,000,000	95.9750	1,919,504	2,000,000	2,000,000					5.850	5.851	MN	9,425	117,000	05/10/2022	11/30/2051
451118-AW-9	ICONIC ISSUER LLC			4	1.F PL	3,200,000	95.9250	3,069,608	3,200,000	3,200,000					5.100	5.101	MN	13,147	163,200	05/10/2022	11/30/2051
451118-AX-7	ICONIC ISSUER LLC			4	2.B PL	200,000	95.9750	191,950	200,000	200,000					5.850	5.850	MN	1,008	11,700	05/10/2022	11/30/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45111@-AY-5	ICONIC ISSUER LLC			4	1.F PL	15,500,000	95.9250	14,868,415	15,500,000	15,500,000					5.100	5.101	MN	68,071	1,130,854	05/10/2022	11/30/2052
45111@-AZ-2	ICONIC ISSUER LLC			4	1.F PL	11,600,000	100.0720	11,608,384	11,600,000	11,600,000					6.000	6.000	MN	61,867	641,867	05/10/2022	11/30/2051
45111@-BA-6	ICONIC ISSUER LLC			4	1.F PL	62,600,000	100.0720	62,645,245	62,600,000	62,600,000					6.000	6.001	MN	333,867	3,359,533	05/10/2022	11/30/2051
45111@-BB-4	ICONIC ISSUER LLC			4	1.F PL	21,111,587	96.8410	20,444,622	21,111,587	21,111,587					6.525	6.526	MN	110,968		12/20/2024	05/31/2065
45605P-AZ-1	INDUSTRIAL DPR FUNDING LTD SERIES 2022-1A CLASS 1 144A			4	2.B FE	8,000,000	86.3620	6,908,960	8,000,000	8,000,000					5.380	5.414	JAJO	90,862	430,400	03/24/2022	04/15/2034
45675Q-AB-7	Influence x Issuer L.P.			4	1.F PL	124,760,500	98.9360	123,669,778	125,000,000	124,755,756		(4,744)			6.700	6.717	AO	325,694		11/22/2024	10/20/2065
45785*-AA-4	Inspirity Health Partners			4	2.B PL	4,317,189	100.9620	4,358,738	4,317,189	4,317,189					12.500	12.830	MON	16,489	456,825	12/07/2023	03/20/2035
46146G-AQ-5	INVESCO CLO LTD SERIES 2023-1A CLASS AR 144A			4	1.A FE	5,000,000	100.6550	5,032,755	5,000,000	5,000,000					6.202	6.248	JAJO	61,155	231,347	02/01/2024	04/22/2037
46146G-AS-1	INVESCO CLO LTD SERIES 2023-1A CLASS BR 144A			4	1.C FE	8,000,000	100.6900	8,055,232	8,000,000	8,000,000					6.682	6.736	JAJO	105,421	396,076	02/01/2024	04/22/2037
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC				1.E PL	87,353,832	83.4560	72,901,631	87,353,832	87,353,832					3.410	3.434	MON	132,390	2,978,763	02/19/2020	07/15/2040
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A			4	1.F PL	118,455,613	87.2600	103,364,368	118,455,613	118,455,613					3.900	3.932	MON	192,490	4,632,601	04/30/2019	02/15/2077
46591U-AA-9	JCAP 2020-1 LLC SR-UNSEC			4	1.F PL	23,623,284	89.5720	21,159,920	23,623,284	23,623,284					4.250	4.287	MON	22,311	920,322	01/22/2021	08/06/2050
46591U-AB-7	JCAP 2020-1 LLC A-2-SR-UNSEC				1.F PL	7,130,972	89.7540	6,400,325	7,130,972	7,130,972					4.300	4.339	MON	6,814	306,632	05/10/2021	08/15/2050
46591U-AD-3	JCAP 2020-1 LLC				1.F PL	9,760,000	88.1530	8,603,761	9,760,000	9,760,000					4.050	4.084	MON	12,078	370,885	12/16/2021	08/15/2050
46591U-AE-1	JCAP 2020-1 LLC			4	1.F PL	7,873,154	87.9780	6,926,613	7,873,154	7,873,154					4.120	4.156	MON	9,911	324,645	03/17/2022	08/15/2050
46591U-AF-8	JCAP 2020-1 LLC				1.F Z	12,791,182	87.9530	11,250,264	12,791,182	12,791,182					4.150	4.186	MON	16,220	530,834	08/08/2022	08/15/2050
46616M-AA-8	HENDR 2010-3A A SEQ			4	1.A FE	184,207	98.2160	172,292	175,422	178,076		(989)			3.820	2.690	MON	298	6,701	10/03/2012	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB			4	1.A FE	349,024	100.3990	314,626	313,377	324,905		(4,227)			6.850	4.066	MON	954	21,466	10/03/2012	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ			4	1.A FE	5,141,142	96.4710	4,368,045	4,527,816	4,963,375		(23,956)			4.940	3.699	MON	9,941	223,674	12/17/2013	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ			4	1.A FE	7,222,443	93.4550	6,484,222	6,938,310	7,146,722		(11,572)			4.210	3.827	MON	12,171	292,914	12/17/2013	02/16/2065
46616V-AB-6	HENDR 2012-1A B SUB			4	2.B FE	2,426,150	101.4000	2,048,235	2,019,950	2,326,525		(16,480)			7.140	5.096	MON	6,009	144,625	05/02/2013	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB			4	2.A FE	964,364	99.1970	924,272	931,753	957,285		(1,046)			6.770	6.493	MON	2,804	63,080	10/25/2012	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ			4	1.A FE	8,712,762	88.2360	7,698,593	8,725,006	8,719,366		301			3.220	3.250	MON	11,706	281,726	06/11/2013	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB			4	1.G FE	3,735,963	97.1810	3,410,658	3,509,576	3,659,566		(7,786)			6.170	5.623	MON	9,023	217,142	01/23/2015	09/15/2067
46617F-AA-2	HENDR 2013-1A A SEQ			4	1.A FE	40,662,746	89.9230	36,590,455	40,690,988	40,684,087		306			3.220	3.243	MON	61,873	1,313,889	01/02/2020	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ			4	1.A FE	14,049,949	92.0750	12,939,597	14,053,248	14,054,383		(56)			4.210	4.246	MON	24,652	593,285	07/23/2013	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB			4	2.A FE	6,068,446	93.5970	5,452,500	5,825,489	6,009,034		(9,314)			5.680	5.302	MON	13,787	331,807	01/23/2015	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ			4	1.A FE	658,492	92.7270	589,688	635,936	652,980		(914)			4.080	3.750	MON	1,081	26,018	09/12/2014	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB			4	2.B FE	11,424,584	94.4370	9,449,844	10,006,478	10,935,757		(49,371)			5.540	4.334	MON	23,098	555,899	01/23/2015	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ			4	1.A FE	1,266,897	91.1280	1,124,203	1,233,647	1,258,048		(1,198)			3.960	3.739	MON	2,171	48,853	09/12/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB			4	2.A FE	7,085,326	90.5460	6,142,933	6,784,291	7,016,268		(11,315)			4.940	4.538	MON	14,895	335,144	05/04/2022	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ			4	1.A FE	5,436,599	88.3280	4,809,109	5,444,577	5,438,266		245			3.610	3.650	MON	8,736	196,549	12/15/2016	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB			4	2.C FE	11,281,346	87.1100	9,547,467	10,960,236	11,205,917		(9,701)			4.480	4.270	MON	21,823	491,019	06/14/2016	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ			4	1.A FE	12,025,870	87.5130	10,528,971	12,031,277	12,027,527		154			3.500	3.529	MON	18,715	421,095	11/18/2014	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB			4	2.C FE	5,308,134	86.4720	4,610,038	5,331,235	5,310,373		787			4.400	4.485	MON	10,426	234,574	05/04/2022	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ			4	1.A FE	14,506,082	86.1100	12,780,743	14,842,354	14,576,080		10,901			3.260	3.479	MON	21,505	483,861	06/03/2015	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB			4	2.B FE	6,491,379	85.5000	5,554,969	6,497,003	6,492,270		186			4.250	4.296	MON	12,272	276,123	03/25/2015	09/17/2074
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A			4	2.B FE	978,859	98.0470	1,032,410	1,052,975	1,030,590		11,940			4.476	6.977	FMAN	4,713	47,131	05/15/2020	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A			4	2.B FE	602,689	94.7110	618,063	652,575	625,478		5,192			4.970	6.894	FMAN	3,243	32,433	04/16/2020	08/25/2049
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A			4	2.B FE	5,433,750	95.0470	5,164,597	5,433,750	5,433,750					3.445	3.458	FMAN	18,719	187,193	02/02/2022	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A			4	2.B FE	32,130,000	87.6530	28,163,034	32,130,000	32,130,000					4.136	4.156	FMAN	132,890	1,328,897	02/02/2022	02/26/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A			4	1.F PL	64,412,215	83.4030	53,721,787	64,412,215	64,412,215					3.700	3.729	MON	99,302	2,386,890	01/23/2020	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A			4	1.F PL	63,575,082	81.5880	51,869,688	63,575,082	63,575,082					3.700	3.729	MON	98,012	2,366,433	05/28/2020	06/15/2086
46657L-AA-0	JG WENTWORTH XLIV LLC				1.F Z	99,939,075	98.1840	98,124,434	99,939,075	99,939,075					6.430	6.552	MON	17,850	6,443,933	11/21/2023	12/31/2077
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C			4	1.G Z	59,586,658	75.3550	44,901,381	59,586,658	59,586,658					3.700	3.729	MON	91,863	3,286,474	06/30/2021	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A				1.F PL	12,100,611	98.8590	11,962,555	12,100,611	12,100,611					4.500	4.541	MON	22,689	498,310	05/31/2019	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E			4	1.F PL	16,911,051	94.4020	15,965,398	16,912,192	16,911,051		(1,141)			4.500	4.543	MON	31,710	756,822	01/24/2020	09/15/2043
46665A-AC-0	JGW IX LLC SERIES 2018-A				1.G Z	36,215,325	84.0970	31,108,837	36,991,748	36,348,130		61,780			3.950	4.316	MON	60,882	1,356,407	06/08/2022	12/15/2054
476681-AB-7	JERSEY MIKES FUNDING LLC SERIES 2021-1A CLASS A2I 144A			4	2.B FE	7,243,600	95.6840	6,930,932	7,243,600	7,243,600					2.891	2.895	FMAN	26,758	209,412	12/06/2021	02/15/2052
476681-AD-3	JERSEY MIKES FUNDING LLC SERIES 2024-1A CLASS A2 144A			4	2.B FE	40,000,000	98.7570	39,502,848	40,000,000	40,000,000					5.636	5.670	FMAN	81,409		12/11/2024	02/15/2055
476927-AA-6	JG WENTWORTH XLIV LLC			4	1.F FE	48,445,880	99.3040	48,108,699	48,445,880	48,445,880					6.433	6.519	MON	8,657	2,407,940	05/31/2024	12/15/2069
47987E-A*-8	Jonah Energy LLC			4	2.B PL	54,425,069	97.5210	53,075,644	54,425,069	54,425,069					7.625	7.747	MON	242,078	1,198,863	08/22/2024	08/10/2039
47987E-AB-3	JONAH ENERGY LLC			4	2.A FE	79,959,562	97.8310	79,737,912	81,505,456	80,610,922		326,611			7.800	8.455	MON	370,850	6,357,420	10/11/2022	12/10/2037
47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A			4	1.G FE	2,191,134	100.2530	2,203,123	2,197,572	2,192,546		1,301			7.200	7.443	MON	9,230	158,225	11/29/2023	12/10/2037
479913-A#-2	Jonah Energy LLC			4	1.G PL	14,804,370	99.2700	14,696,366	14,804,370	14,804,370					6.504	6.593	MON	56,168	278,164	08/21/2024	08/10/2039
479913-A*-6	Jonah Energy LLC			4	2.B PL	1,972,411	97.0510	1,914,252	1,972,411	1,972,411					7.035	7.139	MON	8,094	40,086	08/21/2024	08/10/2039
479913-A@-4	Jonah Energy LLC			4	3.C PL	11,461,989	99.6570	11,422,719	11,461,989	11,461,989					11.236	11.502	MON	75,126	372,051	08/21/2024	08/10/2039
48256Y-AB-1	KOSMOS MANAGEMENT LLC			4	1.C PL	6,360,083	97.4270	6,196,466	6,360,083	6,360,083					6.560	6.601	MON	26,656	147,929	06/26/2024	10/09/2064
48256Y-AD-7	KOSMOS MANAGEMENT LLC			4	1.C PL	8,482,665	92.9240	7,882,459	8,482,665	8,482,665					5.970	5.997	MON		21,187	06/26/2024	10/09/2064
48276@-AA-2	KSN-1 HOLDINGS LP SR-UNSEC			4	1.D PL	29,804,738	89.4940	26,673,377	29,804,738	29,804,738					4.000	4.033	MON	72,856	1,147,129	04/30/2020	01/08/2055
48276@-AB-0	KSN-1 HOLDINGS LP SR-UNSEC			4	1.D PL	21,045,338	91.1750	19,187,998	21,045,338	21,045,338					4.025	4.059	MON	51,766	847,073	08/17/2020	01/08/2055
48276@-AC-8	KSN-1 HOLDINGS LP SR-UNSEC			4	1.D PL	52,181,604	91.2940	47,638,444	52,181,604	52,181,604					4.050	4.084	MON	129,149	2,113,353	04/07/2021	01/08/2055
48280#-AA-4	KGK RECEIVABLES			4	1.A PL	15,834,000	100.9000	15,976,470	15,834,000	15,834,000					6.970	7.064	MON	36,284	1,103,629	04/21/2023	03/20/2033
48280#-AC-0	KGK DIAMONDS FINANCE LP			4	1.A PL	3,958,000	98.3540	3,892,853	3,958,000	3,958,000					6.977	7.071	MON	9,079	253,137	02/22/2023	03/20/2033
48280#-AD-8	KGK RECEIVABLES			4	1.F PL	2,093,000	100.8210	2,110,176	2,093,000	2,093,000					7.455	7.563	MON	5,130	156,033	04/21/2023	03/20/2033
48280#-AF-3	KGK DIAMONDS FINANCE LP			4	1.F PL	523,000	98.3140	514,181	523,000	523,000					7.463	7.571	MON	1,283	35,779	02/22/2023	03/20/2033
48280#-AG-1	KGK RECEIVABLES			4	2.C PL	2,073,000	100.6590	2,086,666	2,073,000	2,073,000					8.423	8.242	MAR	137,295	174,609	04/21/2023	03/20/2033
48280#-AJ-5	KGK DIAMONDS FINANCE LP			4	2.C PL	519,000	98.2160	509,740	519,000	519,000					8.430	8.569	MON	1,438	40,106	02/22/2023	03/20/2033
50204P-AA-1	LDG Multifamily LLC			4	1.G FE	4,423,240	96.9970	4,290,389	4,423,240	4,423,240					5.350	5.386	JAJO	47,329	235,986	05/10/2022	12/31/2038
50204P-AB-9	LDG Multifamily LLC			4	1.G FE	23,082,741	96.6950	22,319,827	23,082,741	23,082,741					5.350	5.385	MJSD	3,430	1,231,496	05/10/2022	12/31/2038
50204P-AC-7	LDG Multifamily LLC			4	1.G FE	11,747,016	97.1110	11,407,688	11,747,016	11,747,016					5.500	5.537	JAJO	136,396	644,291	05/10/2022	12/31/2038
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC			4	2.B PL	142,625,078	95.6350	136,399,689	142,625,078	142,625,078					3.900	3.932	MON	15,451	5,562,372	01/15/2020	01/14/2027
50543L-AA-0	LAFL 2016-1A A1 SEQ			4	3.A FE	2,406,477	96.8010	2,375,588	2,454,093	2,454,093		749			4.300	4.288	MON	4,690	105,526	12/08/2016	01/15/2042
50547V-AD-8	LINCOLN LIHTC LAC FUNDING LLC			4	2.B FE	77,480,991	94.0390	72,570,160	77,170,442	77,403,146		(28,552)			6.070	6.046	JAJO	988,896	4,918,458	09/01/2022	12/31/2039
509915-AB-0	Lake Eos Issuer 2023-1 LLC			4	1.E FE	98,798,161	109.4500	108,134,297	98,798,161	98,798,161					8.210	8.232	JD	337,972	9,484,252	10/19/2023	06/15/2053
52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A				1.C FE	13,997,465	93.9950	13,159,276	14,000,000	13,998,738		363			1.900	1.910	MON	8,128	266,000	05/19/2021	11/20/2031
52607M-AC-3	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS C 144A				2.B FE	1,999,438	91.9900	1,839,792	2,000,000	1,999,668		64			3.410	3.438	MON	2,084	68,200	05/19/2021	11/20/2031
54929L-AA-6	LUCANIA FUNDING, LLC				1.G FE	131,427,074	89.8250	118,054,063	131,427,074	131,427,074					4.200	4.222	JAJO	1,180,653	5,476,517	11/19/2021	06/30/2038
54929L-AB-4	LUCANIA FUNDING LLC			4	1.G FE	18,409,667	89.4950	16,475,726	18,409,667	18,409,667					4.450	4.474	JAJO	177,500	819,230	11/09/2021	06/30/2038
55037L-AA-2	LUNAR AIRCRAFT 2020 1 LIMIT SERIES 2020 1A CLASS A 144A				2.A FE	7,538,974	96.2920	7,572,999	7,864,619	7,557,315		18,341			3.376	6.982	MON	11,800	22,126	11/19/2024	02/15/2045
552339-AA-1	LYRA MUSIC ASSETS SERIES 2024 2A CLASS A2 144A				1.G FE	43,575,486	97.3840	43,565,461	44,735,794	43,597,489		22,003			5.760	6.411	MJSD	78,735	300,625	11/01/2024	12/22/2064
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A				1.E FE	2,137,770	92.2450	1,972,046	2,137,840	2,137,774		(3)			2.521	2.534	MON	2,395	53,895	06/08/2021	06/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A				3.B FE	48,083	98.9320	77,449	78,285	48,083					5.437	33.502	MON	189	4,240	04/15/2024	06/15/2046
55317X-A#-6	MNR ABS Issuer I LLC			4	3.C PL	19,667,580	102.4480	20,149,076	19,667,580	19,667,580					12.440	12.767	MON	101,944	2,785,562	10/16/2023	12/15/2038
55317X-A*-0	MNR ABS Issuer I LLC			4	1.G PL	12,088,073	102.2800	12,363,728	12,088,073	12,088,073					8.121	8.260	MON	40,903	1,118,015	10/16/2023	12/15/2038
55317X-A@-8	MNR ABS Issuer I LLC			4	2.A PL	17,922,377	105.1660	18,848,323	17,922,377	17,922,377					8.946	9.114	MON	66,806	1,826,021	10/16/2023	12/15/2038
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A			4	1.F FE	14,028,941	0.0000	14,028,941	14,028,996	14,028,601		(168)			7.167	7.276	MON	41,894	1,005,458	05/16/2023	05/15/2063
55349Y-AA-7	MRK FUNDING LLC			4	1.F FE	39,000,000	98.6610	38,477,976	39,000,000	39,000,000					7.630	7.703	JAJO	628,203	2,446,687	12/08/2023	12/19/2038
55349Y-AB-5	MRK FUNDING LLC				1.F Z	46,869,000	98.5190	46,174,800	46,869,000	46,869,000					7.890	7.968	JAJO	349,252		12/08/2023	12/19/2038
55412#-AA-0	Monarch PTC ABS				1.C PL		0.0000								3.875	0.000	JAJO		30,480		10/15/2025
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A			4	2.A FE	4,630,834	96.0540	4,448,246	4,630,985	4,630,752		(41)			3.474	3.498	MON	7,150	160,880	10/04/2019	10/15/2039
57878#-AA-3	MAYZURE-LLC SR-UNSEC			4	2.C PL	13,758,094	99.1080	13,635,372	13,758,094	13,758,094					5.160	5.214	MON	21,692	709,918	03/20/2019	09/20/2026
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1				1.F PL	82,988,161	97.2010	81,480,091	83,826,425	83,186,864		22,176			4.250	4.325	JJ	1,494,322	1,781,312	06/29/2021	07/31/2051
58554*-AB-4	MELODY U.S. BUYER LLC CLASS B				2.B PL	26,367,501	97.3580	25,799,848	26,500,001	26,393,171		4,295			5.000	5.043	JJ	555,764	3,106,311	09/28/2021	07/31/2051
58940B-AR-7	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS A 144A			4	1.F FE	27,871,819	99.9800	27,869,470	27,875,000	27,874,753		628			8.040	8.177	MON	68,480	2,241,150	01/31/2023	09/20/2027
58940B-AS-5	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS B 144A			4	2.B FE	1,874,997	99.9740	1,874,510	1,875,000	1,875,010		(87)			9.590	9.776	MON	5,494	179,813	01/31/2023	09/20/2027
58940B-AZ-9	MERCURY FINANCIAL CREDIT CARD SERIES 2024-2A CLASS A 144A			4	1.F FE	4,899,983	101.1980	4,958,688	4,900,000	4,900,068		85			6.560	6.649	MON	9,822	159,827	06/06/2024	07/20/2029
59008@-AA-4	Meritize Education Loan Trust				1.G PL	21,986,508	98.5140	21,659,890	21,986,508	21,986,508					6.733	6.828	MON	61,681	530,459	07/31/2024	06/15/2051
59008@-AB-2	Meritize Education Loan Trust				2.B PL	4,225,000	99.4470	4,201,643	4,225,000	4,225,000					8.677	8.835	MON	15,275	131,366	07/31/2024	06/15/2051
59008@-AC-0	Meritize Education Loan Trust			4	3.C PL	2,000,000	98.9570	1,979,138	2,000,000	2,000,000					12.816	13.163	MON	10,680	91,848	07/31/2024	06/15/2051
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS A2 144A			4	1.F FE	6,101,746	102.4990	6,252,437	6,100,000	6,101,216		(469)			6.560	6.637	MON	12,227	395,787	05/02/2024	04/20/2053
59170D-AB-7	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS B 144A			4	2.B FE	4,773,630	103.6540	4,949,489	4,775,000	4,773,738		57			8.010	8.147	MON	11,687	382,478	03/24/2023	04/20/2053
59170D-AC-5	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS C 144A			4	3.C FE	1,911,844	105.1340	2,010,164	1,912,000	1,911,729		(75)			10.850	11.093	MON	6,339	207,452	03/24/2023	04/20/2053
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER SERIES 2022-1A CLASS A2 144A			4	1.F FE	21,908,510	101.7620	23,589,368	23,181,000	22,366,758		249,935			6.350	7.872	MON	44,978	1,471,994	06/13/2023	10/20/2052
59170J-AH-1	METRONET INFRASTRUCTURE ISSUER SERIES 2024-1A CLASS B 144A			4	2.B FE	2,749,523	102.8420	2,828,159	2,750,000	2,749,687		163			7.590	7.713	MON	6,378	160,602	03/06/2024	04/20/2054
59170J-AJ-7	METRONET INFRASTRUCTURE ISSUER SERIES 2024-1A CLASS C 144A			4	3.C FE	2,149,346	105.4040	2,266,191	2,150,000	2,149,595		249			10.860	11.113	MON	7,134	179,658	03/06/2024	04/20/2054
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A				1.D FE	336,845	88.4350	276,464	312,617	331,714		(1,318)			3.690	2.769	MON	352	11,536	07/21/2021	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A				1.D FE	2,055,739	91.6310	1,706,152	1,861,977	2,012,095		(10,455)			4.340	3.093	MON	2,469	80,810	07/21/2021	03/20/2043
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1			4	2.B PL	46,584,180	87.9190	40,956,474	46,584,180	46,584,180					3.750	3.750	JJ	781,256	1,756,611	07/13/2021	01/20/2032
60910*-AB-9	MONARCH SECURITIZATION			4	2.B PL	6,917,461	88.2730	6,106,243	6,917,461	6,917,461					3.850	3.850	JJ	119,105	267,802	03/15/2022	01/20/2032
60910*-AC-7	MONARCH SECURITIZATION			4	2.B PL	4,201,002	88.3440	3,711,317	4,201,002	4,201,002					3.870	3.870	JJ	71,806	163,482	06/22/2021	01/20/2034
60910*-AD-5	MONARCH SECURITIZATION			4	2.B PL	3,707,853	88.4140	3,278,274	3,707,853	3,707,853					3.890	3.890	JJ	63,704	135,526	05/25/2022	01/20/2034
60910*-AE-3	MONARCH SECURITIZATION			4	2.B PL	7,915,150	88.5560	7,009,323	7,915,150	7,915,150					3.930	3.930	JJ	137,387	312,794	07/29/2022	01/20/2034
60910*-AF-0	MONARCH SECURITIZATION			4	2.B PL	4,901,743	88.6970	4,347,710	4,901,743	4,901,743					3.970	3.970	JJ	85,948	195,185	09/19/2022	01/20/2034
60910*-AG-8	MONARCH SECURITIZATION			4	2.B PL	7,393,156	88.7680	6,562,754	7,393,156	7,393,156					3.990	3.991	JJ	130,286	296,626	11/10/2022	01/20/2034
60910*-AH-6	MONARCH SECURITIZATION			4	2.B PL	4,191,994	88.8030	3,722,630	4,191,994	4,191,994					4.000	4.000	JJ	74,059	168,611	06/21/2021	01/20/2034
60910*-AJ-2	MONARCH SECURITIZATION			4	2.B PL	4,030,662	88.8030	3,579,361	4,030,662	4,030,662					4.000	4.000	JJ	71,208	162,122	06/21/2021	01/20/2034
60910*-AK-9	MONARCH SECURITIZATION			4	2.B PL	5,042,670	88.8030	4,478,058	5,042,670	5,042,670					4.000	4.000	JJ	89,087	202,827	06/21/2021	01/20/2034
60910*-AL-7	MONARCH SECURITIZATION			4	2.B PL	10,343,856	90.5710	9,368,574	10,343,856	10,343,856					4.500	4.501	JJ	205,584	468,059	06/21/2021	01/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60910*-AM-5	MONARCH SECURITIZATION			4	2.B PL	2,277,935	103.2040	2,350,923	2,277,935	2,277,935					8.250	8.252	JJ	83,002	116,934	11/16/2023	01/20/2034
60911@-AA-8	MONARCH SECURITIZATION			4	2.B PL	139,833,000	98.2810	137,428,942	139,833,000	139,833,000					6.870	6.871	JJ	346,902		12/16/2024	01/20/2039
618937-AD-8	MOSAIC SOLAR LOANS LLC SERIES 2024-1 CLASS D 144A			4	3.C FE	832,041	86.2460	862,460	1,000,000	860,562		28,521			10.000	15.948	MON	3,056	82,778	02/13/2024	09/20/2049
61945W-AC-3	MOSAIC SOLAR LOANS LLC SERIES 2023-2A CLASS C 144A			4	3.B FE	2,253,421	72.8860	1,822,146	2,500,000	2,349,473		52,372			8.180	11.188	MON	6,249	204,500	03/23/2023	09/22/2053
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A				1.E FE	403,341	94.2090	345,439	366,674	392,532		(2,865)			4.370	2.158	MON	490	16,024	07/21/2021	12/21/2043
61946G-AA-1	MSAIC 2017-2A A SEQ			4	1.D FE	3,628,511	93.4260	3,390,394	3,628,980	3,628,726		34			3.820	3.853	MON	4,236	138,627	10/17/2017	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A			4	1.E FE	3,284,285	85.2680	2,801,061	3,284,994	3,284,479		40			3.100	3.122	MON	3,112	101,835	06/12/2020	04/20/2046
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A				1.B FE	5,618,690	80.7290	4,550,324	5,636,525	5,623,158		1,286			1.640	1.696	MON	2,825	92,439	06/15/2021	04/22/2047
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A				1.B FE	6,546,124	79.7960	5,301,846	6,644,219	6,568,657		7,050			1.440	1.682	MON	2,923	95,677	09/17/2021	06/20/2052
62757@-AA-1	MUSICAPITAL, LLC				1.F PL	28,985,625	93.0260	26,964,299	28,985,625	28,985,625					4.250	4.254	JJ	516,709	1,231,889	11/19/2021	01/31/2052
62757@-AB-9	MUSICAPITAL, LLC				2.B PL	7,996,034	93.1310	7,446,749	7,996,034	7,996,034					5.000	4.999	JJ	167,695	399,802	11/19/2021	01/31/2052
62757@-AC-7	MUSICAPITAL LLC			4	1.F PL	23,988,103	93.8760	22,518,962	23,988,103	23,988,103					4.500	4.504	JJ	452,775	1,079,465	10/20/2021	01/31/2052
62757@-AD-5	MUSICAPITAL, LLC			4	2.B PL	2,798,612	93.9670	2,629,762	2,798,612	2,798,612					5.250	5.255	JJ	61,628	146,927	10/20/2021	01/31/2052
62757@-AE-3	MUSICAPITAL LLC			4	1.F PL	37,381,460	94.3850	35,282,491	37,381,460	37,381,460					4.650	4.655	JJ	729,094	1,738,238	10/20/2021	01/31/2052
62757@-AF-0	MUSICAPITAL LLC			4	2.B PL	7,294,130	94.4680	6,890,645	7,294,130	7,294,130					5.400	5.405	JJ	165,212	394,005	10/20/2021	01/31/2052
62878H-AA-9	NATF America LLC 8 144A NT5.21%29			4	1.C FE		0.0000								5.210	0.000	MJSD			12/15/2023	06/15/2029
62878H-AA-9	NATF America LLC 8 144A NT5.21%29			4	6. *	46,392,344	76.0000	44,072,727	57,990,430	44,072,727	(2,319,617)		11,598,086		5.210	10.552	MJSD	125,888	3,023,794	05/18/2022	06/15/2029
62878H-AB-7	NATF America LLC			4	6. *	7,732,058	76.0000	7,345,455	9,665,072	7,345,455	(386,603)		1,933,014		5.210	15.026	MJSD	20,981	503,961	05/18/2022	06/15/2029
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A				2.C FE	13,064,166	95.6650	12,541,985	13,110,350	13,087,810		12,156			2.989	3.213	JAJO	66,400	391,868	12/22/2022	07/30/2051
62878Y-AC-8	NBC FUNDING LLC SERIES 2024 1A CLASS A2 144A				2.C FE	9,975,000	101.5180	10,126,409	9,975,000	9,975,000					6.750	6.805	JAJO	114,089	297,380	05/14/2024	07/30/2054
62883*-AA-0	NATF AMERICA LLC SR-UNSEC			4	6. *	87,843,839	76.0000	83,451,647	109,804,798	83,451,647	(4,392,192)		21,960,960		4.250	60.040	MJSD	207,409	5,697,624	03/06/2020	03/15/2025
62883*-AB-8	NATF AMERICA LLC SR-UNSEC			4	6. *	19,330,144	76.0000	18,363,637	24,162,680	18,363,637	(966,507)		4,832,536		5.000	51.854	MJSD	50,339	1,209,121	04/08/2020	04/15/2025
62883*-AC-6	NATF AMERICA LLC SR-UNSEC			4	6. *	48,325,361	76.0000	45,909,093	60,406,701	45,909,093	(2,416,268)		12,081,340		4.250	35.422	MJSD	114,102	2,569,382	09/30/2020	09/30/2025
62883*-AD-4	NATF AMERICA LLC SR-UNSEC			4	6. *	98,197,129	76.0000	93,287,272	122,746,411	93,287,270	(4,909,856)		24,549,282		4.250	16.254	MJSD	217,363	5,220,984	04/15/2021	03/31/2028
62883*-AF-9	NATF AMERICA LLC			4	6. *	38,660,287	76.0000	36,727,273	48,325,359	36,727,273	(1,933,014)		9,665,072		4.000	14.685	MJSD	80,542	1,934,594	10/18/2021	10/15/2028
637432-MS-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	8,572,453	92.5120	7,965,284	8,610,000	8,591,090		1,955			4.023	4.055	MN	57,730	346,380	06/10/2013	11/01/2032
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A			4	1.A FE	1,852,243	100.0520	1,895,864	1,894,878	1,862,939		4,547			5.561	6.169	MON	4,987	123,059	09/15/2022	12/15/2059
64034Y-AC-5	NELNET STUDENT LOAN TRUST SERIES 2021-DA CLASS B 144A				1.C FE	14,997,188	85.0480	12,757,199	15,000,000	14,997,940		222			2.900	2.919	MON	13,292	435,000	10/21/2021	04/20/2062
65563#-AA-6	NORDIC HELIUM FUNDING LLC A-SR-UNSEC				1.G PL	31,614,467	89.0960	28,167,136	31,614,467	31,614,467					4.459	4.501	MON	109,642	1,405,774	01/28/2020	02/03/2032
65563#-AB-4	NORDIC HELIUM FUNDING LLC B-SR-UNSEC				4.B PL	9,386,924	94.3770	8,859,119	9,386,924	9,386,924					9.799	10.001	MON	71,542	906,916	01/28/2020	02/03/2032
67117L-AB-8	OAHS ISSUER 2023-1			4	1.E Z	10,786,500	95.0850	10,256,342	10,786,500	10,786,500					6.446	6.446	MN	88,844	689,504	05/02/2023	05/15/2050
67117L-AD-4	OAHS ISSUER 2023-1				1.E Z	15,169,500	99.3760	15,074,862	15,169,500	15,169,500					7.611	7.609	MN	147,526	1,112,858	05/02/2023	05/15/2050
67117L-AF-9	OAHS ISSUER 2023-1				1.E Z	19,044,000	99.0160	18,856,690	19,044,000	19,044,000					7.788	7.788	MN	144,195		05/02/2023	05/15/2050
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A			4	1.A FE	4,620,334	93.6440	4,328,231	4,622,009	4,621,259		338			2.380	2.406	MON	3,361	110,004	11/19/2021	11/20/2051
68267H-AB-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS B 144A			4	1.C FE	7,998,373	98.4750	7,877,995	8,000,000	7,999,021		286			4.360	4.403	MON	16,471	348,800	04/21/2022	05/14/2035
68267H-AC-1	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS C 144A			4	1.F FE	5,998,451	97.6700	5,860,215	6,000,000	5,999,043		251			4.560	4.608	MON	12,920	273,600	04/21/2022	05/14/2035
68267H-AD-9	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS D 144A			4	2.B FE	17,588,354	98.1000	17,265,584	17,600,000	17,592,636		2,186			5.200	5.272	MON	43,218	915,200	12/22/2022	05/14/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682687-AD-0	ONEMAIN DIRECT AUTO RECEIVABL SERIES 2021-1A CLASS D 144A			4	1.F FE	4,077,469	96.4670	4,437,482	4,600,000	4,364,370		115,824			1.620	4.455	MON	3,519	74,520	08/09/2022	11/14/2030
68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS A 144A			4	1.A FE	28,555,135	100.0470	28,575,565	28,562,012	28,558,910		1,600			4.890	4.946	MON	65,954	1,396,682	08/31/2022	10/14/2034
68268V-AB-1	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS B 144A			4	1.C FE	14,996,006	100.2420	15,036,300	15,000,000	14,997,410		764			5.240	5.305	MON	37,117	786,000	08/31/2022	10/14/2034
68268V-AC-9	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS C 144A			4	1.F FE	21,498,897	100.2590	21,555,734	21,500,000	21,499,110		216			5.630	5.694	MON	57,160	1,210,450	08/31/2022	10/14/2034
682696-AA-7	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-2A CLASS A 144A			4	1.A FE	12,498,933	96.0470	12,005,858	12,500,000	12,499,468		122			1.750	1.757	MON	10,330	218,750	08/13/2020	09/14/2035
68269B-AD-0	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2019-2A CLASS D 144A			4	2.B FE	897,605	93.3940	989,976	1,060,000	938,736		21,654			4.050	7.153	MON	2,027	42,930	12/27/2022	10/14/2036
68269D-AA-2	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS A1 144A			4	1.A FE	2,914,375	99.9590	2,913,378	2,914,565	2,914,385		13			4.650	4.694	MON	6,400	135,527	06/10/2022	03/14/2029
68269D-AC-8	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS B 144A			4	1.B FE	7,838,996	100.2250	7,857,653	7,840,000	7,839,227		216			5.070	5.129	MON	18,770	397,488	06/10/2022	06/14/2029
68269D-AD-6	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS C 144A			4	1.C FE	2,089,355	99.9230	2,088,391	2,090,000	2,089,639		101			5.310	5.373	MON	5,241	110,979	06/10/2022	06/14/2029
68269D-AE-4	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS D 144A			4	1.F FE	7,618,596	100.2610	7,639,881	7,620,000	7,619,016		213			5.900	5.975	MON	21,230	449,580	06/10/2022	12/16/2030
68269J-AG-6	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2023-1A CLASS C 144A			4	1.F FE	9,999,723	102.0240	10,202,446	10,000,000	9,999,726		67			6.380	6.465	MON	30,128	638,000	05/17/2023	06/14/2038
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2021-1A CLASS A2 144A			4	1.A FE	3,051,830	100.2110	3,276,901	3,270,000	3,152,134		48,545			5.358	7.254	MON	8,799	200,284	11/08/2022	06/16/2036
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A				1.F FE	9,145,246	96.8020	8,853,712	9,146,175	9,145,800		112			1.470	1.476	MON	8,590	123,245	04/28/2021	05/08/2031
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A				2.C FE	1,082,294	97.7130	1,057,550	1,082,297	1,082,258		(5)			3.650	3.677	MON	2,524	39,504	04/28/2021	05/08/2031
68377J-AE-0	OPORTUN FUNDING LLC SERIES 2024-1A CLASS C 144A			4	2.C FE	1,099,997	101.0590	1,111,649	1,100,000	1,099,981		(16)			7.421	7.538	MON	5,215	66,665	02/06/2024	04/08/2031
68377J-AG-5	OPORTUN FUNDING LLC SERIES 2024-1A CLASS D 144A			4	3.C FE	2,999,949	102.0060	3,060,167	3,000,000	2,999,760		(189)			12.072	12.372	MON	23,138	295,764	02/06/2024	04/08/2031
68377K-AD-9	OPORTUN FUNDING LLC SERIES 2024 2 CLASS D 144A				3.C FE	2,549,809	101.3820	2,585,231	2,550,000	2,549,808		(1)			10.470	10.698	MON	17,057	74,163	08/20/2024	02/09/2032
68377X-AC-3	OPORTUN FUNDING LLC SERIES 2022-1 CLASS C 144A			4	3.C FE	5,859,358	99.8030	5,867,342	5,878,910	5,878,346		7,741			6.000	6.321	MON	15,677	352,735	03/24/2022	06/15/2029
69363P-AC-4	PSNH 2018-1 A3 SEQ			4	1.A FE	39,998,964	94.1130	37,645,136	40,000,000	40,000,742		(329)			3.814	3.813	FA	635,667	1,525,600	05/01/2018	02/01/2035
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A				1.A FE	3,667,182	100.0510	3,671,145	3,669,266	3,667,822		469			7.250	7.389	MON	11,823	266,022	06/26/2023	07/16/2035
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B			4	1.F FE	427,666	99.4010	429,094	431,678	429,226		1,096			8.120	8.832	MON	1,558	35,052	06/26/2023	07/16/2035
69398#-AA-9	PACEWELL 2 LLC			4	1.C PL	12,778,717	85.9440	10,982,560	12,778,717	12,778,717					4.040	4.040	MN	73,137	517,841	09/22/2017	09/22/2048
69398#-AB-7	PACEWELL 2 LLC SR-UNSEC			4	1.C PL	10,222,974	85.9440	8,786,048	10,222,974	10,222,974					4.040	4.040	MN	57,362	415,303	12/15/2017	09/22/2048
69398#-AC-5	PACEWELL 2 LLC SR-UNSEC			4	1.C PL	5,111,487	86.8740	4,440,545	5,111,487	5,111,487					4.220	4.220	MN	29,959	216,903	05/31/2018	09/22/2048
69398#-AD-3	PACEWELL 2 LLC SR-UNSEC			4	1.C PL	10,222,974	87.2870	8,923,331	10,222,974	10,222,974					4.300	4.300	MN	62,275	442,030	07/11/2018	09/22/2048
69410*-AA-7	PACEWELL 3 LLC SR-SEC				1.E PL	16,668,169	87.7830	14,631,779	16,668,169	16,668,169					4.690	4.689	MN	108,575	789,435	01/31/2019	05/10/2050
69410*-AB-5	PACEWELL 3 LLC A-2-SR-SEC				1.E PL	16,741,043	87.4020	14,632,031	16,741,043	16,741,043					4.750	4.750	MN	110,444	799,617	05/15/2019	05/10/2050
69410*-AC-3	PACEWELL 3 LLC A-3-SR-SEC			4	1.E PL	12,555,783	87.7460	11,017,211	12,555,783	12,555,783					4.810	4.810	MN	83,880	607,288	08/29/2019	05/10/2050
69410*-AF-6	PACEWELL 3 LLC A-3B-SR-SEC			4	1.E PL	12,555,782	84.8220	10,650,119	12,555,782	12,555,782					4.300	4.300	MN	76,486	542,898	10/15/2019	05/10/2050
69410*-AG-4	PACEWELL 3 LLC A-4-SR-SEC				1.E PL	16,741,043	85.1090	14,248,145	16,741,043	16,741,043					4.350	4.351	MN	101,144	732,281	12/30/2019	05/10/2050
69410*-AH-2	PACEWELL 3 LLC A-5-SR-UNSEC			4	1.E Z	50,409,671	84.5360	42,614,216	50,409,671	50,409,671					4.250	4.250	MN	303,508	2,154,313	06/30/2020	05/01/2051
69410*-AK-5	PACEWELL 3 LLC A-7-SR-UNSEC			4	1.E PL	42,163,512	83.6760	35,280,694	42,163,512	42,163,512					4.100	4.100	MN	240,098	2,602,660	09/30/2020	05/01/2051
69410*-AL-3	PACEWELL 3 LLC A-8-SR-UNSEC			4	1.E PL	41,609,261	83.9630	34,936,186	41,609,261	41,609,261					4.150	4.150	MN	239,831	1,813,192	12/29/2020	05/01/2051
69410*-AM-1	PACEWELL 3 LLC			4	1.E PL	43,785,337	84.2490	36,888,778	43,785,337	43,785,337					4.200	4.200	MN	255,414	1,812,268	04/15/2021	05/01/2051
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC			4	1.E PL	18,711,298	83.1030	15,549,579	18,711,298	18,711,298					4.000	4.000	MN	103,952	698,398	09/29/2021	05/01/2051
69410*-AP-4	PACEWELL 3 LLC			4	1.E PL	74,483,162	85.9190	63,995,494	74,483,162	74,483,162					4.400	4.400	MN	455,175	7,029,617	09/20/2022	05/10/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69410*-AQ-2	PACEWELL 3 LLC			4	1.E PL	86,683,546	83.6180	72,483,217	86,683,546	86,683,546					4.000	4.000	MN	481,575	7,241,814	09/22/2022	05/10/2055
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC			4	1.C PL	32,607,274	76.3230	24,886,850	32,607,274	32,607,274					4.250	4.250	FA	523,528	1,385,809	01/30/2020	12/15/2051
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC			4	1.C PL	8,707,348	76.4350	6,655,489	8,707,348	8,707,348					4.350	4.350	FA	143,091	428,740	07/23/2020	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC			4	1.C PL	3,480,324	76.8360	2,674,138	3,480,324	3,480,324					4.400	4.400	FA	57,425	153,134	10/23/2020	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC			4	1.C PL	37,962,515	76.0350	28,864,695	37,962,515	37,962,515					4.300	4.300	FA	612,146	1,632,388	06/28/2021	12/15/2051
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	45,624,030	76.4350	34,872,870	45,624,030	45,624,030					4.350	4.350	FA	744,242	1,300,838	01/10/2022	12/15/2051
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	12,526,323	74.8330	9,373,820	12,526,323	12,526,323					4.150	4.150	FA	196,385	519,792	06/28/2022	12/15/2051
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	53,951,223	75.6340	40,805,544	53,951,223	53,951,223					4.250	4.249	FA	866,217	2,292,873	11/03/2022	12/31/2051
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	9,838,316	94.2920	9,276,723	9,838,316	9,838,316					6.579	6.579	FA	244,514	647,243	11/21/2022	12/15/2051
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	877,634	92.0340	807,722	877,634	877,634					7.055	7.055	FA	23,391	61,916	10/24/2019	12/15/2051
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	13,749,594	95.2510	13,096,595	13,749,594	13,749,594					6.699	6.679	FA	347,940	921,016	09/03/2019	12/15/2051
69418*-AM-3	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	39,243,047	101.7230	39,919,356	39,243,047	39,243,047					7.557	7.554	FA	1,120,337	2,448,180	07/27/2023	12/15/2051
69418*-AP-6	PACE LOAN GROUP 2019-1 LLC			4	1.C PL	5,924,500	101.0660	5,987,668	5,924,500	5,924,500					7.727	7.700	JD	19,074	38,465	02/02/2024	12/15/2051
69418*-AQ-4	PACE LOAN GROUP 2019-1 LLC				1.C Z	28,000,000	94.1810	26,370,729	28,000,000	28,000,000					6.613	6.603	JD	77,153		07/31/2024	12/15/2051
69418*-AR-2	PACE LOAN GROUP 2019-1 LLC				1.C Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					7.183	7.183	JD	3,990		12/19/2024	12/15/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC			4	1.B PL	17,349,656	74.5870	12,940,648	17,349,656	17,349,656					4.350	4.350	JD	31,446	756,806	10/26/2020	06/30/2053
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC			4	1.C PL	16,028,803	74.9960	12,020,979	16,028,803	16,028,803					4.400	4.400	JD	29,386	707,226	02/11/2021	06/30/2053
69421*-AC-0	PACE EQUITY 2020-1			4	1.C PL	22,525,105	75.4050	16,985,027	22,525,105	22,525,105					4.450	4.450	JD	41,765	1,004,982	06/25/2021	06/30/2053
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4			4	1.C PL	19,199,014	75.8140	14,555,471	19,199,014	19,199,014					4.500	4.500	JD	35,998	870,755	10/01/2021	06/30/2053
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC			4	1.C PL	36,938,086	72.5440	26,796,195	36,938,086	36,938,086					4.100	4.100	JD	67,309	1,513,366	03/07/2022	06/30/2053
69421*-AF-3	PACE EQUITY 2020-1			4	1.C PL	83,423,819	73.3610	61,200,600	83,423,819	83,423,819					4.200	4.200	JD	145,992	2,706,227	11/15/2022	06/30/2053
69421*-AG-1	PACE EQUITY 2020-1			4	1.C PL	711,625	94.3220	671,222	711,625	711,625					6.764	6.765	JD	2,006	48,268	04/27/2023	06/30/2053
69421*-AH-9	PACE EQUITY 2020-1			4	1.C PL	13,680,803	95.9070	13,120,812	13,680,803	13,680,803					6.958	6.945	JD	39,662	954,527	10/15/2020	06/30/2053
69421*-AJ-5	PACE EQUITY 2020-1			4	1.C PL	518,430	104.2970	540,707	518,430	518,430					7.984	7.986	JD	1,725	41,507	08/23/2023	06/30/2053
69421*-AL-0	PACE EQUITY 2020-1				1.C PL	4,505,273	101.1350	4,556,399	4,505,273	4,505,273					7.597	7.587	JD	14,262	343,466	08/23/2023	06/30/2053
69421*-AP-1	PACE EQUITY 2020-1			4	1.C PL	3,928,216	93.8730	3,687,540	3,928,216	3,928,216					6.613	6.614	JD	10,824	57,728	08/16/2024	06/30/2053
69421*-AQ-9	PACE EQUITY 2020-1				1.C Z	8,365,320	100.0000	8,365,320	8,365,320	8,365,320					7.284	7.284	JD	1,692		08/16/2024	06/30/2053
694368-10-7	Pacewell 23 LLC			4	5.B Z	6,807,898	99.8110	6,795,023	6,807,898	6,807,898					11.590	11.588	MN	109,588		01/17/2023	05/10/2055
694368-AA-5	PW 23 HLDGS LLC CLASS A NOTE			4	2.B PL	23,030,270	99.6050	22,939,374	23,030,270	23,030,270					10.000	10.002	MN	319,865	3,845,071	12/29/2022	05/10/2055
694368-AB-3	PW 23 HLDGS LLC CLASS B NOTE				5.B Z	3,403,949	101.9610	3,470,690	3,403,949	3,403,949					11.000	10.996	MN	52,005		01/24/2024	05/10/2055
70337U-10-0	PATRNL 5.775 05/23/20			4	3.C FE	3,930,426	91.6700	3,779,574	4,123,022	4,123,022		18,220			5.775	6.644	MON		238,104	05/06/2011	12/23/2063
70337Y-10-2	PATRNL 5.8594 01/10/20			4	1.F FE	16,151,035	96.2070	15,438,337	16,047,000	16,135,230		(966)			5.859	5.892	MON	54,848	940,258	10/13/2010	07/10/2058
70338A-10-3	PATRNL 5.646 08/17/20			4	1.F FE	11,480,325	96.3020	11,481,044	11,921,916	11,921,916		47,994			5.646	6.199	MON		678,624	03/01/2021	09/17/2025
70472*-AA-0	PEAR 2024-2 LLC				1.F PL	29,500,000	98.6600	29,104,778	29,500,000	29,500,000					6.650	6.741	MON	87,189	326,958	10/09/2024	10/15/2038
70472*-AB-8	PEAR 2024-2 LLC				2.B PL	4,500,000	98.6900	4,441,044	4,500,000	4,500,000					7.900	8.031	MON	14,813	59,250	10/09/2024	10/15/2038
70556J-AE-9	PALS 1999-1A D1 SUB			4	6. *		0.0100	500	5,000,000						5.878	0.000	MON			12/31/2003	03/25/2029
70556M-AC-6	PALS 2000-1 B1 SUB			4	6. *		0.0100	1,957	19,569,223						8.080	0.000	MON			12/31/2003	03/25/2030
70556M-AD-4	PALS 2000-1 C1 SUB			4	6. *		0.0100	4,110	41,095,368						7.830	0.000	MON			03/31/2003	03/25/2030
70556M-AE-2	PALS 2000-1 D1 SUB			4	6. *		0.0100	1,957	19,569,223						8.420	0.000	MON			03/31/2004	03/25/2030
706874-AG-9	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS D 144A			4	1.C FE	2,078,766	100.0860	2,100,799	2,099,000	2,087,766		5,770			5.850	6.254	MON	5,457	122,792	06/13/2023	06/17/2030
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F PL	14,404,972	87.6170	12,862,197	14,680,036	14,456,949		8,689			5.279	5.460	MN		774,910	12/13/2018	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	482,517	95.5690	384,947	402,793	474,683		(2,066)			7.250	5.742	MJSD	81	33,056	12/15/2020	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			4	1.C PL	20,552,258	87.6550	17,372,959	19,819,650	20,390,989		(31,425)			4.935	4.556	MJSD	2,717	753,529	09/12/2019	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			4	1.C PL	68,017,389	74.5620	48,857,438	65,525,570	67,801,629		(47,629)			3.948	3.761	MJSD	7,186	3,784,405	07/08/2020	09/02/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	520,085	93.2070	394,248	422,980	514,632		(1,423)			7.250	5.713	MJSD	85	31,432	12/15/2020	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	951,320	81.6850	738,365	903,921	948,359		(720)			5.500	5.197	MJSD	138	64,679	12/15/2020	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	724,240	76.5960	545,763	712,520	723,432		(163)			5.250	5.181	MJSD	104	40,152	12/15/2020	11/15/2051
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	35,573,763	75.6070	25,956,424	34,330,782	35,457,100		(28,579)			4.248	4.051	MJSD	4,051	1,954,575	12/15/2020	11/15/2047
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	59,148,374	70.3670	40,621,740	57,728,304	59,061,316		(25,303)			4.078	3.962	MJSD	6,539	2,363,616	05/21/2021	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	1,088,666	72.5540	789,872	1,088,666	1,088,666					5.115	5.147	MJSD	309	30,252	05/21/2021	09/02/2052
71680@-AS-5	PETROS PACE FINANCE 2020-1 SUB SERIES B			4	1.F PL	30,557,836	73.2960	22,023,249	30,047,036	30,477,414		(22,900)			4.226	4.089	MS	423,223	1,269,668	05/21/2021	03/01/2048
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	14,989,637	73.2070	10,589,679	14,465,481	14,989,637		28,434			4.189	3.989	MJSD	1,683	616,947	07/29/2021	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	296,168	74.0890	218,721	295,214	296,088		(12)			5.108	5.121	MJSD	42	15,349	07/23/2021	03/31/2048
71680@-AX-4	PETORS PACE FINANCIAL 2020 SUB			4	1.F PL	7,182,000	79.6620	5,576,365	7,000,000	7,159,224		(6,851)			4.350	4.155	JD	25,375	316,514	07/30/2021	12/01/2051
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB			4	1.C PL	25,070,013	73.7300	17,801,367	24,143,848	24,861,191		(160,918)			4.214	4.417	MJSD	2,826	1,036,741	10/29/2021	06/30/2048
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB			4	2.B PL	494,210	74.3470	366,332	492,732	491,513		(3,367)			5.106	5.745	MJSD	70	25,638	10/29/2021	06/30/2048
71680@-BN-5	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	51,489,159	69.6560	35,865,107	51,489,159	51,489,159					4.165	4.190	MJSD	5,957	2,104,908	10/25/2021	09/30/2053
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	969,937	71.8880	697,273	969,937	969,937					5.153	5.190	MJSD	139	39,681	10/25/2021	09/30/2053
71680@-CA-2	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	7,555,623	76.8670	5,807,779	7,555,623	7,555,623					4.899	4.931	MJSD	1,028	460,239	09/09/2022	09/30/2052
71680@-CB-0	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL		0.0000								5.098	0.000	MJSD			12/30/2023	09/30/2052
71680@-CB-0	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	150,999	71.4670	107,914	150,999	150,999					5.098	5.130	MJSD	21	7,810	09/09/2022	09/30/2052
71680@-CN-4	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	22,438,037	81.3750	17,861,741	21,949,815	22,426,923		(5,682)			5.760	5.651	MJSD	3,512	1,608,487	02/11/2021	09/30/2054
71680@-CP-9	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	450,101	74.6890	334,573	447,955	450,050		(29)			5.760	5.768	MJSD	72	29,152	02/11/2021	09/30/2054
71680@-CS-3	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	36,699,419	81.5620	29,132,740	35,718,648	36,674,627		(13,313)			5.531	5.386	MJSD	5,488	2,502,423	02/11/2021	09/30/2054
71680@-CT-1	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	730,604	77.4530	564,598	728,952	730,578		(11)			5.098	5.118	MJSD	103	47,073	02/11/2021	09/30/2054
71680@-CW-4	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	57,793,603	83.7590	47,378,399	56,565,148	57,767,713		(14,778)			5.600	5.494	MJSD	8,799	4,012,276	02/11/2021	09/30/2054
71680@-CX-2	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	1,158,152	78.6280	907,677	1,154,391	1,158,077		(41)			5.105	5.118	MJSD	164	74,646	02/11/2021	12/31/2052
71680@-DA-1	PETROS PACE FINANCE 2020-2 SUB			4	1.C PL	62,715,301	81.0710	49,092,528	60,554,694	62,669,280		(28,950)			5.543	5.344	MJSD	9,324	4,251,827	02/11/2021	09/30/2054
71680@-DB-9	PETROS PACE FINANCE 2020-2 SUB			4	2.B PL	1,237,216	76.3190	943,154	1,235,810	1,237,196		1			5.087	5.114	MJSD	175	79,631	02/11/2021	09/30/2054
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F PL	14,411,329	86.9630	12,120,360	13,937,456	14,300,904		(19,198)			5.156	4.792	JD	21,958	359,284	12/20/2018	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			4	1.F Z	20,071,052	79.5600	15,763,512	19,813,476	20,015,551		(22,380)			4.343	4.186	OCT	215,125	862,939	07/03/2019	10/01/2045
72353P-AA-4	PION 2019-1 A SEQ			4	2.B FE	4,664,910	95.8240	4,470,130	4,664,937	4,664,928		2			3.967	4.000	MON	8,225	185,058	05/23/2019	06/15/2044
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A			4	2.B FE	35,475,916	91.9780	39,476,901	42,920,050	35,475,916					3.858	9.831	MJSD	119,590	1,655,856	09/15/2022	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A			4	2.B FE	15,772,674	90.5920	14,307,609	15,793,400	15,778,438		1,953			4.008	4.055	MJSD	45,717	632,999	02/14/2022	12/05/2051
73940#-AA-4	POWERSCOURT INVESTMENTS XXV LP SR-UNSEC				1.F PL	20,123,030	94.2940	18,974,828	20,123,030	20,123,030					4.125	4.159	MON	36,892	830,075	02/28/2022	11/15/2031
73940#-AD-8	POWERSCOURT INVESTMENTS XXV LP			4	1.F PL	6,013,048	94.6430	5,690,924	6,013,048	6,013,048					4.250	4.286	MON	10,648	234,258	05/16/2022	11/15/2031
73940#-AF-3	POWERSCOURT INVESTMENTS XXV LP			4	1.F PL	12,918,277	94.9920	12,271,299	12,918,277	12,918,277					4.375	4.381	MON	23,549	557,850	11/23/2021	11/17/2031
73940#-AG-1	POWERSCOURT INVESTMENTS			4	1.F PL	7,054,788	95.3410	6,726,078	7,054,788	7,054,788					4.500	4.542	MON	13,228	317,465	11/30/2022	11/17/2031
74101#-AD-1	PRESIDIO FINANCE LLC			4	1.G PL	2,816,830	102.5240	2,887,940	2,816,830	2,816,830					7.806	7.932	MON	3,665	219,881	07/11/2023	12/25/2038
74101#-AE-9	PRESIDIO FINANCE LLC			4	2.B PL	31,365,850	102.3620	32,106,577	31,365,850	31,365,850					8.418	8.565	MON	44,006	2,915,173	07/11/2023	12/25/2038
745935-AB-2	PURCHASING POWER FUNDING SERIES 2024-A CLASS B 144A			4	1.C FE	4,999,142	101.0530	5,052,629	5,000,000	4,999,346		204			6.430	6.525	MON	14,289	255,414	02/20/2024	08/15/2028
745935-AC-0	PURCHASING POWER FUNDING SERIES 2024-A CLASS C 144A			4	1.F FE	4,799,496	101.1360	4,854,541	4,800,000	4,799,420		(77)			6.800	6.897	MON	14,507	259,307	02/20/2024	08/15/2028
745935-AD-8	PURCHASING POWER FUNDING SERIES 2024-A CLASS D 144A			4	2.B FE	1,499,656	101.4260	1,521,391	1,500,000	1,499,728		72			7.260	7.381	MON	4,840	86,515	02/20/2024	08/15/2028
746245-A*-0	PUREWEST FUNDING LLC				1.G FE	78,802,280	96.5710	76,100,501	78,802,280	78,802,280					4.827	4.876	MON	116,227	3,803,784	11/19/2021	12/19/2036
746246-AB-3	PureWest Funding II LLC			4	2.A FE	49,015,750	97.7700	47,922,648	49,015,750	49,015,750					6.300	6.383	MON	223,022	3,019,440	08/01/2022	12/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74624X-A*-9	Purewest Funding III LLC			4	2.B PL	58,687,325	103.6540	60,831,862	58,687,325	58,687,325					8.781	8.943	MON	71,574	5,153,324	05/25/2023	06/25/2038
74983K-A*-2	RT Fin 2023 LLC			4	1.F Z	11,421,317	102.7470	11,735,037	11,421,317	11,421,317					7.851	7.980	MON	37,362	896,687	09/29/2023	10/11/2043
74983K-A@-0	RT Fin 2023 LLC			4	3.C Z	12,206,813	101.6250	12,405,221	12,206,813	12,206,813					11.710	11.999	MON	59,559	1,552,766	09/29/2023	10/11/2043
75101#-AC-0	RAISA FUNDING LLC - SAVITAR			4	1.F FE	3,895,369	98.1460	3,823,162	3,895,369	3,895,369					5.050	5.102	MON	8,197	186,224	06/02/2022	08/15/2037
75101#-AE-6	RAISA FUNDING LLC - SAVITAR			4	3.C PL	973,258	98.1750	955,493	973,258	973,258					9.327	9.508	MON	3,782	91,027	06/02/2022	08/15/2037
75101#-AF-3	RAISA FUNDING LLC - SAVITAR			4	1.F PL	2,841,756	101.9260	2,896,477	2,841,756	2,841,756					7.596	7.715	MON	8,994	208,357	06/27/2023	06/15/2038
75101#-AG-1	RAISA FUNDING LLC - SAVITAR			4	3.C PL	11,320,818	101.8190	11,526,759	11,320,818	11,320,818					11.710	11.995	MON	55,236	1,439,822	06/27/2023	06/15/2038
75907D-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2022-1 CLASS D 144A			4	3.B FE	3,419,228	97.5200	3,335,193	3,420,000	3,419,437		82			6.720	6.818	MON	10,214	229,824	02/16/2022	03/15/2032
75907V-AC-1	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS C 144A				2.B FE	1,249,744	97.1640	1,214,554	1,250,000	1,249,901		45			3.040	3.063	MON	1,689	38,000	02/08/2021	03/17/2031
75907V-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS D 144A				3.B FE	799,817	97.3030	778,421	800,000	799,915		24			5.070	5.127	MON	1,803	40,560	02/08/2021	03/17/2031
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A				1.A FE	1,860,676	79.1460	1,472,880	1,860,955	1,860,713		9			2.060	2.070	MON	1,171	39,054	03/25/2021	11/20/2056
75975D-AA-2	RENEW FINANCIAL SERIES 2024 2A CLASS A 144A				1.A FE	6,251,519	93.6390	5,854,182	6,251,858	6,251,597		78			5.326	5.385	MON	10,174	55,683	09/17/2024	11/20/2060
76134K-AH-7	RETAINED VANTAGE DATA CENTERS SERIES 2024 1A CLASS A2 144A				1.G FE	9,000,000	96.9390	8,724,546	9,000,000	9,000,000					4.992	5.039	MON	19,968	111,072	09/10/2024	09/15/2049
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC				3.B FE	5,529,480	102.3150	5,657,492	5,529,480	5,529,480					8.200	8.284	JAJO	107,057	453,417	04/12/2018	04/06/2028
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS			4	2.B PL	44,655,308	94.6690	42,274,782	44,655,308	44,655,308					4.802	4.850	MON	125,087	2,144,346	04/01/2022	04/10/2037
77862U-AC-2	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A1R 144A			4	1.F FE	23,250,347	100.0000	23,250,000	23,250,000	23,250,205		(86)			8.481	8.631	MON	87,637	1,971,833	03/15/2023	03/15/2030
77862U-AD-0	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2R 144A			4	1.F FE	5,751,967	100.0000	5,750,000	5,750,000	5,751,186		(479)			8.561	8.703	MON	23,246	546,370	03/15/2023	03/15/2030
78396Y-AA-1	SESAC 2019-1 A2 SEQ			4	2.C FE	17,653,830	99.0200	17,488,241	17,661,400	17,657,132		2,462			5.216	5.279	JAJO	168,890	921,219	10/25/2023	07/25/2049
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A			4	2.C FE	2,497,958	99.3070	2,548,145	2,565,938	2,537,778		15,990			5.500	6.910	JAJO	25,873	141,127	07/01/2022	07/25/2052
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024-1 CLASS A2 144A			4	2.C FE	5,955,000	100.2090	5,967,475	5,955,000	5,955,000					6.421	6.468	JAJO	70,101	272,970	01/29/2024	01/25/2054
784033-AS-1	SCF EQUIPMENT TRUST LLC SERIES 2022-1A CLASS A3 144A			4	1.A FE	6,760,616	99.4050	6,721,405	6,761,655	6,761,461		341			2.920	2.936	MON	6,033	197,440	02/15/2022	07/20/2029
78403D-AN-0	SBA TOWER TRUST SERIES 144A			1	1.F FE	18,500,000	99.8970	18,481,019	18,500,000	18,500,000					2.836	2.853	MON	21,861	526,117	09/10/2019	01/15/2025
78448P-AE-0	SMB 2015-A B SUB			4	1.A FE	6,243,071	99.0930	6,512,494	6,572,108	6,479,613		32,334			3.500	4.704	MON	10,223	230,024	04/15/2015	10/16/2045
78448Q-AE-8	SMB 2015-B B SUB			4	1.A FE	4,444,274	99.0160	4,851,645	4,899,873	4,772,017		39,978			3.500	5.534	MON	7,622	171,496	07/23/2015	12/17/2040
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A				1.F FE	8,592,920	90.8420	7,806,244	8,593,200	8,592,961		(15)			2.434	2.446	MON	9,296	209,159	05/26/2021	06/15/2046
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A				2.B FE	2,212,061	90.5290	2,475,241	2,734,200	2,212,061					3.422	11.782	MON	4,158	93,564	05/26/2021	06/15/2046
78449P-AB-5	SMB 2018-A A2A SEQ			4	1.A FE	4,067,407	98.3530	4,001,150	4,068,150	4,067,910		79			3.500	3.530	MON	6,328	142,385	03/14/2018	02/15/2036
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A			4	1.D FE	3,816,597	90.9320	3,513,235	3,863,604	3,830,592		3,916			3.250	3.497	MON	5,581	125,567	03/08/2022	11/16/2054
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS C 144A			4	1.G FE	4,294,158	92.4770	3,972,780	4,295,971	4,294,655		158			3.940	3.979	MON	7,523	169,261	03/08/2022	11/16/2054
78450F-AF-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS D 144A			4	2.C FE	2,480,713	94.2950	2,345,372	2,487,259	2,482,728		625			4.750	4.845	MON	5,251	118,145	03/08/2022	11/16/2054
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC			4	1.C PL	20,387,051	74.7260	15,234,367	20,387,051	20,387,051					4.300	4.300	MS	255,688	883,054	11/10/2020	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC				1.C PL	56,628,928	75.1690	42,567,395	56,628,928	56,628,928					4.350	4.350	MS	718,480	2,478,834	12/29/2020	08/15/2053
78486*-AE-9	STONEHILL PACE 2020-1 LLC				1.C PL	66,788,427	74.7260	49,908,119	66,788,427	66,788,427					4.300	4.300	MS	845,616	3,074,859	05/12/2021	08/15/2053
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC			4	1.C PL	63,918,804	72.0660	46,063,686	63,918,804	63,918,804					4.000	4.000	MS	745,719	2,545,211	02/16/2022	12/03/2053
78486*-AG-4	STONEHILL PACE 2020-1 LLC			4	1.C PL	30,473,919	70.2030	21,393,741	30,473,919	30,473,919					3.750	3.750	JD	88,882	1,151,131	06/15/2022	12/03/2053
78486*-AH-2	STONEHILL PACE 2020-1 LLC			4	1.C PL	47,480,980	70.6460	33,543,430	47,480,980	47,480,980					4.000	4.000	MS	553,945	2,050,376	07/22/2022	09/15/2053
78486*-AJ-8	STONEHILL PACE 2020-1 LLC			4	1.C PL	132,520,754	74.7260	99,027,061	132,520,754	132,520,754					4.300	4.182	MS	1,662,031	5,378,703	02/14/2023	09/15/2053
78486*-AK-5	STONEHILL PACE 2020-1 LLC			4	1.C PL	995,554	95.3950	949,713	995,554	995,554					6.728	6.729	MS	19,537	66,958	10/25/2022	09/15/2053
78486*-AL-3	STONEHILL PACE 2020-1 LLC			4	1.C PL	18,073,810	97.1740	17,563,002	18,073,810	18,073,810					6.930	6.874	MS	365,322	1,261,692	02/16/2022	09/15/2053

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78486*-AM-1	STONEHILL PACE 2020-1 LLC			4	1.C PL	6,177,223	101.5320	6,271,863	6,177,223	6,177,223					7.273	7.254	MS	131,037	452,555	06/22/2023	09/15/2053
78486*-AP-4	STONEHILL PACE 2020-1 LLC			4	1.C PL	9,731,079	105.1820	10,235,305	9,731,079	9,731,079					7.683	7.656	MS	218,073	599,238	06/22/2023	09/15/2053
78486*-AQ-2	STONEHILL PACE 2020-1 LLC			4	1.C PL	48,782,870	99.2600	48,421,951	48,782,870	48,782,870					7.266	7.267	MS	1,043,734	2,607,637	11/20/2023	09/15/2053
78486*-AR-0	STONEHILL PACE 2020-1 LLC			4	1.C PL	34,285,509	100.4260	34,431,609	34,285,509	34,285,509					7.400	7.401	MS	739,946	1,918,660	11/20/2023	09/15/2053
78486*-AS-8	STONEHILL PACE 2020-1 LLC				1.C PL	11,421,173	96.1590	10,982,493	11,421,173	11,421,173					6.912	6.913	MS	230,264	477,773	02/06/2024	09/15/2053
78486*-AT-6	STONEHILL PACE 2020-1 LLC				1.C PL	18,878,130	98.5070	18,596,371	18,878,130	18,878,130					7.230	7.210	MS	398,093	527,850	02/06/2024	09/15/2053
78486*-AU-3	STONEHILL PACE 2020-1 LLC				1.C PL	9,077,926	99.0340	8,990,247	9,077,926	9,077,926					7.340	7.335	MS	194,343	201,760	02/06/2024	09/15/2053
78486*-AV-1	STONEHILL PACE 2020-1 LLC			4	1.C PL	4,562,459	100.2530	4,574,014	4,562,459	4,562,459					7.480	7.481	MS	99,538	99,538	05/29/2024	09/15/2053
78486*-AW-9	STONEHILL PACE 2020-1 LLC				1.C Z	2,132,313	98.0130	2,089,938	2,132,313	2,132,313					7.223	7.224	MS	44,920	25,668	05/29/2024	09/15/2053
78486*-AX-7	STONEHILL PACE 2020-1 LLC				1.C Z	8,232,900	95.4520	7,858,484	8,232,900	8,232,900					7.026	7.026	MS	120,502		05/29/2024	09/15/2053
78506*-AA-3	SCPTX Investments LLC			4	1.G PL	14,734,000	98.9830	14,584,175	14,734,000	14,734,000					6.648	6.741	MON	40,813	179,578	10/08/2024	10/15/2039
78506*-AB-1	SCPTX Investments LLC			4	2.B PL	3,994,050	97.7310	3,903,435	3,994,050	3,994,050					7.394	7.507	MON	13,125	59,849	10/08/2024	10/15/2039
78506*-AC-9	SCPTX Investments LLC			4	3.C PL	6,992,899	99.7870	6,978,033	6,992,899	6,992,899					11.712	12.001	MON	34,125	87,433	10/08/2024	10/15/2039
78520E-A*-7	SABEY DATA CENTER ISSUER LLC SR-UNSEC				1.F FE	174,562,500	95.0910	166,409,619	175,000,000	174,741,228		10,307			4.419	4.477	MON	236,294	7,733,250	04/29/2020	04/20/2045
78520E-A@-5	SABEY DATA CENTER ISSUER LLC			4	2.B FE	29,604,807	96.3010	28,890,372	30,000,000	29,632,716		11,746			6.000	6.220	MON	40,000	1,800,000	07/12/2022	06/20/2047
78621R-A*-6	Arker LIHTC			4	1.E PL	65,000,000	97.7970	63,568,288	65,000,000	65,000,000					6.990	6.991	MS	605,800		10/30/2024	09/01/2054
80285U-AE-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2022-3 CLASS B			4	1.A FE	1,733,617	99.8330	1,774,878	1,777,855	1,771,313		22,563			4.130	5.694	MON	3,263	73,425	06/16/2023	08/16/2027
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D				1.A FE	2,044,995	99.5780	2,036,658	2,045,297	2,045,199		(54)			1.130	1.130	MON	1,027	23,112	02/09/2021	11/16/2026
81371S-AB-5	SECURED RIGHTS TO CASH COLLATE			4	1.A Z	31,994,618	87.4050	27,969,750	32,000,000	31,991,619		80			4.940	4.940	MN	206,382	1,837,172	08/03/2020	05/15/2050
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A			4	2.C FE	8,307,477	91.1190	7,569,673	8,307,477	8,307,477					2.841	2.850	JAJO	39,992	236,015	11/20/2020	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A			4	2.C FE	16,029,354	84.7900	13,591,309	16,029,354	16,029,354					3.337	3.350	JAJO	90,636	534,900	11/20/2020	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A			4	2.C FE	8,759,863	97.1680	8,538,608	8,787,500	8,779,142		4,052			3.882	3.990	JAJO	62,541	341,131	03/17/2020	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A				2.C FE	12,786,250	90.1040	11,520,938	12,786,250	12,786,250					2.394	2.398	JAJO	56,119	306,103	03/03/2021	04/25/2051
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A			4	2.C FE	88,099	91.0500	88,546	97,250	91,346		1,312			3.127	6.324	JAJO	558	3,041	04/19/2022	01/25/2052
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A			4	2.C FE	7,840,750	100.3080	7,864,864	7,840,750	7,840,750					6.174	6.217	JAJO	88,749	364,411	01/17/2024	01/25/2054
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A			4	2.B FE	815,714	101.9530	831,851	815,917	815,733		20			7.300	7.417	MON	1,820	59,562	07/11/2023	04/20/2040
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A			4	1.A FE	1,978,721	99.2880	1,964,754	1,978,842	1,978,722		8			4.730	4.777	MON	2,860	93,599	07/08/2022	06/20/2040
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A			4	2.B FE	2,115,076	99.9780	2,114,851	2,115,313	2,115,095		20			6.360	6.446	MON	4,111	134,534	07/08/2022	06/20/2040
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A			4	2.B FE	934,928	99.1340	978,440	986,984	953,937		8,369			3.510	5.196	MON	1,059	34,643	10/12/2022	07/20/2037
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A				1.A FE	3,606,407	96.4730	3,479,664	3,606,870	3,606,569		52			1.350	1.357	MON	1,488	48,693	10/19/2021	09/20/2038
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A			4	2.B FE	2,334,460	102.8600	2,401,777	2,335,001	2,334,539		53			7.630	7.756	MON	5,444	178,161	10/12/2022	07/20/2039
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A			4	1.F FE	1,406,872	100.1760	1,409,652	1,407,171	1,406,908		32			5.830	5.905	MON	2,507	82,038	03/29/2023	01/20/2040
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A			4	2.B FE	2,862,968	101.3890	2,903,193	2,863,429	2,862,995		42			7.000	7.105	MON	6,125	200,440	03/29/2023	01/20/2040
83100A-AA-0	SLAM LLC SERIES 2024 1A CLASS A 144A				1.F FE	10,825,451	98.0370	10,613,249	10,825,735	10,825,513		62			5.335	5.393	MON	25,669	128,345	09/17/2024	09/15/2049

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83417@-AA-9	SOLAREIT ISSUER LLC			4	1.F PL	1,800,000	87.4180	1,573,524	1,800,000	1,800,000					4.000	4.020	JAJO	15,200	71,800	12/20/2021	12/15/2051
83417@-AB-7	SOLAREIT ISSUER LLC			4	1.F PL	6,500,000	87.8400	5,709,613	6,500,000	6,500,000					4.075	4.096	JAJO	55,918	264,139	12/17/2021	01/15/2052
83417@-AC-5	SOLAREIT ISSUER LLC			4	1.F PL	4,100,000	87.8400	3,601,448	4,100,000	4,100,000					4.075	4.096	JAJO	35,271	166,611	12/17/2021	01/15/2052
83417@-AD-3	SOLAREIT ISSUER LLC			4	1.F PL	10,600,000	88.2620	9,355,813	10,600,000	10,600,000					4.150	4.171	JAJO	92,868	438,678	12/17/2021	01/15/2052
83417@-AE-1	SOLAREIT ISSUER LLC			4	1.F PL	25,000,000	89.1070	22,276,694	25,000,000	25,000,000					4.300	4.323	JAJO	226,944	1,072,014	12/17/2021	01/15/2052
83417@-AF-8	SOLAREIT ISSUER LLC			4	1.F PL	11,000,000	89.9510	9,894,628	11,000,000	11,000,000					4.450	4.446	JAJO	103,339	488,140	08/31/2023	01/15/2052
83417@-AG-6	SOLAREIT ISSUER LLC			4	1.F PL	8,000,000	88.8250	7,106,025	8,000,000	8,000,000					4.250	4.272	JAJO	71,778	349,933	12/17/2021	01/15/2052
83417@-AH-4	SOLAREIT ISSUER LLC			4	1.F PL	18,000,000	90.3730	16,267,204	18,000,000	18,000,000					4.525	4.568	MON	36,200	671,962	12/17/2021	01/15/2052
83417B-AA-6	SOCTY 2013-1 A SEQ			4	1.F FE	2,281,183	99.1930	2,197,710	2,215,584	2,193,320					4.800	4.205	MON	3,250	106,348	09/16/2014	11/20/2038
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A			4	2.B FE	3,707,083	96.4760	3,576,429	3,707,083	3,707,083					3.845	3.872	MON	4,355	142,537	01/15/2020	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A			4	2.B FE	10,523,333	93.1120	9,798,484	10,523,333	10,523,333					4.336	4.373	MON	13,942	456,292	01/15/2020	01/20/2050
83589C-AD-0	SOTHEBYS ARTFI MASTER TR SERIES 24 1A CLASS C 144A			4	1.F FE	3,250,895	100.9760	3,281,729	3,250,000	3,250,918		23			6.830	6.861	MJSD	6,783	146,134	06/14/2024	12/22/2031
83589C-AE-8	SOTHEBYS ARTFI MASTER TR SERIES 24 1A CLASS D 144A			4	2.B FE	7,767,092	101.7710	7,887,284	7,750,000	7,763,134		(3,958)			7.910	7.835	MJSD	18,731	403,575	06/14/2024	12/22/2031
84467F-AB-2	SOUTHPORT LIHTC			4	1.F FE	42,500,000	103.2940	43,899,750	42,500,000	42,500,000					7.652	7.652	MN	478,781	1,701,784	04/24/2024	05/08/2054
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC			1	2.C PL	8,271,740	91.2880	7,551,106	8,271,740	8,271,740					3.850	3.868	MJSD	885	398,078	02/10/2015	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR			4	2.C PL	15,385,702	97.1820	14,929,738	15,362,658	15,372,635		(1,380)			5.300	5.319	MJSD	2,262	1,017,776	03/20/2014	03/29/2033
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A			4	1.A FE	7,096,956	91.8620	7,182,709	7,819,021	7,301,377		112,567			1.970	4.585	MON	2,567	154,035	04/25/2023	09/25/2037
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC				1.F PL	23,195,807	92.5120	21,458,899	23,195,807	23,195,807					4.950	4.987	JAJO	194,555	1,113,296	04/30/2019	04/30/2031
854128-AB-1	STANDARD SOUTHPORT PORTFOLIO I			4	1.E Z	11,719,178	102.4660	12,008,141	11,719,178	11,719,178					6.863	6.862	MN	102,770	831,081	09/30/2022	11/16/2050
85572R-AA-7	STARR 2018-1 A SEQ			4	1.F FE	4,443,275	97.3570	4,580,693	4,705,070	4,662,332		95,436			4.089	8.817	MON	8,551	192,391	09/26/2022	05/15/2043
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A				1.A FE	12,575,923	89.7410	11,462,223	12,772,500	12,665,834		29,478			2.120	2.615	MON	8,274	270,777	11/12/2021	06/20/2051
86210*-AA-3	STONEHILL PACE HOLDINGS LLC				1.C Z	22,325,000	103.8620	23,187,082	22,325,000	22,325,000					12.000	12.006	MS	781,375	2,277,150	09/22/2023	09/15/2034
86210*-AB-1	STONEHILL PACE HOLDINGS LLC				1.C Z	15,544,000	100.6020	15,637,594	15,544,000	15,544,000					11.000	11.006	MS	498,703	569,947	05/14/2024	03/15/2038
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A			4	1.A FE	6,601,788	95.6070	6,313,843	6,603,923	6,603,190		298			2.820	2.845	MON	5,690	186,231	11/06/2019	11/20/2049
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A			4	1.A FE	15,182,154	101.8150	15,454,361	15,178,875	15,182,287		231			6.190	6.251	MON	28,709	922,685	12/12/2024	05/20/2053
864300-AC-2	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A2II 144A			4	2.B FE	15,000,000	101.7350	15,260,313	15,000,000	15,000,000					6.268	6.315	JAJO	159,312	339,517	05/30/2024	07/30/2054
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A23 144A			4	2.B FE	12,500,000	102.6480	12,831,018	12,500,000	12,500,000					6.505	6.556	JAJO	137,780	293,628	05/30/2024	07/30/2054
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS A23 144A				2.B FE	8,000,000	97.6360	7,810,910	8,000,000	8,000,000					5.914	5.956	JAJO	80,168	61,768	09/06/2024	07/30/2054
86613X-AG-0	SUMMIT ISSUER LLC SERIES 2023-1A CLASS A2 144A			4	1.G FE	3,920,299	100.3480	4,013,935	4,000,000	3,945,052		15,248			5.600	6.154	MON	6,844	224,000	02/17/2023	02/20/2053
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A			4	1.D FE	5,953,091	87.2750	5,277,263	6,046,726	5,974,239		8,573			2.790	3.119	MON	5,155	168,704	02/16/2022	02/22/2049
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A				1.C FE	13,021,705	84.7830	11,044,573	13,026,945	13,023,043		439			2.030	2.046	MON	8,080	264,447	10/19/2021	10/20/2048
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A			4	1.D FE	12,808,975	96.4100	12,894,663	13,374,818	12,860,380		44,227			5.300	6.245	MON	21,660	708,865	08/18/2023	08/22/2050
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A			4	1.G FE	3,952,841	94.1880	3,989,219	4,235,359	3,970,578		14,845			5.600	6.762	MON	7,247	237,180	08/18/2023	08/22/2050
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A			4	1.F FE	6,290,983	92.9820	5,852,297	6,294,025	6,292,814		326			3.610	3.638	JAJO	38,500	227,214	10/17/2019	01/30/2055
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A			4	1.G FE	6,103,244	99.1130	6,086,912	6,141,366	6,104,725		1,503			6.600	6.738	JAJO	68,681	405,330	09/14/2023	01/30/2059
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A			4	1.F FE	4,961,358	98.6920	4,898,703	4,963,603	4,961,415		57			6.270	6.326	JAJO	52,734	166,847	04/09/2024	02/01/2055
871044-AA-1	SWITCH ABS ISSUER LLC				1.G FE	9,912,239	101.4340	10,143,362	10,000,000	9,912,239					6.280	6.430	MON	10,467	490,189	03/07/2024	03/25/2054
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A				1.E FE	10,301,844	88.3770	9,105,595	10,303,125	10,302,261		114			1.650	1.658	MON	5,194	170,001	01/25/2021	02/20/2046
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A				2.A FE	583,707	88.5420	516,949	583,844	583,752		12			2.540	2.558	MON	453	14,830	01/25/2021	02/20/2046

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87320*-AA-8	TWAIN FUNDING I LLC A-1-SR-UNSEC			4	1.E PL	24,386,789	93.3610	22,767,750	24,386,789	24,386,789					4.521	4.521	FA	425,698	1,188,110	07/16/2018	03/31/2046
87320*-AB-6	TWAIN FUNDING I LLC A-2-SR-UNSEC			4	1.E PL	36,158,316	95.3290	34,646,907	36,344,562	36,223,825		10,649			4.571	4.638	FA	641,450	1,661,309	03/29/2019	03/31/2046
87320*-AD-2	TWAIN FUNDING I LLC A-4-SR-UNSEC			4	1.E PL	76,727,410	81.1610	62,272,485	76,727,410	76,727,410					4.595	4.595	FA	1,361,283	3,526,071	12/19/2019	03/31/2046
87320*-AF-7	TWAIN FUNDING I LLC A-6-SR-UNSEC			4	1.E PL	15,218,535	79.7110	12,130,780	15,218,535	15,218,535					4.375	4.375	FA	257,077	665,810	07/31/2020	03/31/2046
87320*-AG-5	TWAIN FUNDING I LLC A-8-SR-UNSEC			4	1.E PL	85,308,685	79.7110	68,000,029	85,308,685	85,308,685					4.375	4.375	FA	1,441,065	3,715,718	03/17/2022	03/31/2046
87320*-AH-3	TWAIN FUNDING I LLC			4	1.E PL	7,724,514	94.9700	7,335,952	7,724,514	7,724,514					6.690	6.748	MJSD	1,435	516,770	02/06/2023	03/31/2046
87320*-AJ-9	TWAIN FUNDING I LLC			4	1.E PL	3,077,844	99.7150	3,069,069	3,077,844	3,077,844					7.310	7.339	FMAN	31,249	273,249	02/06/2023	03/31/2046
87328@-AA-8	TWAIN FUNDING II LLC			4	1.D PL	160,000,000	93.5710	149,713,080	160,000,000	160,000,000					4.000	3.995	JAJO	1,208,889	6,506,666	03/16/2022	10/27/2051
87328@-AC-4	TWAIN FUNDING II LLC			4	1.D PL	66,845,589	94.1840	62,957,553	66,845,589	66,845,589					4.300	4.260	JAJO	542,935	2,922,266	04/01/2022	10/27/2051
87328@-AD-2	TWAIN FUNDING II LLC			4	1.D PL	8,781,751	94.3880	8,288,906	8,781,751	8,781,751					4.400	4.423	JAJO	72,986	392,835	11/10/2022	10/27/2051
87328@-AE-0	TWAIN FUNDING II LLC			4	1.D PL	114,956,130	94.5920	108,739,467	114,956,130	114,956,130					4.500	4.525	JAJO	934,019	5,259,241	03/16/2022	10/27/2051
87328@-AF-7	TWAIN FUNDING II LLC			4	1.D PL	30,000,000	96.5100	28,953,130	30,000,000	30,000,000					5.390	5.426	JAJO	305,433	1,643,950	08/23/2022	10/27/2051
87342R-AE-4	BELL 2018-1A A2II SEQ			4	2.B FE	46,672,500	98.2130	45,838,518	46,672,500	46,672,500					4.940	4.970	FMAN	230,562	2,305,622	11/14/2018	11/25/2048
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A				2.B FE	17,557,275	88.6860	15,570,764	17,557,275	17,557,275					2.294	2.300	FMAN	40,276	402,764	08/11/2021	08/25/2051
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A				2.B FE	41,085,924	82.6970	35,181,122	42,542,250	41,451,054		140,472			2.542	3.329	FMAN	108,142	1,081,424	10/19/2022	08/25/2051
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A			4	1.F FE	3,529,078	92.5250	3,266,242	3,530,129	3,529,494		101			2.100	2.115	MON	2,265	74,133	09/08/2020	09/20/2045
88576V-AA-8	HENDR 2008-3A A1 SEQ			4	1.A FE	382,801	109.6470	320,098	291,936	348,239		(4,482)			8.000	4.555	MON	1,038	23,355	02/07/2013	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ			4	1.A FE	458,086	100.1920	396,213	395,452	415,175		(7,538)			5.560	1.727	MON	977	21,987	02/04/2013	07/15/2059
886313-AJ-4	TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1				4.C FE		0.0000								14.894	0.000	JAJO		447,669		10/20/2030
88651C-AB-6	TIERPOINT ISSUER LLC SERIES 2023-2A CLASS A2 144A			4	1.G FE	93,531,625	95.0100	94,534,455	99,500,000	96,699,372		3,147,438			6.500	6.816	MON	53,896	5,600,833	05/01/2024	06/25/2053
88651C-AD-2	TIERPOINT ISSUER LLC				2.C FE	23,318,935	95.2470	23,811,629	25,000,000	23,329,337		10,402			6.700	7.360	MON	13,958	1,074,792	05/01/2024	04/27/2054
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC				1.F PL	243,901,668	90.6610	221,123,692	243,901,668	243,901,668					4.920	4.971	MON	966,664	11,999,953	07/03/2018	07/01/2048
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A			4	1.F FE	10,966,257	96.4680	10,579,334	10,966,729	10,966,285		(54)			4.550	4.592	MON	16,633	498,986	04/20/2022	05/20/2052
89657B-AA-2	TRL 2019-1A A SEQ			4	1.F FE	9,923,940	98.2040	9,750,604	9,928,912	9,927,789		621			3.820	3.862	MON	14,750	379,284	04/02/2019	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A			4	1.F FE	19,158,926	90.8960	17,417,961	19,162,500	19,160,276		333			2.110	2.123	MON	12,354	404,328	08/25/2020	09/20/2045
898912-AA-8	TSC SPV FUNDING LLC SERIES 2024 1A CLASS A2 144A				2.B FE	10,000,000	97.6140	9,761,388	10,000,000	10,000,000					6.291	6.339	FMAN	71,648	129,315	08/15/2024	08/20/2054
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A				1.F FE	5,977,769	90.8730	5,749,315	6,326,784	6,099,701		62,525			2.250	4.566	MON	1,186	142,353	12/29/2022	02/28/2051
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS			1	1.D FE	9,840,042	98.2530	9,668,178	9,840,042	9,840,042					3.227	3.227	MN	41,456	317,538	05/06/2014	05/14/2026
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1				1.E FE	11,161,135	102.1260	11,162,164	10,929,773	11,041,872		(13,354)			5.875	5.339	JAJO	135,560	642,124	06/14/2023	10/15/2027
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A				1.F FE	560,003	98.0270	587,118	598,934	577,662		10,300			3.750	6.254	MS	7,362	22,460	04/11/2023	09/03/2026
90932V-AA-3	UNITED AIR 2020 1 B PTT				2.A FE	2,700,000	99.8380	2,695,619	2,700,000	2,700,000					4.875	4.902	JAJO	27,788	131,625	01/25/2021	07/15/2027
91823A-AW-1	VB S1 ISSUER LLC SERIES 2022-1A CLASS C2II 144A			4	1.F FE	8,000,000	87.0880	6,967,066	8,000,000	8,000,000					3.706	3.733	MON	13,177	296,480	02/18/2022	02/15/2052
91823A-AY-7	VB S1 ISSUER LLC SERIES 2022-1A CLASS D 144A			4	2.C FE	2,000,000	96.0490	1,920,972	2,000,000	2,000,000					4.288	4.322	MON	3,812	85,760	02/18/2022	02/15/2052
91823A-BC-4	VB S1 ISSUER LLC SERIES 2024 1A CLASS C2 144A				1.F FE	10,907,478	100.1470	10,996,175	10,980,000	10,915,447		7,969			5.590	5.811	MON	27,279	311,431	12/19/2024	05/15/2054
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A				2.A FE	802,018	94.5540	748,980	792,117	795,054		(2,061)			6.420	5.930	FMAN	6,498	50,854	05/11/2021	11/15/2050
91862@-AB-0	VC 3 LS 2021, L.P.			4	2.B PL	79,138,906	84.5440	66,907,328	79,138,906	79,138,906					4.750	4.797	MON	167,071	3,745,972	10/14/2021	10/01/2031
92854V-AB-1	VSLR 2018-1A B SUB			4	3.C FE	2,565,461	93.0480	2,387,314	2,565,679	2,565,138		71			7.370	7.376	AO	32,040	189,091	06/04/2018	04/30/2048
92920A-A#-8	VStrong2023-1 LLC			4	1.E PL	5,200,000	99.6410	5,181,323	5,200,000	5,200,000					7.120	7.226	MON	16,455	370,240	05/04/2023	04/15/2031
92920A-A*-2	VStrong2023-1 LLC			4	1.A PL	20,455,039	100.7580	20,610,130	20,455,039	20,455,039					6.679	6.773	MON	56,925	1,270,461	05/04/2023	04/15/2031
92920A-A@-0	VStrong2023-1 LLC			4	1.B PL	12,301,005	99.7560	12,270,997	12,301,005	12,301,005					6.462	6.549	MON	35,328	930,526	05/04/2023	04/15/2031
92920A-B*-1	VStrong2023-1 LLC			4	2.B PL	7,300,000	99.9750	7,298,159	7,300,000	7,300,000					8.361	8.507	MON	27,127	610,353	05/04/2023	04/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95058X-AE-8	WEN 2018-1A A2II SEQ			4	2.B FE	28,820,547	95.8060	27,616,227	28,825,268	28,823,452		508			3.884	3.906	MJSD	49,759	1,119,573	12/12/2017	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A			4	2.B FE	744,139	97.6700	738,804	756,431	750,705		2,878			3.783	4.612	MJSD	1,272	28,636	04/13/2022	06/15/2049
95058X-AH-1	WEN 2019-1A A2II SEQ			4	2.B FE	30,258,026	94.3740	28,555,752	30,258,026	30,258,026					4.080	4.100	MJSD	54,868	1,234,527	06/13/2019	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2I 144A			4	2.B FE	464,334	89.0260	506,630	569,081	491,090		15,285			2.370	9.531	MJSD	599	13,487	12/22/2022	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A				2.B FE	44,125,011	85.0850	39,283,925	46,170,218	44,614,005		199,026			2.775	3.841	MJSD	56,943	1,282,166	09/15/2022	06/15/2051
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A			4	2.B FE	117,817	95.4810	130,332	136,500	123,057		2,685			4.236	9.335	MJSD	257	5,782	11/09/2022	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A			4	2.B FE	23,405,577	93.0360	21,991,607	23,637,833	23,448,827		21,852			4.535	4.787	MJSD	47,643	1,071,976	12/28/2022	03/15/2052
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A			4	1.A FE	5,000,723	98.0200	4,906,609	5,005,740	5,000,852		50			1.788	1.796	MON	7,459	89,503	01/14/2022	08/20/2036
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A			4	1.A FE	2,327,333	99.9800	2,327,253	2,327,711	2,327,701		166			4.310	4.356	MON	4,459	100,324	06/08/2022	09/15/2027
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS C 144A			4	1.C FE	16,997,958	99.9680	16,994,621	17,000,000	16,998,226		(47)			4.850	4.898	MON	36,644	824,500	06/08/2022	09/15/2027
96042X-AG-0	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2023-1A CLASS D 144A			4	2.B FE	4,499,984	102.5280	4,613,751	4,500,000	4,499,782		(79)			6.790	6.885	MON	13,580	305,550	01/10/2023	11/15/2028
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 2021-A CLASS A 144A			4	1.F FE	1,216,222	88.9720	1,270,258	1,427,700	1,248,932		32,710			3.104	9.670	MON	1,970	40,623	01/18/2024	05/15/2046
97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A			4	1.F FE	3,436,589	103.3980	3,594,780	3,476,634	3,443,833		6,107			8.000	8.566	MON	12,361	278,131	10/19/2023	10/15/2048
974153-AE-8	WINGSTOP FUNDING LLC SERIES 2024 1A CLASS A2 144A			4	2.B FE	23,500,000	100.2050	23,548,248	23,500,000	23,500,000					5.858	5.899	MJSD	107,071		11/19/2024	12/05/2054
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A				2.B FE	22,547,625	90.8340	20,769,948	22,865,895	22,676,706		47,735			3.238	3.714	JAJO	125,456	740,398	05/25/2022	07/30/2051
98979Q-AA-1	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS A2 144A			4	1.G FE	10,315,567	102.4820	10,565,899	10,310,000	10,315,875		308			6.640	6.716	MON	20,918	475,738	12/12/2024	04/20/2054
98979Q-AC-7	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS B 144A			4	2.C FE	8,249,579	102.9600	8,494,212	8,250,000	8,249,715		136			7.810	7.938	MON	19,688	459,976	03/20/2024	04/20/2054
98979Q-AE-3	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS C 144A			4	3.C FE	1,175,708	107.8060	1,267,802	1,176,000	1,175,766		59			11.170	11.437	MON	4,014	93,776	03/20/2024	04/20/2054
C4879#-AA-1	KGK DIAMONDS FINANCE LP				1.F PL	98,000,000	91.8920	90,053,892	98,000,000	98,000,000					4.774	4.774	MON	142,955	4,678,520	08/06/2021	05/20/2031
C4879#-AC-7	KGK DIAMONDS FINANCE LP			4	1.F PL	20,000,000	91.3070	18,261,372	20,000,000	20,000,000					4.575	4.617	MON	27,958	915,000	01/26/2022	03/22/2032
C4879#-AD-5	KGK DIAMONDS FINANCE LP			4	1.F PL	10,000,000	91.5270	9,152,729	10,000,000	10,000,000					4.650	4.694	MON	14,208	465,000	07/18/2022	03/22/2032
C7077#-AA-4	PG INVENTORY FINANCE LP			4	1.F PL	60,000,000	90.0970	54,058,388	60,000,000	60,000,000					4.459	4.459	MON	81,748	2,675,400	11/02/2021	10/20/2031
C7077#-AE-6	PG INVENTORY FINANCE LP			4	1.F PL	37,500,000	90.7470	34,029,996	37,500,000	37,500,000					4.753	4.798	MON	54,461	1,782,375	10/07/2021	10/20/2031
G1001#-AC-0	Artis LoanCo 1 PLC			4	2.C FE	35,000,000	101.8380	35,643,142	35,000,000	35,000,000					8.250	8.392	MON	176,458	2,953,124	11/07/2022	06/09/2026
G7741@-AA-8	SVF II FINCO (CAYMAN) LP			4	1.F PL	92,766,534	99.7170	92,503,927	92,766,534	92,766,534					6.000	6.006	JD	123,689	5,776,340	03/10/2022	08/20/2025
Z00002-EA-1	ENTOMO BRANDS ACQUISTION, INC DDTL				5.B Z	2,425,532	97.6200	2,377,113	2,435,068	2,425,767		236			13.000	13.283	JAJO	67,648	241,380	10/01/2024	05/15/2034
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC				1.G Z	26,454,147	75.2560	19,908,377	26,454,147	26,454,147					4.250	4.288	MON	46,846		09/07/2021	06/15/2051
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A		A		1.F FE	2,074,583	99.6690	2,082,350	2,089,273	2,075,430		847			5.250	5.482	AO	27,422	109,687	02/22/2024	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A		A		2.A FE	552,938	101.5160	561,322	552,938	552,938					9.000	8.994	AO	12,441	49,764	09/09/2020	04/01/2027
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A		A		2.C FE	6,706,000	98.7820	6,624,334	6,706,000	6,706,000					4.750	4.750	MN	40,702	309,375	05/12/2021	05/15/2025
35100L-A#-5	FOUR SEAS L.P.			4	1.F PL	4,971,486	101.0040	5,021,411	4,971,486	4,971,486					7.345	7.456	MON	1,014	152,846	05/01/2024	05/28/2032
35100L-A*-9	FOUR SEAS L.P. SR-UNSEC			4	1.F PL	56,700,000	91.3120	51,773,918	56,700,000	56,700,000					4.949	4.997	MON	23,384	2,806,083	03/02/2021	02/28/2031
35100L-A@-7	FOUR SEAS L.P.			4	1.F PL	22,500,000	99.0370	22,283,422	22,500,000	22,500,000					6.818	6.951	MON	4,261	886,339	03/01/2024	05/28/2032
428357-AA-5	HI FI MUSIC IP ISSUER II L P SERIES 2022-1A CLASS A2 144A		A	4	1.F FE	13,149,724	96.1580	12,644,774	13,150,000	13,078,325		(25,618)			3.939	3.778	FMAN	84,891	517,979	02/04/2022	02/01/2062
C8126#-AA-3	SG RECEIVABLES FINANCE LP A-SR-UNSEC				1.A PL	92,100,000	99.0680	91,241,927	92,100,000	92,100,000					4.030	4.061	MON	113,411	3,711,630	08/02/2021	04/20/2028
C8126#-AB-1	SG RECEIVABLES FINANCE LP B-SUB-UNSEC				1.F PL	5,400,000	99.0610	5,349,316	5,400,000	5,400,000					4.767	4.811	MON	7,866	257,418	08/02/2021	04/20/2028
C8126#-AD-7	SG RECEIVABLES FINANCE LP			4	1.A PL	23,356,000	89.8850	20,993,636	23,356,000	23,356,000					4.250	4.286	MON	27,573	992,630	01/26/2022	02/20/2031
C8126#-AJ-4	SG RECEIVABLES FINANCE LP			4	1.F PL	2,359,000	90.0440	2,124,134	2,359,000	2,359,000					5.000	5.050	MON	3,276	117,950	01/26/2022	02/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C8126#-AK-1	SG RECEIVABLES FINANCE LP			4	1.F PL	1,835,400	90.4210	1,659,592	1,835,400	1,835,400					5.250	5.305	MON	2,944	96,359	01/26/2022	02/20/2031
C8126#-AP-0	SG RECEIVABLES FINANCE LP			4	2.C PL	4,285,000	90.3590	3,871,887	4,285,000	4,285,000					5.750	5.817	MON	6,844	246,387	01/26/2022	02/20/2031
C8126#-AQ-8	SG RECEIVABLES FINANCE LP			4	2.C PL	1,774,500	91.2150	1,618,604	1,774,500	1,774,500					6.000	6.073	MON	2,958	106,470	01/26/2022	02/20/2031
00092D-AA-8	AGL CLO LTD SERIES 2023-27A CLASS A 144A		D	4	1.A FE	15,000,000	100.7990	15,119,775	15,000,000	15,000,000					6.347	6.396	JAJO	190,422	1,167,136	08/18/2023	10/21/2036
00092D-AC-4	AGL CLO LTD SERIES 2023-27A CLASS B 144A		D	4	1.B FE	18,160,000	100.7870	18,302,992	18,160,000	18,160,000					7.117	7.179	JAJO	258,504	1,566,828	08/18/2023	10/21/2036
00120N-AA-2	AGL CLO LTD SERIES 2023-25A CLASS A1 144A		D	4	1.A FE	3,500,000	100.7000	3,524,493	3,500,000	3,500,000					6.467	6.518	JAJO	45,272	345,413	05/09/2023	07/21/2036
00120N-AC-8	AGL CLO LTD SERIES 2023-25A CLASS B 144A		D	4	1.C FE	5,250,000	100.9110	5,297,828	5,250,000	5,250,000					7.217	7.281	JAJO	75,783	572,369	05/09/2023	07/21/2036
001210-AA-1	AGL CLO 19 LTD SERIES 2022-19A CLASS A1 144A		D	4	1.A FE	1,766,258	100.2310	1,789,122	1,785,000	1,770,727		3,150			6.217	6.503	JAJO	22,196	125,149	06/06/2023	07/21/2035
001210-AE-3	AGL CLO 19 LTD SERIES 2022-19A CLASS B2 144A		D	4	1.C FE	7,000,000	99.9660	6,997,648	7,000,000	7,000,000					5.450	5.485	JAJO	74,181	381,500	06/01/2022	07/21/2035
00121M-AE-5	AGL CLO LTD SERIES 2024-37A CLASS B 144A		D		1.C Z	7,000,000	100.1250	7,008,750	7,000,000	7,000,000					6.182	5.885	JAJO			12/18/2024	04/22/2038
00140L-AJ-3	AIMCO SERIES 2020-12A CLASS CR 144A		D	4	1.F FE	4,000,000	100.1380	4,005,520	4,000,000	4,000,000					6.697	6.752	JAJO	56,556	300,145	02/02/2022	01/17/2032
008511-AN-7	AGL CLO 7 LTD SERIES 2020-7A CLASS BR 144A		D	4	1.C FE	982,500	100.0980	1,000,984	1,000,000	985,887		2,331			6.609	6.962	JAJO	14,320	73,977	07/26/2023	07/15/2034
00851T-AE-6	AGL CLO 1 LTD SERIES 2021-11A CLASS B1 144A		D		1.C FE	25,000,000	100.0980	25,024,600	25,000,000	25,000,000					6.609	6.662	JAJO	358,004	1,849,380	04/20/2021	04/15/2034
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A		D		1.A FE	7,500,000	100.1680	7,512,615	7,500,000	7,500,000					5.929	5.969	JAJO	90,315	508,265	03/16/2021	04/20/2034
00900C-AN-4	AIMCO SERIES 2017-AA CLASS BR 144A		D		1.C FE	16,500,000	100.1910	16,531,466	16,500,000	16,500,000					5.929	5.970	JAJO	198,692	1,193,828	03/16/2021	04/20/2034
00900P-AQ-8	AIMCO SERIES 2018-BA CLASS ARR 144A		D	4	1.A FE	24,000,000	100.6480	24,155,424	24,000,000	24,000,000					6.147	6.193	JAJO	315,561	1,218,371	02/14/2024	04/16/2037
00901A-AU-1	AIMCO SERIES 2019 10A CLASS BRR 144A		D	4	1.C FE	5,000,000	100.8820	5,044,105	5,000,000	5,000,000					6.382	6.431	JAJO	62,930	175,855	05/23/2024	07/22/2037
00901W-AC-3	AIMCO SERIES 2024-21A CLASS A2 144A		D		1.A FE	12,000,000	100.4970	12,059,628	12,000,000	12,000,000					6.332	6.381	JAJO	158,309	345,166	04/09/2024	04/18/2037
03665J-AS-7	ANTARES CLO SERIES 2017-1A CLASS BRR 144A		D		5.B Z	11,000,000	100.1430	11,015,675	11,000,000	11,000,000					6.517	6.570	JAJO			12/13/2024	01/20/2037
03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144		D		1.C FE	1,000,000	100.1040	1,001,039	1,000,000	1,000,000					6.371	6.415	JAJO	12,935	70,824	02/26/2021	10/20/2030
03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144		D		1.C FE	2,000,000	91.5440	1,830,886	2,000,000	2,000,000					2.350	2.355	JAJO	9,269	47,000	02/26/2021	10/20/2030
03768R-AJ-5	APIDOS CLO SERIES 2019-32A CLASS B2 144A		D	4	1.C FE	4,000,000	94.0180	3,760,716	4,000,000	4,000,000					3.557	3.571	JAJO	28,062	142,284	12/19/2019	01/20/2033
03769R-AQ-8	APIDOS CLO LTD SERIES 2022 40A CLASS BR 144A		D	4	1.C FE	8,000,000	100.9240	8,073,896	8,000,000	8,000,000					6.297	6.346	JAJO	109,153	102,001	07/26/2024	07/15/2037
03770G-AA-4	APIDOS CLO SERIES 2022-42A CLASS A1 144A		D	4	1.A FE	20,000,000	100.2460	20,049,200	20,000,000	20,000,000					6.817	6.874	JAJO	272,696	1,536,448	11/29/2022	01/20/2036
03770G-AE-6	APIDOS CLO SERIES 2022-42A CLASS B 144A		D	4	1.C FE	18,000,000	100.4990	18,089,856	18,000,000	18,000,000					7.617	7.687	JAJO	274,226	1,529,603	11/29/2022	01/20/2036
03770M-AC-7	APIDOS CLO LTD SERIES 2023-45A CLASS B 144A		D	4	1.C FE	10,000,000	100.5860	10,058,590	10,000,000	10,000,000					7.167	7.230	JAJO	129,408	805,162	04/13/2023	04/26/2036
03771J-AC-3	APIDOS CLO LTD SERIES 2024-51A CLASS A2 144A		D		1.C Z	20,500,000	100.0750	20,515,375	20,500,000	20,500,000					6.087	5.804	JAJO			12/18/2024	01/20/2038
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC		D		1.G FE	112,427,381	94.8870	109,455,330	115,353,347	114,204,471		224,305			3.500	3.939	JAJO	942,052	3,968,143	11/05/2019	01/07/2030
058521-AD-7	BLTN 2006-1A B1 SUB		D	4	6. *		0.0100	500	5,000,000						7.512	0.000	MON			12/31/2008	05/02/2036
06762H-AA-5	BABSON CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	3,531,465	100.5520	3,554,513	3,535,000	3,532,182		431			6.367	6.432	JAJO	45,708	255,349	10/04/2023	04/20/2036
07132M-AE-7	BATTALION CLO LTD SERIES 2017-11A CLASS ER 144A		D	4	3.C FE	811,520	93.8060	938,060	1,000,000	811,520					11.747	16.098	JAJO	22,515	126,496	01/20/2022	04/24/2034
08049A-AC-7	BELMONT PARK CLO SERIES 2024-1A CLASS A2 144A		D	4	1.A FE	8,000,000	100.3180	8,025,448	8,000,000	8,000,000					6.317	6.366	JAJO	109,500	314,335	02/21/2024	04/15/2037
08181B-BA-6	BENEFIT STREET PARTNERS CLO LT SERIES 2016-9A CLASS A2R2 144A		D	4	1.A FE	10,000,000	100.0570	10,005,670	10,000,000	10,000,000					6.187	6.226	JAJO	123,748		10/07/2024	10/20/2037
08186E-AC-2	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS B1 144A		D	4	1.C FE	10,000,000	100.4900	10,049,040	10,000,000	10,000,000					7.726	7.799	JAJO	145,933	856,824	11/21/2022	01/25/2036
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL		D		1.G FE	40,815,368	95.8540	39,123,095	40,815,368	40,815,368					4.080	4.101	JAJO	388,562	1,551,536	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC		D		1.G FE	42,891,079	93.9380	40,291,175	42,891,079	42,891,079					4.180	4.202	JAJO	418,331	(126,069)	03/19/2018	04/07/2028
09609Q-AC-2	BLUEBERRY PARK CLO SERIES 2024 1A CLASS B 144A		D	4	1.C FE	8,000,000	100.9560	8,076,496	8,000,000	8,000,000					6.267	6.314	JAJO	169,599		07/26/2024	10/20/2037
12547L-AQ-1	CIFC FUNDING LTD SERIES 2020-2A CLASS BR 144A		D		1.C FE	18,345,000	100.1270	18,368,317	18,345,000	18,345,000					6.479	6.528	JAJO	241,362	1,346,024	08/27/2021	10/20/2034
12547L-AS-7	CIFC FUNDING LTD SERIES 2020-2A CLASS CR 144A		D		1.F FE	870,000	100.2150	871,874	870,000	870,000					6.929	6.985	JAJO	12,241	67,835	08/27/2021	10/20/2034
12547L-AU-2	CIFC FUNDING LTD SERIES 2020-2A CLASS DR 144A		D		2.C FE	2,640,000	100.2730	2,647,199	2,640,000	2,640,000					7.929	8.003	JAJO	42,497	232,733	08/27/2021	10/20/2034
12555Q-AS-5	CIFC FUNDING LTD SERIES 2020-1A CLASS BR 144A		D		1.C FE	5,625,000	100.1880	5,635,564	5,625,000	5,625,000					6.559	6.612	JAJO	77,892	413,259	07/22/2021	07/15/2036
12555Q-AW-6	CIFC FUNDING LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	2,125,000	100.2440	2,130,185	2,125,000	2,125,000					8.009	8.087	JAJO	36,876	187,358	07/22/2021	07/15/2036
12559D-AE-1	CIFC FUNDING LTD SERIES 2020-1A CLASS ER 144A		D		3.C FE	500,000	100.7770	503,887	500,000	500,000					11.159	11.311	JAJO	12,089	60,055	07/22/2021	07/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12563Y-AC-3	CIFC FUNDING LTD SERIES 2021-2A CLASS B 144A		D		1.C FE	4,375,000	100.1880	4,383,225	4,375,000	4,375,000					6.359	6.408	JAJO	60,281	312,555	03/05/2021	04/15/2034
12565E-AL-5	CIFC FUNDING LTD SERIES 2021-5A CLASS BR 144A		D		1.C Z	7,100,000	100.1250	7,108,875	7,100,000	7,100,000					6.247	6.295	JAJO			12/19/2024	01/15/2038
12567Q-AA-0	CIFC FUNDING LTD SERIES 2022-2A CLASS E 144A		D	4	3.C FE	1,000,000	100.7270	1,007,272	1,000,000	1,000,000					11.617	11.782	JAJO	23,235	126,018	02/18/2022	04/19/2035
12569E-AS-6	CIFC FUNDING LTD SERIES 2022-7A CLASS A2R 144A		D	4	1.A FE	10,000,000	100.5240	10,052,430	10,000,000	10,000,000					6.202	6.249	JAJO	80,966		10/31/2024	01/22/2038
12575R-AA-8	CIFC FUNDING LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	20,000,000	100.5420	20,108,340	20,000,000	20,000,000					6.347	6.396	JAJO	275,050	1,385,907	09/14/2023	10/15/2036
12575R-AB-6	CIFC FUNDING LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	30,000,000	101.0650	30,319,560	30,000,000	30,000,000					6.947	7.006	JAJO	451,575	2,256,361	09/14/2023	10/15/2037
14016L-AA-4	CAPITAL FOUR US CLO SERIES 2022-2A CLASS A1 144A		D	4	1.A FE	35,000,000	100.3700	35,129,325	35,000,000	35,000,000					7.117	7.175	JAJO	498,218	2,772,386	11/22/2022	01/21/2035
14016L-AE-6	CAPITAL FOUR US CLO SERIES 2022-2A CLASS B 144A		D	4	1.C FE	5,000,000	100.5910	5,029,545	5,000,000	5,000,000					7.967	8.041	JAJO	79,674	439,025	11/22/2022	01/21/2035
14317B-AS-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2022-4A CLASS BR 144A		D	4	1.C FE	19,000,000	100.6530	19,124,032	19,000,000	19,000,000					6.376	6.425	JAJO	228,823	341,569	07/12/2024	07/25/2036
149791-AS-4	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS B1R 144A		D		1.C FE	4,150,000	100.1870	4,157,765	4,150,000	4,150,000					6.504	6.555	JAJO	56,980	305,562	06/28/2021	07/17/2034
149791-BB-0	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS DR 144A		D		2.C FE	5,250,000	100.2930	5,265,393	5,250,000	5,250,000					8.009	8.087	JAJO	88,771	463,969	06/28/2021	07/17/2034
171518-AA-1	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS E 144A		D		3.C FE	13,720,000	100.4870	14,068,152	14,000,000	13,790,483		20,883			13.057	13.648	JAJO	350,356	1,957,440	11/04/2021	10/24/2033
17181U-AC-2	CIFC FUNDING LTD SERIES 2024-2A CLASS A2 144A		D		1.A FE	18,000,000	100.4560	18,082,026	18,000,000	18,000,000					6.352	6.401	JAJO	225,483	614,572	03/26/2024	04/22/2037
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO		D	4	6. *	14	0.0000	21	14,021,112	14					7.000	0.000	FMAN	92,695		09/30/2013	05/27/2036
22608S-AD-0	CREST 2003 1A D2 MEZ CDO-CRE CDO		D	4	6. *		0.0000	1	976,013						7.332	0.000	FMAN	6,560	6,811	09/30/2014	05/28/2038
29001Y-AA-1	ELMWOOD CLO 22 LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	24,503,936	100.4010	24,614,383	24,516,000	24,508,483		1,344			6.447	6.506	JAJO	333,694	1,777,280	05/22/2023	04/17/2036
29002A-AQ-7	ELMWOOD CLO 20 LTD SERIES 2022-7A CLASS CR 144A		D	4	1.F FE	3,000,000	101.1120	3,033,360	3,000,000	3,000,000					7.047	7.108	JAJO	44,634	161,851	01/25/2024	01/17/2037
29002Y-AL-6	ELMWOOD CLO XII LTD SERIES 2021-5A CLASS BR 144A		D	4	1.C FE	4,250,000	100.3330	4,264,157	4,250,000	4,250,000					6.317	6.272	JAJO	68,535		09/24/2024	10/20/2037
29003E-AU-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS BR 144A		D	4	1.C FE	12,500,000	100.7920	12,598,938	12,500,000	12,500,000					6.617	6.671	JAJO	165,435	540,397	03/08/2024	04/20/2037
29003H-AE-8	ELMWOOD CLO 31 LTD SERIES 2024 7A CLASS B 144A		D	4	1.C FE	2,000,000	100.6040	2,012,082	2,000,000	2,000,000					6.297	6.344	JAJO	45,470		07/12/2024	07/17/2037
29004J-AL-7	ELMWOOD CLO 19 LTD SERIES 2022-6A CLASS AR 144A		D	4	1.A FE	8,582,800	100.7870	8,667,691	8,600,000	8,585,817		2,308			6.347	6.434	JAJO	115,241	636,632	10/04/2023	10/17/2036
29244C-AA-6	EMPOWER CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	25,000,000	100.4020	25,100,425	25,000,000	25,000,000					6.726	6.781	JAJO	317,611	1,887,894	03/14/2023	04/25/2036
29244C-AC-2	EMPOWER CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	5,000,000	100.6810	5,034,055	5,000,000	5,000,000					7.226	7.289	JAJO	68,244	402,995	03/14/2023	04/25/2036
29244P-AC-3	EMPOWER CLO LTD SERIES 2024 2A CLASS A2 144A		D	4	1.A FE	8,000,000	100.2040	8,016,328	8,000,000	8,000,000					6.347	6.393	JAJO	282,835		05/24/2024	07/15/2037
29244R-AA-3	EMPOWER CLO LTD SERIES 2024-1A CLASS A1 144A		D	4	1.A FE	9,000,000	100.9070	9,081,621	9,000,000	9,000,000					6.226	6.273	JAJO	105,840	377,760	02/07/2024	04/25/2037
29247B-AG-2	EMPOWER CLO LTD SERIES 2023-2A CLASS B 144A		D	4	1.C FE	4,000,000	100.8120	4,032,464	4,000,000	4,000,000					7.397	7.463	JAJO	64,110	377,312	07/18/2023	07/15/2036
362943-AA-0	GALAXY CLO LTD SERIES 2023-32A CLASS AN 144A		D	4	1.A FE	5,000,000	100.3810	5,019,035	5,000,000	5,000,000					6.362	6.411	JAJO	63,616	345,784	09/22/2023	10/20/2036
362943-AC-6	GALAXY CLO LTD SERIES 2023-32A CLASS B 144A		D	4	1.C FE	10,600,000	100.5990	10,663,515	10,600,000	10,600,000					6.917	6.976	JAJO	146,649	792,306	09/22/2023	10/20/2036
36320H-AA-7	GALAXY CLO LTD SERIES 2023-31A CLASS A 144A		D	4	1.A FE	4,500,000	100.2040	4,509,167	4,500,000	4,500,000					6.507	6.559	JAJO	63,446	328,253	02/16/2023	04/15/2036
36320U-AN-0	GALAXY CLO LTD SERIES 2018-27A CLASS B2R 144A		D	4	1.A FE	15,000,000	94.9280	14,239,125	15,000,000	15,000,000					2.402	2.409	FMAN	45,045	360,360	08/31/2020	05/16/2031
38136R-AU-1	GOLDENTREE LOAN MANAGEMENT SERIES 2022 14A CLASS B1R 144A		D	4	1.C FE	7,290,000	100.5640	7,331,079	7,290,000	7,290,000					6.267	6.315	JAJO	91,379	127,740	07/08/2024	07/20/2037
38138R-AC-9	GOLDENTREE LOAN MANAGEMENT SERIES 2021-11A CLASS F 144A		D	4	4.C FE	937,000	98.6790	986,785	1,000,000	951,196		4,705			12.379	13.697	JAJO	25,121	133,531	01/13/2022	10/20/2034
38179M-AA-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2023-66A CLASS A 144A		D	4	1.A FE	39,975,000	100.4350	40,174,000	40,000,000	39,986,541		2,334			6.576	6.637	JAJO	496,844	2,959,631	07/20/2023	04/25/2036
413279-AC-4	HARMONY PEACE PK CLO LTD LLC SERIES 2024 1A CLASS A 144A		D		1.A FE	25,000,000	100.2180	25,054,550	25,000,000	25,000,000					5.967	6.005	JAJO	408,904		08/16/2024	10/20/2037
43990E-AA-9	HORIZON AIRCRAFT FINANCE SERIES 2024 1 CLASS A 144A		D		1.F FE	9,874,796	96.8960	9,568,510	9,875,000	9,874,735		(61)			5.375	5.434	MON	23,590	129,747	09/06/2024	09/15/2049
44040H-AB-8	HORZN 2019-1 B SUB		D	4	3.C FE	1,945,543	72.7500	2,431,982	3,342,949	1,945,543					4.703	50.145	MON	6,988	157,219	06/21/2019	07/15/2039
45605P-AM-0	BIND 2016-1A 3 SEQ		D	4	2.B FE	4,928,345	98.5000	4,854,420	4,928,345	4,928,345					5.235	5.267	JAJO	54,466	257,632	05/05/2016	04/15/2026
46091X-AE-0	INVESCO CLO LTD SERIES 2023-4A CLASS B 144A		D	4	1.C FE	6,750,000	101.6540	6,861,638	6,750,000	6,750,000					7.232	7.296	JAJO	101,705	460,710	11/08/2023	01/18/2037
460988-AC-2	INVESCO CLO 2022 1 LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	6,705,000	100.1360	7,009,506	7,000,000	6,776,765		34,951			6.417	7.123	JAJO	89,844	509,212	01/06/2023	04/20/2035

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
470170-AD-3	NATIONAL COMMERCIAL BANK JAMAI		D		2.C FE	7,519,822	95.7660	7,201,403	7,519,822	7,519,822					5.625	5.665	JAJO	96,348	422,990	11/21/2016	01/08/2027
470170-AE-1	NCB JAMAICA		D	4	2.C FE	22,000,000	93.5030	20,570,752	22,000,000	22,000,000					6.120	6.167	JAJO	321,640	1,346,400	08/22/2022	10/07/2032
481950-AA-1	KKR FINANCIAL CLO LTD SERIES 44A CLASS A1 144A		D	4	1.A FE	17,500,000	100.4670	17,581,743	17,500,000	17,500,000					6.467	6.518	JAJO	226,359	1,033,057	11/22/2023	01/20/2036
48255V-AS-1	KKR FINANCIAL CLO LTD SERIES 2023 46A CLASS BR 144A		D		1.C FE	6,200,000	100.5020	6,231,105	6,200,000	6,200,000					6.432	6.482	JAJO	79,752	63,763	08/16/2024	10/20/2037
55283L-AA-3	MAPSL 2019-1A A SEQ		D	4	2.C	1,625,298	94.5030	1,535,983	1,625,324	1,625,316		4			4.458	4.500	MON	3,220	72,457	02/20/2019	03/15/2044
55817H-AN-9	MADISON PARK FUNDING LTD SERIES 2022-62A CLASS AR 144A		D	4	1.A FE	4,999,500	100.3810	5,019,055	5,000,000	4,999,496		71			6.497	6.551	JAJO	68,584	365,015	10/11/2023	07/17/2036
55819P-BA-6	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS C2R 144A		D	4	1.E FE	6,250,000	100.2900	6,268,131	6,250,000	6,250,000					7.547	7.617	JAJO	102,203	521,809	02/25/2022	04/15/2035
55819P-BC-2	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS D2R 144A		D	4	2.C FE	742,500	100.1370	751,025	750,000	743,992		620			10.107	10.405	JAJO	16,424	82,082	02/25/2022	04/15/2035
55820J-BG-4	MADISON PARK FUNDING LTD SERIES 2016-21A CLASS A2RR 144		D	4	1.C FE	5,500,000	100.1300	5,507,156	5,500,000	5,500,000					6.559	6.611	JAJO	78,165	404,086	10/26/2021	10/15/2032
55952A-AA-7	MAGNETITE CLO LTD SERIES 2023-37A CLASS A 144A		D	4	1.A FE	20,000,000	100.4570	20,091,380	20,000,000	20,000,000					6.276	6.324	JAJO	251,050	1,483,691	08/31/2023	10/20/2036
55952A-AC-3	MAGNETITE CLO LTD SERIES 2023-37A CLASS B 144A		D	4	1.C FE	26,200,000	100.9560	26,450,472	26,200,000	26,200,000					6.917	6.976	JAJO	362,472	2,124,342	08/31/2023	10/20/2036
55953Y-AN-6	MAGNETITE CLO LTD SERIES 2022 33A CLASS AR 144A		D		1.A FE	10,400,000	100.6440	10,466,976	10,400,000	10,400,000					5.967	6.011	JAJO	124,122	55,198	09/03/2024	10/20/2037
55953Y-AQ-9	MAGNETITE CLO LTD SERIES 2022-33A CLASS BR 144A		D		1.C FE	5,000,000	100.6100	5,030,480	5,000,000	5,000,000					6.332	6.381	JAJO	63,316	28,044	09/03/2024	10/20/2037
55954T-AS-5	MAGNETITE CLO LTD SERIES 2022-35A CLASS BR 144A		D	4	1.C FE	12,000,000	100.8970	12,107,664	12,000,000	12,000,000					7.026	7.086	JAJO	159,253	942,789	10/10/2023	10/25/2036
55955R-AC-3	MAGNETITE CLO LTD SERIES 2024 40A CLASS A2 144A		D	4	1.A FE	10,000,000	100.4010	10,040,050	10,000,000	10,000,000					6.297	6.340	JAJO	360,611		05/10/2024	07/15/2037
56564R-AA-8	MAPSL 2018-1A A SEQ		D	4	1.G FE	1,436,598	99.3520	1,427,334	1,436,649	1,436,643		9			4.212	4.250	MON	2,689	60,512	04/26/2018	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB		D	4	2.C FE	272,840	97.2500	411,453	423,086	272,840					5.193	47.982	MON	976	21,971	04/26/2018	05/15/2043
586915-AC-4	MENLO CLO I LTD SERIES 2024-1A CLASS A2 144A		D		1.A FE	6,000,000	100.3450	6,020,670	6,000,000	6,000,000					6.267	6.309	JAJO	12,535		11/22/2024	01/20/2038
586915-AL-4	MENLO CLO I LTD SERIES 2024-1A CLASS B 144A		D	4	1.C FE	5,000,000	100.1420	5,007,100	5,000,000	5,000,000					6.467	6.511	JAJO	10,779		11/22/2024	01/20/2038
597921-AA-3	MIDOCEAN CREDIT CLO SERIES 2024 16A CLASS A 144A		D	4	1.A FE	10,000,000	100.6690	10,066,880	10,000,000	10,000,000					6.017	6.058	JAJO	91,933		09/27/2024	10/20/2037
597921-AE-5	MIDOCEAN CREDIT CLO SERIES 2024 16A CLASS B 144A		D	4	1.C FE	10,000,000	100.2780	10,027,780	10,000,000	10,000,000					6.367	6.413	JAJO	97,280		09/27/2024	10/20/2037
62848F-AG-7	MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY		D	4	1.C FE	2,500,000	93.7550	2,343,883	2,500,000	2,500,000					2.750	2.759	JAJO	13,559	68,750	08/16/2018	10/20/2030
640969-AE-1	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS B 144A		D	4	1.B FE	10,000,000	100.4940	10,049,420	10,000,000	10,000,000					6.632	6.684	JAJO	130,790	365,108	03/14/2024	04/22/2038
64130D-BU-3	NEUBERGER BERMAN CLO LTD SERIES 2016-21A CLASS A2R3 144		D		1.A FE	10,000,000	100.0650	10,006,510	10,000,000	10,000,000					5.904	5.947	JAJO	39,124		11/18/2024	01/20/2039
64130D-BW-9	NEUBERGER BERMAN CLO LTD SERIES 2016-21A CLASS BR3 144A		D	4	1.C FE	20,000,000	100.1520	20,030,400	20,000,000	20,000,000					6.317	6.367	JAJO	80,722		11/18/2024	01/20/2039
64130H-AW-1	NEUBERGER BERMAN CLO LTD SERIES 2017 24A CLASS BR2 144A		D	4	1.C FE	7,975,000	100.5880	8,021,861	7,975,000	7,975,000					6.367	6.417	JAJO	101,560	92,678	08/08/2024	10/19/2038
64131T-AQ-7	NEUBERGER BERMAN CLO LTD SERIES 2017-16SA CLASS BR 144A		D		1.C FE	4,500,000	100.1420	4,506,377	4,500,000	4,500,000					6.309	6.357	JAJO	61,516	319,204	03/03/2021	04/15/2034
64132Y-AS-1	NEUBERGER BERMAN CLO LTD SERIES 2019-34A CLASS BR 144A		D	4	1.C FE	2,496,000	100.2630	2,606,830	2,600,000	2,523,553		13,217			6.367	7.041	JAJO	33,618	187,817	12/02/2022	01/20/2035
64134J-AG-8	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS D 144A		D		2.C FE	2,045,900	100.4260	2,058,737	2,050,000	2,047,344		323			7.659	7.756	JAJO	34,020	173,867	06/23/2021	04/16/2033
64135G-AE-8	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS B 144A		D	4	1.C FE	11,500,000	100.3060	11,535,133	11,500,000	11,500,000					6.426	6.476	JAJO	139,584	833,356	02/22/2022	04/25/2036
64135G-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS D 144A		D	4	2.C FE	1,000,000	100.6330	1,006,328	1,000,000	1,000,000					7.826	7.901	JAJO	14,782	86,699	02/22/2022	04/25/2036
64135T-AC-4	NEUBERGER BERMAN CLO LTD SERIES 2024 56A CLASS A2 144A		D	4	1.A FE	22,500,000	100.3290	22,574,115	22,500,000	22,500,000					6.285	6.329	JAJO	791,725		05/17/2024	07/24/2037
67100S-AE-6	OAK HILL CREDIT PARTNERS SERIES 2024-19A CLASS B1 144A		D	4	1.C FE	4,600,000	100.5540	4,625,498	4,600,000	4,600,000					6.317	6.363	JAJO	149,179		05/31/2024	07/20/2037

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67578V-AC-6	OCTAGON 63 LTD SERIES 2024-2A CLASS A2 144A		D		1.A FE	11,250,000	100.1580	11,267,798	11,250,000	11,250,000					6.327	6.376	JAJO	142,367	332,897	04/10/2024	07/20/2037
67591Y-AU-3	OCTAGON INVESTMENT PARTNERS SERIES 2018 1A CLASS A3R 144A		D		1.C FE	5,000,000	101.0300	5,051,475	5,000,000	5,000,000					6.417	6.466	JAJO	108,437		08/06/2024	10/20/2037
67706X-AS-2	OAK HILL CREDIT PARTNERS SERIES 2017 14A CLASS B1R 144A		D	4	1.C FE	5,500,000	100.5300	5,529,145	5,500,000	5,500,000					6.267	6.313	JAJO	153,666		06/21/2024	07/21/2037
67707G-AG-4	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS B2 144A		D		1.C FE	12,000,000	100.0050	12,000,600	12,000,000	12,000,000					2.319	2.325	JAJO	56,429	278,280	01/27/2021	01/18/2034
67707L-AG-3	OAK HILL CREDIT PARTNERS SERIES 2021-10A CLASS B 144A		D	4	1.C FE	6,650,000	100.2800	6,668,600	6,650,000	6,650,000					6.544	6.596	JAJO	90,667	489,271	11/22/2021	01/18/2036
69356J-A#-0	PG RECEIVABLES FINANCE LP		D	4	1.A PL	20,248,000	98.9170	20,028,679	20,248,000	20,248,000					6.800	6.893	MON	42,071	489,836	06/28/2024	02/20/2030
69356J-B*-3	PG RECEIVABLES FINANCE LP		D		1.F PL	2,252,000	99.3490	2,237,329	2,252,000	2,252,000					7.286	7.394	MON	5,014	61,071	06/28/2024	02/20/2030
69450@-AA-6	PAC Finco I Designated Activit		D	4	1.E PL	29,321,686	99.0640	29,047,124	29,321,686	29,321,686					7.020	7.104	MON	5,718	640,563	08/05/2024	02/28/2037
69688F-AJ-9	PALMER SQUARE CLO LTD SERIES 2021-3A CLASS B 144A		D	4	1.C FE	3,550,000	100.1560	3,555,538	3,550,000	3,550,000					6.559	6.612	JAJO	50,452	260,819	10/29/2021	01/15/2035
69689Q-AC-9	PALMER SQUARE CLO LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	10,000,000	100.2930	10,029,300	10,000,000	10,000,000					6.417	6.468	JAJO	128,348	727,445	01/24/2022	04/20/2035
69702T-AA-0	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	17,500,000	100.0050	17,500,875	17,500,000	17,500,000					6.517	6.565	JAJO	231,600	973,165	01/19/2023	01/20/2036
69702T-AC-6	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	9,000,000	100.0050	9,000,450	9,000,000	9,000,000					7.217	7.280	JAJO	129,913	728,100	01/19/2023	01/20/2036
69702T-AN-2	PALMER SQUARE CLO LTD SERIES 2023 1A CLASS BR 144A		D		1.C Z	9,000,000	100.1250	9,011,250	9,000,000	9,000,000					6.217	5.939	JAJO			12/13/2024	01/20/2038
69702U-AA-7	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS E 144A		D	4	3.C FE	1,485,000	100.0050	1,500,075	1,500,000	1,487,607		1,028			12.697	13.080	JAJO	38,092	205,149	01/19/2023	01/20/2036
70556R-AD-3	PEGCAP 1997 5 A-3 CDO-CF-CBO-HY		D	4	6. *		0.0100	1	9,165						7.104	0.000	FMAN			12/31/2009	11/15/2027
723332-AB-8	PINETREE CDO LTD 2005 1A A1J FLT CDO ABS-MBS		D	4	6. *		0.0100	600	6,000,000						5.304	0.000	JAJO			06/30/2008	10/05/2045
74923V-AA-8	RAD CLO LTD SERIES 2023-22A CLASS A1 144A		D	4	1.A FE	8,000,000	100.7090	8,056,704	8,000,000	8,000,000					6.589	6.642	JAJO	105,426	531,782	10/27/2023	01/20/2037
74936G-AG-3	RAD CLO LTD SERIES 2020-7A CLASS D1R 144A		D	4	2.B FE	3,000,000	100.4670	3,013,998	3,000,000	3,000,000					8.797	8.891	JAJO	55,717	181,261	02/15/2024	04/17/2036
75009C-AA-4	RAD CLO LTD SERIES 2024-23A CLASS A1 144A		D	4	1.A FE	21,000,000	100.5210	21,109,389	21,000,000	21,000,000					6.247	6.295	JAJO	262,393	919,532	01/25/2024	04/20/2037
75009C-AC-0	RAD CLO LTD SERIES 2024-23A CLASS A2 144A		D	4	1.A FE	4,000,000	100.2140	4,008,568	4,000,000	4,000,000					6.417	6.468	JAJO	51,339	180,238	01/25/2024	04/20/2037
75009N-AC-6	RAD CLO LTD SERIES 2020-9A CLASS A2R 144A		D		1.A Z	5,600,000	100.0750	5,604,200	5,600,000	5,600,000					6.207	6.255	JAJO			12/19/2024	01/15/2038
75010C-AC-7	RAD CLO LTD SERIES 2024-24A CLASS A2 144A		D	4	1.A FE	4,000,000	100.1580	4,006,324	4,000,000	4,000,000					6.357	6.407	JAJO	50,859	118,097	04/11/2024	07/20/2037
75010C-AJ-2	RAD CLO LTD SERIES 2024-24A CLASS D1 144A		D		2.A FE	6,800,000	101.9200	6,930,587	6,800,000	6,800,000					8.117	8.198	JAJO	110,397	250,976	04/11/2024	07/20/2037
75010K-AE-5	RAD CLO LTD SERIES 2019 6A CLASS A2R 144A		D		1.A FE	14,500,000	100.0790	14,511,455	14,500,000	14,500,000					6.267	6.315	JAJO	181,755		10/11/2024	10/20/2037
75888E-AA-6	REGATTA XIX FUNDING LTD SERIES 2022-1A CLASS A1 144A		D	4	1.A FE	9,735,000	100.1810	10,018,060	10,000,000	9,802,854		40,013			5.937	6.496	JAJO	118,748	678,513	03/15/2023	04/20/2035
75889H-AQ-3	REGATTA XXIV FUNDING LTD SERIES 2021-5A CLASS BR 144A		D	4	1.C FE	15,000,000	100.1250	15,018,750	15,000,000	15,000,000					6.267	6.315	JAJO	13,057		12/20/2024	01/20/2038
75973F-AA-9	RENEW 2018-1 A SEQ		D	4	1.A FE	9,366,823	90.4530	8,475,760	9,370,375	9,367,735		137			3.950	3.986	MON	11,310	385,586	06/12/2018	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ		D	4	1.A FE	1,180,283	90.9880	1,074,195	1,180,595	1,182,091		(89)			3.670	3.678	MON	1,324	44,044	04/21/2017	09/20/2052
83011L-AC-0	SIXTH STREET CLO LTD SERIES 2023-22A CLASS B 144A		D	4	1.C FE	12,300,000	100.4760	12,358,536	12,300,000	12,300,000					7.132	7.193	JAJO	173,001	976,957	02/03/2023	04/22/2036
83011V-AC-8	SIXTH STREET CLO LTD SERIES 2024 25A CLASS B 144A		D	4	1.C FE	8,500,000	100.7020	8,559,704	8,500,000	8,500,000					6.435	6.481	JAJO	307,472		05/15/2024	07/24/2037
83012C-AE-5	TICP CLO LTD SERIES 2017 9A CLASS BR 144A		D	4	1.C FE	32,000,000	100.0860	32,027,424	32,000,000	32,000,000					6.267	6.312	JAJO	961,836		07/02/2024	07/21/2037
85573L-AA-9	STARR 2019-1 A SEQ		D	4	1.F FE	5,430,230	98.3660	5,296,306	5,384,285	5,386,176		(2,373)			4.089	4.068	MON	9,785	220,163	06/06/2023	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB		D	4	2.B FE	3,234,912	97.0040	3,116,170	3,212,414	3,216,233		(3,088)			5.095	4.952	MON	7,274	163,673	03/17/2021	03/15/2044
872373-AA-3	TCW GEM LTD SERIES 2023-1A CLASS A1N 144A		D	4	1.A FE	20,500,000	100.5000	20,602,500	20,500,000	20,500,000					6.687	6.742	JAJO	247,520	1,532,716	01/24/2023	04/28/2036
872373-AG-0	TCW GEM LTD SERIES 2023-1A CLASS B1 144A		D	4	1.C FE	14,500,000	100.6390	14,592,583	14,500,000	14,500,000					7.417	7.484	JAJO	194,187	1,191,142	01/24/2023	04/28/2036
87245W-AE-1	TIASF 2003 2A C2 SUB STEP CDO ABS-MB		C	4	6. *		0.0100	423	4,206,389						8.060	0.000	FMAN			11/30/2007	02/10/2038
87250C-AN-7	TICP CLO LTD SERIES 2019-14A CLASS A2R 144A		D	4	1.C FE	1,473,351	100.1420	1,522,160	1,520,000	1,483,945		6,059			6.544	7.100	JAJO	20,196	112,316	03/23/2023	10/20/2032
87251P-AA-5	TCW GEM LTD SERIES 2023-2A CLASS A1 144A		D	4	1.A FE	13,000,000	100.4840	13,062,855	13,000,000	13,000,000					6.467	6.518	JAJO	168,152	1,035,312	08/14/2023	10/20/2036
87251P-AE-7	TCW GEM LTD SERIES 2023-2A CLASS B 144A		D	4	1.C FE	13,000,000	100.9480	13,123,214	13,000,000	13,000,000					7.267	7.330	JAJO	191,817	1,150,574	08/14/2023	10/20/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS A 144A		D	4	1.A FE	19,992,500	100.4310	20,086,180	20,000,000	19,995,695		849			6.417	6.469	JAJO	260,630	1,454,885	04/28/2023	04/20/2036
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS B 144A		D	4	1.C FE	11,072,250	100.4330	11,122,899	11,075,000	11,072,864		331			6.932	6.992	JAJO	155,868	862,101	05/11/2023	04/20/2036
88240J-AE-3	TEXAS DEBT CAPITAL CLO LTD SERIES 2024-1A CLASS B 144A		D	4	1.C FE	17,750,000	100.8110	17,893,882	17,750,000	17,750,000					6.582	6.634	JAJO	230,403	794,403	01/29/2024	04/22/2037
88330P-AG-5	THAYER PARK CLO LTD SERIES 2017-1A CLASS ER 144A		D		4.C FE	720,000	91.5690	686,765	750,000	726,830		2,095			13.749	14.717	JAJO	20,924	110,623	02/26/2021	04/20/2034
913318-AE-1	UNITY PEACE PARK CLO LTD SERIES 2022-1A CLASS B 144A		D	4	1.C FE	972,000	100.3530	1,003,532	1,000,000	978,144		3,636			6.617	7.136	JAJO	13,235	74,783	03/23/2023	04/20/2035
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A		D	4	1.A FE	10,967,320	97.5540	10,699,026	10,967,320	10,967,320					1.842	1.846	JAJO	39,842	202,018	08/11/2020	04/20/2031
C7077@-AA-6	PG RECEIVABLES FINANCE LP		D		1.A PL	11,900,000	99.8870	11,886,580	11,900,000	11,900,000					6.868	6.963	MON	24,973	819,635	09/12/2023	05/20/2030
C7077@-AB-4	PG RECEIVABLES FINANCE LP		D	4	1.A PL	21,900,000	100.0080	21,901,773	21,900,000	21,900,000					6.965	7.063	MON	46,607	1,400,402	09/12/2023	05/20/2030
C7077@-AC-2	PG RECEIVABLES FINANCE LP		D	4	1.F PL	2,350,000	99.8480	2,346,433	2,350,000	2,350,000					7.353	7.463	MON	5,280	170,286	09/12/2023	05/20/2030
C7077@-AD-0	PG RECEIVABLES FINANCE LP		D	4	1.F PL	2,350,000	99.9680	2,349,251	2,350,000	2,350,000					7.450	7.563	MON	5,350	158,155	09/12/2023	05/20/2030
G8436*-AA-8	STAR NTS ISSUER 2022-1		D	4	2.B PL	32,838,225	100.0190	32,855,265	32,849,078	32,837,113		525			6.720	6.780	FMAN	251,405	2,124,067	07/21/2022	08/20/2037
L8954#-AA-0	TACHE SECURITIES SARL		D	4	1.F PL	55,000,000	105.2900	57,909,506	55,000,000	55,000,000					7.400	7.514	MON	101,750	4,070,000	11/30/2022	05/22/2030
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,940,576,918	XXX	15,962,942,926	17,226,629,535	16,924,982,031	(26,574,057)	11,200,040	114,466,616		XXX	XXX	XXX	98,882,537	783,938,632	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						146,196,660,442	XXX	131,872,666,954	146,928,407,891	145,579,979,984	(25,448,007)	46,920,741	172,834,428	(330,419,915)	XXX	XXX	XXX	1,217,386,863	6,023,235,959	XXX	XXX
020002-AU-5	ALLSTATE CORP JR SUBORDINATED			1	2.C FE	14,971,260	102.5350	15,380,175	15,000,000	14,969,361		(192)			6.500	6.512	MN	124,583	975,000	05/04/2007	05/15/2057
037389-AK-9	AON CORP CO.GUARNT				2.C FE	10,000,000	105.0400	10,503,981	10,000,000	10,000,000					8.205	8.205	JJ	410,250	820,500	07/01/2009	01/01/2027
05463H-AC-5	AXIS SPECIALTY FINANCE SERIES HYB			1	2.B FE	24,500,000	93.8710	22,998,280	24,500,000	24,500,000					4.900	4.886	JJ	553,564	1,200,500	12/03/2019	01/15/2040
381427-AA-1	GOLDMAN SACHS CAPITAL II LTD GUARNT				3.A FE	15,000,000	84.2580	12,638,649	15,000,000	12,638,649	155,349				5.528	0.000	MJSD	71,625	963,505	05/08/2007	01/01/9999
38143V-AA-7	GOLDMAN SACHS CAPITAL I LTD GUARNT			1	2.C FE	50,054,249	104.4060	52,202,772	50,000,000	50,026,905		(2,255)			6.345	6.337	FA	1,198,500	3,172,500	03/01/2006	02/15/2034
70213B-AC-5	PARTNERRE FINANCE B LLC HYB			2	2.A FE	24,750,000	92.4700	22,886,424	24,750,000	24,750,000					4.500	4.500	AO	278,438	1,113,750	09/17/2020	10/01/2050
744320-BH-4	PRUDENTIAL FINANCIAL INC			2	2.B FE	26,110,000	88.9590	23,227,294	26,110,000	26,110,000					3.700	3.480	AO	241,518	966,070	08/18/2020	10/01/2050
744320-BJ-0	PRUDENTIAL FINANCIAL INC HYB			1	2.B FE	34,100,000	95.1620	32,450,324	34,100,000	34,100,000					5.125	5.113	FA	587,396	1,747,625	02/23/2022	03/01/2052
744320-BP-6	PRUDENTIAL FINANCIAL INC HYB			1	2.B FE	27,300,000	102.8470	27,305,746	26,550,000	27,297,913		(2,088)			6.500	6.081	MS	508,138	217,606	12/17/2024	03/15/2054
903312-AA-4	USB REALTY CORP JR SUBORDINATED			1	2.B FE	19,999,200	79.9490	15,989,773	20,000,000	15,989,773	1,289,773				6.407	6.408	JAJO	277,649	1,371,103	12/18/2006	01/01/9999
949746-NL-1	WELS FARGO CO NEW ALT TIER				2.B FE	44,321,375	100.2610	35,091,216	35,000,000	44,212,786		(25,518)			5.950	4.650	JD	92,556	2,082,500	03/30/2020	12/01/2086
05533U-AF-5	BBVA BANCOMER SA TEXAS SUBORD		D	2	3.B FE	24,254,269	92.7300	22,602,855	24,375,000	24,298,596		7,490			5.125	5.173	JJ	569,089	1,249,219	12/12/2019	01/18/2033
05973J-AA-8	BANCO NACIONAL COM EXT SERIES 144A HYB		D	1	3.B FE	32,994,000	91.8230	32,642,995	35,550,000	34,127,357		604,156			2.720	4.430	FA	376,040	966,960	12/09/2022	08/11/2031
06326B-AA-7	BANK LEUMI LE ISRAEL SERIES 144A		D	1	2.C FE	19,181,875	96.2500	18,359,688	19,075,000	19,090,336		(23,635)			3.275	3.146	JJ	263,765	624,706	12/15/2020	01/29/2031
482466-AG-4	HANA BANK SERIES 144A HYB		D	2	2.C FE	2,775,000	96.3420	2,673,488	2,775,000	2,775,000					3.500	3.500	AO	19,425	97,125	10/12/2021	01/01/9999
64132N-AA-4	NETWORK I2I LTD SERIES 144A		D	2	3.B FE	3,500,000	99.7350	3,490,732	3,500,000	3,500,000					5.650	5.650	AO	41,747	197,750	10/08/2019	01/01/9999
64132N-AC-0	NETWORK I2I LTD SERIES 144A HYB		D	2	3.B FE	4,994,400	97.2810	4,864,071	5,000,000	4,994,400					3.975	3.979	JD	15,458	198,750	02/24/2021	01/01/9999
87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT		D	2	1.F FE	10,800,000	99.1720	10,710,522	10,800,000	10,800,000					5.000	5.000	AO	133,500	540,000	03/26/2019	04/02/2049
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD		D	2	2.C FE	16,325,000	95.0900	15,523,443	16,325,000	16,325,000					3.077	3.077	AO	117,208	502,320	03/24/2021	04/07/2031
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						405,930,628	XXX	381,542,428	398,410,000	400,506,076	1,445,122	557,958			XXX	XXX	XXX	5,880,449	19,007,489	XXX	XXX
054536-AA-5	AXA SA SUBORD		D		1.G FE	109,860,765	117.4930	115,436,808	98,250,000	102,958,380		(606,467)			8.600	7.584	JD	375,533	8,449,500	02/21/2003	12/15/2030
054536-AC-1	AXA SA JR SUBORDINATED		D	1	2.A FE	8,051,580	107.5850	19,365,246	18,000,000	8,051,580					6.379	14.261	JD	54,222	1,148,220	12/31/2008	01/01/9999
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						117,912,345	XXX	134,802,054	116,250,000	111,009,960		(606,467)			XXX	XXX	XXX	429,755	9,597,720	XXX	XXX
1309999999. Total - Hybrid Securities						523,842,973	XXX	516,344,482	514,660,000	511,516,036	1,445,122	(48,509)			XXX	XXX	XXX	6,310,204	28,605,209	XXX	XXX

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67100*-AA-6	(OMNI LIHTC) ONY FUNDING LLC			4	1.F FE	154,649,238	93.0140	143,845,096	154,649,238	154,649,238					4.200	4.222	JAJO	1,407,308	6,553,907	01/14/2021	12/31/2037
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						154,649,238	XXX	143,845,096	154,649,238	154,649,238					XXX	XXX	XXX	1,407,308	6,553,907	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						154,649,238	XXX	143,845,096	154,649,238	154,649,238					XXX	XXX	XXX	1,407,308	6,553,907	XXX	XXX
45256T-AJ-1	IMPACT PARENT CORPORATION FOURTH AMENDMENT DDTL				3.A PL	1,800,482	99.9900	1,827,717	1,827,900	1,803,106		2,624			9.626	11.217	N/A	26,723	25,775	11/14/2024	02/16/2026
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						1,800,482	XXX	1,827,717	1,827,900	1,803,106		2,624			XXX	XXX	XXX	26,723	25,775	XXX	XXX
000000-00-0	E-TECHNOLOGIES GROUP-LLC THIRD AMENDMENT TERM LOAN				3.B Z		0.0000								0.000	0.000	N/A		41,962		04/08/2024
000000-00-0	CLARUS GLASSBOARDS LLC Term Loan A PIK						0.0000					(160)			0.000	0.000	N/A				06/06/2024
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan				4.A PL		0.0000								0.000	0.000	N/A		(54,622)		07/02/2024
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan				4.A PL		0.0000								0.000	0.000	N/A		(55,611)		07/02/2024
000000-00-0	HEARTLAND LLC Revolver				3.A PL		0.0000								0.000	0.000	N/A		(2,824)		08/30/2024
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan				3.A PL		0.0000								0.000	0.000	N/A		(39,564)		03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term				3.A PL		0.0000								0.000	0.000	N/A		(19,519)		03/04/2025
000000-00-0	MOBILE COMMUNICATIONS AMERICA SEPTEMBER 2023 INCRE TERM LOAN				3.A Z		0.0000								0.000	0.000	N/A		(13,339)		03/04/2025
000000-00-0	HALO BUYER INC TERM				5.A FE		91.9690								0.000	0.000	N/A		102,345		06/30/2025
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw				3.A PL		0.0000								0.000	0.000	N/A		(1,878)		08/30/2025
000000-00-0	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2.C FE		0.0000								0.000	0.000	N/A		556,254		12/31/2025
000000-00-0	Anne Arundel Dermatology Manag				3.C Z	3,556,385	100.0000	3,556,385	3,556,385	3,556,385					7.000	7.008	AO	47,715	72,385	09/30/2024	01/15/2026
000000-00-0	BAYSIDE OPCO LLC REVOLVER				5.B GI		0.0000								0.000	0.000	N/A		(4,974)		05/31/2026
000000-00-0	PMAB LLC FIFTH AMENDMENT TERM LOAN				3.B Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					13.500	13.758	JAJO	472,500		04/30/2024	09/06/2026
000000-00-0	Cop Village Green Acquistions				5.B Z	3,829,604	97.5400	3,831,175	3,927,799	3,842,635		13,031			0.000	1.270	MS		128,308	09/26/2024	09/26/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL				3.A Z	9,603,000	98.7830	9,581,954	9,700,000	9,655,549		17,427			10.604	11.175	N/A	88,571	909,728	11/02/2021	11/02/2026
000000-00-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan				2.C PL		0.0000								0.000	0.000	N/A		(79,474)		11/18/2026
000000-00-0	HELIOS BUYER INC REVOLVER				5.A PL	2,215,371	100.0000	2,215,371	2,215,371	2,215,371					10.960	11.218	N/A	1,330		12/30/2024	12/15/2026
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Additional First-Out Revolving				3.C Z	1,835,218	100.0000	1,846,487	1,846,487	1,835,795		578			12.521	13.057	N/A	23,120		11/26/2024	12/30/2026
000000-00-0	AFC-DELL HOLDING CORP TERM LOAN						0.0000					15			0.000	0.000	N/A				04/09/2027
000000-00-0	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL C				3.B Z		0.0000								0.000	0.000	N/A		2,738		05/24/2027
000000-00-0	EXTERRO INC REVOLVER				3.A PL		0.0000								0.000	0.000	N/A		21,537		06/01/2027
000000-00-0	ACP TARA HOLDINGS INC REVOLVER				3.A Z		0.0000								0.000	0.000	N/A				09/10/2027
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan				3.A PL		0.0000								0.000	0.000	N/A		(64,455)		10/29/2027
000000-00-0	BCM ONE INC Revolver				3.A PL		0.0000								0.000	0.000	N/A		(3,570)		11/17/2027
000000-00-0	RESA HOLDING COMPANY				2.C Z	183,727	99.0000	183,727	185,583	183,779		52			8.858	9.339	N/A	46	1,981	11/20/2024	12/15/2027
000000-00-0	IRB HOLDING CORP TERM B				4.B FE	6,910,195	100.2230	6,934,715	6,919,320	6,910,283		88			6.857	7.005	N/A	1,318	20,391	12/05/2024	12/15/2027
000000-00-0	RESIDEO FUNDING INC TERM B				3.A FE	5,113,655	100.4070	5,158,378	5,137,495	5,114,309		653			6.338	6.583	N/A	4,522	17,856	11/25/2024	02/14/2028
000000-00-0	TPC WIRE & CABLE Loan-First Lien-Senior Secured				3.C Z	9,982,910	98.4200	9,874,106	10,032,621	9,988,276		5,366			12.500	12.870	MJSD	3,484	752,967	12/31/2024	02/16/2028
000000-00-0	PROJECT RUBY ULTIMATE PARENT C TERM B				4.B FE	1,278,625	100.5940	1,286,214	1,278,625	1,278,625					7.505	7.623	N/A	267	11,243	11/14/2024	03/10/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan						0.0000					34,720			0.000	0.000	N/A				04/14/2028
000000-00-0	SPARTA US HOLDCO LLC				4.A FE		0.0000								0.000	0.000	N/A		304,001		04/30/2028
000000-00-0	JAZZ FINANCING LUX SARL TERM B				3.B FE	29,452,396	100.3750	29,594,473	29,483,908	29,448,633		(3,763)			6.607	6.829	N/A	5,411	1,120,660	06/20/2024	05/05/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	HILTON GRAND VACATIONS BORROWE				3.A FE		0.0000								0.000	0.000	N/A		310,702		05/20/2028
000000-00-0	AI AQUA MERGER SUB INC TERM B				4.C FE	10,038,721	100.2090	10,096,193	10,075,136	10,039,318		598			7.525	7.760	N/A	54,758		12/06/2024	07/31/2028
000000-00-0	ALTERRA MOUNTAIN CO TERM B				4.A FE	17,300,399	100.7820	17,621,939	17,485,291	17,307,422		7,022			7.107	7.538	N/A	3,452	113,811	11/01/2024	08/17/2028
000000-00-0	AHP HEALTH PARTNERS INC TERM B				4.B FE	5,166,751	101.0940	5,240,039	5,183,333	5,167,838		1,088			7.107	7.308	N/A	1,023	78,198	09/12/2024	08/24/2028
000000-00-0	WR GRACE HOLDINGS LLC TERM B				4.C FE	10,300,336	100.9750	10,411,506	10,310,974	10,297,246		(3,090)			7.579	7.800	N/A	2,171	282,388	05/30/2024	09/22/2028
000000-00-0	KKR APPLE BIDCO LLC TERM B				4.B FE	7,277,472	100.7820	7,439,428	7,381,739	7,294,610		17,137			7.857	8.480	N/A	1,611	210,287	12/06/2023	09/25/2028
000000-00-0	CHG HEALTHCARE SERVICES INC TERM B1				4.B FE	11,134,887	100.4860	11,239,724	11,185,363	11,135,529		643			7.531	7.790	N/A	51,478		12/10/2024	09/29/2028
000000-00-0	BLADES BUYER INC 1ST Amendement Term Loan				3.C Z	16,829,203	99.6800	16,775,350	16,829,203	16,829,203					14.000	14.251	MJSD	12,910	1,203,305	12/31/2024	09/30/2028
000000-00-0	US FOODS INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		965,886		11/17/2028
000000-00-0	US FOOD INC TERM B				3.B FE	27,169,297	100.8820	27,549,860	27,308,995	27,168,242		(1,055)			6.323	6.558	N/A	4,796	422,497	09/27/2024	11/22/2028
000000-00-0	DOTDASH MEREDITH INC TERM B				4.B FE	4,714,006	100.8750	4,771,388	4,730,000	4,714,368		361			7.856	8.086	N/A	9,290	6,442	11/21/2024	12/01/2028
000000-00-0	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1				4.A FE	7,503,499	100.5160	7,581,618	7,542,735	7,503,682		182			6.595	6.837	N/A	2,767	9,977	12/12/2024	12/21/2028
000000-00-0	Metz Culinary Management LLC				3.A Z	3,090,073	99.2900	3,128,918	3,151,293	3,094,366		4,294			12.750	13.550	FMAN	34,599	239,275	12/30/2024	12/23/2028
000000-00-0	Oliver Packaging LLC				4.B Z	1,046,272	93.9980	1,003,544	1,067,625	1,047,658		1,386			11.000	12.357	MON	652	34,105	08/30/2024	01/06/2029
000000-00-0	SUMMIT MATERIALS LLC TERM B				2.C FE	12,087,876	100.2500	12,108,922	12,078,725	12,083,153		(4,723)			6.146	6.304	N/A	33,071	134,312	07/19/2024	01/12/2029
000000-00-0	FERTITTA ENTERTAINMENT LLC/NV TERM B				4.B FE		0.0000								0.000	0.000	N/A		56,096		01/13/2029
000000-00-0	HUSKY INJECTION MOLDING SYSTEM TERM B				4.C FE		0.0000								0.000	0.000	N/A		6,378		02/01/2029
000000-00-0	ETHOS RS MIDCO LLC LOAN SENIOR SECURED				5.B Z	11,120,706	98.3800	11,253,960	11,439,276	11,133,133		12,428			14.500	15.655	JAJO	423,889	820,276	09/30/2024	03/26/2029
000000-00-0	LIGHT & WONDER INTERNATIONAL I TERM B				3.B FE	22,528,665	100.5360	22,880,329	22,758,344	22,544,495		15,830			6.625	7.070	N/A	58,636	704,539	06/18/2024	04/16/2029
000000-00-0	PERRIGO INVESTMENTS LLC TERM B				3.B FE	8,172,255	100.4750	8,244,030	8,205,056	8,172,644		388			6.483	6.678	N/A	34,064		12/09/2024	04/20/2029
000000-00-0	PENN NATIONAL GAMING INC Term B				3.C FE		0.0000								0.000	0.000	N/A		81,394		04/22/2029
000000-00-0	PEGASUS BIDCO BV TERM B				4.A FE	15,362,160	101.0630	15,749,542	15,583,885	15,371,988		9,828			7.459	7.940	N/A	54,986	190,886	09/20/2024	07/12/2029
000000-00-0	Hasa Acquisition LLC				5.B Z	6,546,759	98.7500	6,546,759	6,629,630	6,548,561		1,802			9.397	9.920	MON	27,689		11/14/2024	07/29/2029
000000-00-0	MKS INSTRUMENTS INC TERM B				3.B FE	19,444,636	100.4220	19,839,508	19,756,137	19,465,533		20,897			6.596	7.164	N/A	21,718	618,863	06/25/2024	08/17/2029
000000-00-0	ENTAIN PLC TERM B				3.C FE	8,723,089	100.4060	8,879,039	8,843,136	8,732,741		9,652			7.035	7.445	N/A	1,728	365,702	05/15/2024	10/31/2029
000000-00-0	CORPORATION SERVICE COMPANY TERM B				4.A FE	8,412,954	100.6410	8,608,803	8,553,972	8,418,773		5,818			6.857	7.455	N/A	1,629	214,455	07/12/2024	11/05/2029
000000-00-0	GATES GLOBAL LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A		189,245		11/16/2029
000000-00-0	USI INC/NY TERM B				4.A FE	29,480,874	99.9630	29,896,705	29,907,771	29,484,509		3,635			6.694	7.135	N/A	105,906	43,905	12/13/2024	11/23/2029
000000-00-0	AXALTA COATING SYSTEMS US HOLD TERM B				3.A FE	17,020,961	100.3960	17,088,279	17,020,961	17,020,961					6.266	6.316	N/A			11/21/2024	12/20/2029
000000-00-0	WORLD 50 INC INCREMENTAL TERM LOAN				3.C PL		0.0000								0.000	0.000	N/A		2,011		01/01/2030
000000-00-0	REDSTONE HOLDCO 2 LP TERM				5.A FE	1,008,967	76.9530	860,840	1,118,657	1,014,833		5,866			9.854	12.711	N/A	18,984	33,148	07/19/2024	01/01/2030
000000-00-0	AEC Parent Holdings Inc				5.A FE	295,139	81.3750	252,557	310,362	295,963		824			10.229	11.628	N/A	88	15,220	07/19/2024	01/01/2030
000000-00-0	BCPE North Star US Holdco 2, I				5.A FE	3,775,387	94.9070	3,682,138	3,879,753	3,779,993		4,606			8.502	9.447	N/A	42,439	161,482	07/19/2024	01/01/2030
000000-00-0	BW Holding, Inc.				5.A FE	2,897,917	92.1970	2,909,372	3,155,621	2,911,658		13,741			8.659	10.948	N/A	25,048	108,338	07/19/2024	01/01/2030
000000-00-0	TJC Spartech Acquisition Corp.				5.C FE	2,934,670	78.1880	2,948,794	3,771,440	2,977,251		42,580			9.854	16.548	N/A	1,032	88,879	07/19/2024	01/01/2030
000000-00-0	OPEN TEXT CORP TERM B				3.A FE	21,598,100	100.1440	21,629,201	21,598,100	21,598,100					6.106	6.153	N/A			11/22/2024	01/31/2030
000000-00-0	CUSHMAN & WAKEFIELD U S BORROW TERM B				3.C FE	9,753,793	101.2500	10,099,688	9,975,000	9,762,657		8,865			7.607	8.252	N/A	2,108	180,100	09/25/2024	01/31/2030
000000-00-0	CAESARS ENTERTAINMENT INC TERM B1				3.C FE		0.0000								0.000	0.000	N/A		17,158		02/06/2030
000000-00-0	SNAK-KIND LLC				5.B Z	46,106,133	97.5400	46,103,386	47,266,133	46,118,062		11,929			14.000	14.675	FA	2,518,235	866,133	10/01/2024	02/14/2030
000000-00-0	REV UP Brands LLC				5.B Z	7,350,000	98.0300	7,352,250	7,500,000	7,353,528		3,528			12.500	13.030	FA	317,708	258,333	08/29/2024	02/28/2030
000000-00-0	WORLD WIDE TECHNOLOGY HOLDING TERM B				3.C FE	4,391,822	100.3750	4,445,640	4,429,031	4,392,180		358			6.803	7.095	N/A	19,249		12/09/2024	03/01/2030
000000-00-0	RED VENTURES LLC TERM B				3.C FE	1,379,558	100.5420	1,387,035	1,379,558	1,379,558					7.107	7.213	N/A	272	3,550	12/12/2024	03/04/2030
000000-00-0	PROTOTEK INTERMEDIATE HOLDINGS				5.B Z	6,604,190	45.0400	2,974,527	6,604,190	6,604,190					15.000	15.002	JD	55,035		10/17/2024	03/21/2030
000000-00-0	MOBILE TECH-INC. Term Loan				5.B Z	5,714,286	100.0000	5,714,286	5,714,286	5,714,286					15.000	15.494	N/A	150,000		04/30/2024	04/30/2030
000000-00-0	MOBILE TECH-INC. DELAYED DRAW TERM LOAn				5.B Z	1,874,285	100.0000	1,874,285	1,874,285	1,874,285					15.000	15.494	N/A	49,200		09/24/2024	04/30/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	ALL STAR RECRUITING LOCUMS LLC REVOLVING FACILITY				3.B Z	2,690,217	100.0000	2,717,391	2,717,391	2,689,458		(760)			9.825	10.339	N/A	1,483		12/30/2024	05/01/2030
000000-00-0	ROSE PAVING LLC				4.A Z	6,309,422	100.0000	6,309,422	6,309,422	6,309,422					0.000	0.000	MN		71,507	11/27/2024	05/07/2030
000000-00-0	GEN-EL-MEC ASSOCIATES LLC Delayed Draw Trance B				5.B Z	275,119	100.0000	277,198	277,198	275,097		(22)			9.553	10.063	N/A	2,207		12/02/2024	07/25/2030
000000-00-0	SPARTA US HOLDCO LLC TERM B				4.A Z	13,812,760	100.8050	13,960,453	13,849,038	13,812,998		238			7.447	7.621	N/A	57,433		12/12/2024	08/02/2030
000000-00-0	1011778 B C UNLIMITED LIABILIT TERM B5				3.B FE	47,924,635	99.6460	47,787,233	47,957,001	47,917,742		(6,893)			6.107	6.290	N/A	8,135	1,362,926	06/07/2024	09/23/2030
000000-00-0	PRIME SECURITY SERVICES BORROW TERM B1				3.B FE	13,462,435	100.3540	13,510,092	13,462,435	13,462,435					6.524	6.427	N/A	63,432		11/25/2024	10/15/2030
000000-00-0	EVERTEC GROUP LLC TERM B				3.C Z	3,748,500	101.3750	3,800,042	3,748,500	3,748,500					7.107	7.180	N/A		26,744	11/21/2024	10/15/2030
000000-00-0	STS HOLDING INC				3.B Z	1,606,587	99.0000	1,606,587	1,622,815	1,606,764		177			9.048	9.373	N/A	408	18,092	11/04/2024	10/31/2030
000000-00-0	PROTOTEK INTERMEDIATE HOLDINGS				5.B Z	1,375,735	100.0000	1,375,735	1,375,735	1,375,735					15.000	15.000	MN	34,393		11/01/2024	11/01/2030
000000-00-0	HILTON DOMESTIC OPERATIN TERM B4				2.C FE	0	0.0000								0.000	0.000	N/A		157,950		11/08/2030
000000-00-0	SMITH & HOWARD ADVISORY LLC TERM LOAN				5.B Z	2,423,312	99.0000	2,423,312	2,447,790	2,423,599		287			9.089	9.486	N/A	3,708	22,224	11/26/2024	11/26/2030
000000-00-0	SMITH & HOWARD ADVISORY LLC REVOLVER				5.B Z	4,009,500	99.0000	4,009,500	4,050,000	4,009,669		169			9.227	9.633	N/A	14,591		12/23/2024	11/26/2030
000000-00-0	FLUTTER ENTERTAINMENT PLC TERM B				5.B Z	42,360,004	99.9070	42,439,282	42,479,000	42,360,290		286			6.197	6.334	N/A	65,805	86,605	12/12/2024	11/29/2030
000000-00-0	BASIN INNOVATION GROUP LLC TERM				5.B Z	6,654,836	99.0000	6,654,836	6,722,056	6,655,395		560			9.507	9.924	N/A	46,157		12/06/2024	12/06/2030
000000-00-0	AWP GROUP HOLDINGS INC 2024 Refinancing Revolver				3.A Z	707,327	100.0000	708,978	708,978	707,327		1			9.095	9.317	N/A	358		12/30/2024	12/22/2030
000000-00-0	DT1 MIDCO CORP TERM LOAN				5.B Z	6,605,690	99.0000	6,605,690	6,672,414	6,607,377		1,687			9.325	9.524	N/A	1,728		12/30/2024	12/30/2030
000000-00-0	HILTON GRAND VACATIONS BORROWE TERM LOAN B				3.B FE	2,128,738	100.4460	2,143,381	2,133,875	2,128,564		(174)			6.607	6.846	N/A	392	94,003	06/18/2024	01/17/2031
000000-00-0	UKG INC TERM B				4.C FE	7,465,677	100.8310	7,527,679	7,465,677	7,465,677					7.617	7.682	N/A	102,932		10/24/2024	02/01/2031
000000-00-0	KENE ACQUISITION INC INITIAL DELAYED DRAW TERM LOAN				3.B Z	96,747	99.0000	97,734	98,721	96,724		(23)			9.588	10.388	N/A	131		12/27/2024	02/07/2031
000000-00-0	PACIFIC DENTAL SERVICES INC TERM B				4.B FE	3,820,678	100.8130	3,861,875	3,830,750	3,821,028		351			7.197	7.357	N/A	15,316	75,037	09/12/2024	03/17/2031
000000-00-0	AIR CANADA TERM B				3.A FE	11,353,219	100.5940	11,451,596	11,383,975	11,353,233		14			6.337	6.440	N/A	18,076	68,337	11/15/2024	03/21/2031
000000-00-0	MIWD HOLDCO II LLC TERM B				3.C FE	0	0.0000								0.000	0.000	N/A		963		03/21/2031
000000-00-0	W50 HOLDINGS LLC Loan-First Lien-Senior Unsecur				3.C Z	52,859,888	100.0000	53,529,000	53,529,000	52,904,025		44,137			12.500	12.965	MJSD	18,586	5,278,554	03/22/2024	03/22/2031
000000-00-0	MISTER CAR WASH HOLDINGS INC TERM B				4.B FE	3,740,625	100.5980	3,762,994	3,740,625	3,740,625					7.125	7.180	N/A		20,480	11/21/2024	03/27/2031
000000-00-0	VS BUYER LLC TERM B				4.B FE	2,577,142	100.8750	2,606,131	2,583,525	2,577,229		87			7.125	7.280	N/A	6,135	16,375	11/15/2024	04/14/2031
000000-00-0	SUPPLYONE INC TERM B				4.B FE	5,361,001	100.9590	5,465,982	5,414,088	5,362,524		1,523			8.107	8.444	N/A	1,219	40,053	10/02/2024	04/21/2031
000000-00-0	Cool Buyer Inc.				3.C Z	12,967,500	97.5000	12,967,500	13,300,000	12,971,535		4,035			12.750	13.557	MJSD	4,646	221,667	10/31/2024	04/30/2031
000000-00-0	ORGANON & CO TERM B				3.A FE	20,296,315	100.4590	20,389,373	20,296,315	20,296,315					6.606	6.666	N/A			12/17/2024	05/19/2031
000000-00-0	EPICOR SOFTWARE CORP TERM B				4.C Z	13,694,223	100.8390	13,809,049	13,694,223	13,694,223					7.227	7.180	N/A			12/10/2024	05/30/2031
000000-00-0	TRANS UNION LLC TERM B8				3.B FE	24,732,685	99.9850	24,729,039	24,732,873	24,727,442		(5,243)			6.107	6.275	N/A	4,196	883,297	06/11/2024	06/06/2031
000000-00-0	IVX HEALTH INTERMEDIATE INC				4.A Z	19,012,500	97.6100	19,033,950	19,500,000	19,033,927		21,427			14.000	14.830	MJSD	182,000		06/07/2024	06/07/2031
000000-00-0	JOHNSTONE SUPPLY LLC TERM B				4.B FE	4,964,897	100.4500	4,999,924	4,977,525	4,964,961		65			6.947	7.097	N/A	19,255		12/12/2024	06/09/2031
000000-00-0	BROADSTREET PARTNERS INC TERM B4				4.B FE	0	0.0000								0.000	0.000	N/A		423,241		06/16/2031
000000-00-0	TRANS UNION LLC TERM B9				3.B FE	9,393,166	99.9820	9,391,428	9,393,166	9,393,166					6.357	6.442	N/A	1,659		11/22/2024	06/24/2031
000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER TERM B				3.B FE	21,097,125	100.3130	21,216,094	21,150,000	21,093,333		(3,792)			6.338	6.563	N/A	18,617		06/27/2024	06/27/2031
000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER TERM B				4.B FE	23,740,940	100.7270	23,966,108	23,793,250	23,737,206		(3,734)			7.585	7.809	N/A	311,594	501,769	06/28/2024	06/27/2031
000000-00-0	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan				3.A Z	162,414	99.0820	162,549	164,054	162,401		(13)			9.803	10.365	N/A	1,340		12/02/2024	07/02/2031
000000-00-0	BOXER PARENT CO INC TERM B				4.B FE	12,392,567	100.9490	12,570,034	12,451,866	12,392,270		(297)			8.335	8.636	N/A	178,751	289,679	07/03/2024	07/03/2031
000000-00-0	LBC WOODLANDS PURCHASER LLC DELAYED TI				3.C Z	343,228	100.0000	344,089	344,089	343,212		(17)			9.357	9.726	N/A	89		12/31/2024	07/28/2031
000000-00-0	GBT US III LLC TERM B				4.B FE	3,990,000	100.6130	4,024,500	4,000,000	3,989,591		(409)			7.626	7.854	N/A	55,076	78,193	07/18/2024	07/28/2031
000000-00-0	ASCEND PARTNER SERVICES LLC REVOLVING LOAN				3.A Z	13,333,333	100.0000	13,468,013	13,468,013	13,330,336		(2,998)			8.838	9.342	N/A	16,532		12/27/2024	08/08/2031
000000-00-0	DELTA 2 LUX SARL TERM B1				3.A FE	7,366,639	100.3880	7,395,184	7,366,639	7,366,639					6.329	6.378	N/A	1,295	104,050	09/10/2024	09/10/2031
000000-00-0	FORMULA ONE MANAGEMENT LIMITED TERM B2				5.B Z	3,683,361	100.3880	3,697,634	3,683,361	3,683,361					6.477	6.409	N/A			09/10/2024	09/10/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	ICON PARENT INC TERM B				4.C FE	11,566,875	100.4850	11,681,323	11,625,000	11,567,545		670			7.447	7.659	N/A	48,092		09/12/2024	09/12/2031
000000-00-0	USALCO LLC TERM B				4.C FE	5,051,538	100.9790	5,126,626	5,076,923	5,052,118		580			8.357	8.601	N/A	1,179	102,898	09/17/2024	09/17/2031
000000-00-0	FRONERI US INC TERM B				3.C FE	10,205,718	100.2150	10,274,073	10,252,083	10,207,161		1,443			6.375	6.542	N/A	25,417	221,366	09/18/2024	09/18/2031
000000-00-0	MADISON SAFETY & FLOW LLC TERM B				4.B FE	2,014,888	100.8600	2,037,299	2,019,938	2,014,999		111			7.640	7.810	N/A	429	36,991	09/19/2024	09/19/2031
000000-00-0	ENVESTNET INC TERM				4.C FE	3,547,175	100.9470	3,598,743	3,565,000	3,547,175					7.866	8.062	N/A			09/19/2024	09/19/2031
000000-00-0	SYNECHRON INC TERM				4.A FE	4,950,000	100.8750	5,043,750	5,000,000	4,951,345		1,345			8.085	8.357	N/A	1,123	96,367	09/26/2024	09/26/2031
000000-00-0	BELRON FINANCE 2019 LLC TERM B				3.C FE	9,437,634	101.0790	9,563,327	9,461,288	9,437,651		17			7.273	7.385	N/A	105,383	31,689	10/02/2024	10/02/2031
000000-00-0	INEOS US PETROCHEM LLC TERM B				4.A FE	4,524,300	101.1250	4,621,413	4,570,000	4,525,350		1,050			8.607	8.960	N/A	1,093	92,994	10/02/2024	10/02/2031
000000-00-0	JAGGAER LLC TERM				5.B Z	2,999,483	100.9070	3,034,258	3,007,000	2,999,501		18			7.733	7.906	N/A	9,688		10/08/2024	10/08/2031
000000-00-0	ARCHKEY HOLDINGS INC DELAYED DRAW TERM				5.B Z	1,194,145	100.8280	1,216,194	1,206,207	1,194,145					9.227	9.474	N/A			10/10/2024	10/10/2031
000000-00-0	ARCHKEY HOLDINGS INC TERM B				5.B Z	10,349,255	100.8280	10,540,351	10,453,793	10,349,812		557			9.227	9.611	N/A	56,269		10/10/2024	10/10/2031
000000-00-0	POINTCLICKCARE TECHNOLOGIES TERM B				4.C FE	2,768,063	100.7500	2,795,813	2,775,000	2,768,156		93			7.702	7.874	N/A	12,468	33,158	10/11/2024	10/14/2031
000000-00-0	FOODSCIENCE LLC TERM LOAN				3.B Z	4,926,642	99.0000	4,926,642	4,976,406	4,927,279		637			9.051	9.423	N/A	1,251	60,206	11/14/2024	11/14/2031
000000-00-0	SELECT MEDICAL CORP TERM B				3.B FE	7,688,464	100.4580	7,723,677	7,688,464	7,688,464					6.366	6.451	N/A			11/18/2024	11/19/2031
000000-00-0	GOAT HOLDCO LLC TERM B				4.B Z	5,922,656	100.2000	5,949,375	5,937,500	5,922,656					7.477	7.491	N/A			12/10/2024	12/10/2031
000000-00-0	INTERNET BRANDS TERM B				4.B FE	1,989,830	99.2810	1,975,523	1,989,830	1,989,830					8.781	8.730	N/A			12/11/2024	12/11/2031
000000-00-0	BRIDGE CONSUMER HEALTHCARE INT Initial Term Loan				5.B Z	7,657,762	99.0000	7,657,742	7,735,113	7,657,738		(24)			9.604	9.914	N/A	24,763		12/20/2024	12/20/2031
000000-00-0	COHEN & CO ADVISORY LLC				5.B Z	7,219,998	99.0000	7,219,998	7,292,927	7,219,970		(27)			9.329	9.506	N/A	1,890		12/31/2024	12/31/2031
000000-00-0	HPS SIP V SENIOR NOTE				3.B Z	12,355,423	100.0000	12,355,423	12,355,423	12,355,423					9.117	9.117	JAJO	200,483	578,677	12/19/2024	01/27/2033
000000-00-0	HPS SIP V JUNIOR NOTE				3.C Z	6,177,712	100.0000	6,177,712	6,177,712	6,177,712					10.367	10.367	JAJO	117,528	326,163	12/19/2024	01/27/2033
000000-00-0	USA WATER INTERMEDIATE HOLDING Delayed Draw Term Loan				6. *	183,048	99.8950	184,703	184,897	183,083		35			9.339	9.801	N/A	3,029	4,728	07/31/2024	01/02/2040
00036Y-AB-9	AAL DELAWARE HOLDCO INC TERM				4.B FE	648,375	100.9380	654,457	648,375	648,375					7.857	8.099	N/A	142	23,091	07/23/2024	07/23/2031
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1				4.A FE		0.0000								0.000	0.000	N/A		223,659		01/31/2029
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LL TERM B1				4.A FE		0.0000								0.000	0.000	N/A		65,729		12/21/2028
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan				4.B FE	3,913,118	97.3940	3,849,624	3,952,645	3,952,428		(1,234)			12.186	12.367	N/A	81,870	538,187	11/04/2016	04/21/2025
001021-AL-8	AE EUROPE HLDGS INC Super Senior Priority Initial				4.B Z	9,915,417	100.0000	10,102,466	10,102,466	10,093,285		9,929			12.450	12.920	N/A	79,256	1,299,660	12/21/2020	04/21/2025
00110H-AB-5	ACP TARA HOLDINGS INC Initial Term Loan				3.A PL	28,727,091	100.0000	29,000,829	29,000,829	28,847,757		41,119			8.929	9.379	N/A	7,193	3,174,905	07/19/2024	09/10/2027
00110H-AD-1	ACP TARA HOLDINGS INC Tranche B-1 Term Loan				3.A PL	2,732,250	101.0000	2,787,447	2,759,848	2,742,387		4,607			9.185	9.690	N/A	43,659	254,896	06/24/2022	09/10/2027
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan				3.B PL	10,933,057	99.2750	10,963,356	11,043,475	10,982,130		16,256			11.254	11.841	N/A	17,311	854,256	07/19/2024	04/09/2027
00117@-AB-4	AFC-DELL HOLDING CORP Delayed Draw Term Loan				3.B PL	5,784,970	99.2750	5,801,011	5,843,405	5,349,525		34,538			10.085	14.715	N/A	101,753	555,872	12/23/2021	04/09/2027
00117@-AC-2	AFC-DELL HOLDING CORP Revolver				3.B PL	132,358	99.2750	132,366	133,333	132,570		208			6.635	5.935	N/A	20	8,463	06/14/2024	10/09/2026
00117@-AD-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw				3.B PL	4,220,032	99.2750	4,231,734	4,262,659	4,237,147		7,115			11.092	11.579	N/A	61,811	441,210	11/01/2022	04/09/2027
00117@-AL-2	AFC-DELL HOLDING CORP FIFTH AMENDMENT DDTL				3.B PL	6,801,232	99.2750	6,820,091	6,869,931	6,811,081		9,849			10.896	11.496	N/A	104,834	513,276	06/14/2024	04/09/2027
00130M-AJ-3	AHP HEALTH PARTNERS INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		33,902		08/05/2028
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B				4.C FE		0.0000					(4,040)			0.000	0.000	N/A	4,888	66,728	07/01/2024	06/17/2028
00132U-AL-8	AI AQUA MERGER SUB INC				4.C FE		0.0000								0.000	0.000	N/A	26,037		01/03/2023	07/30/2028
00132U-AM-6	AI AQUA MERGER SUB INC TERM				6. *		0.0000								0.000	0.000	N/A	2,465		11/29/2022	07/03/2028
00132U-AN-4	AI AQUA MERGER SUB INC TERM B				4.C Z		0.0000								0.000	0.000	N/A		46,059		07/30/2028
00160@-AA-2	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN				3.B PL	9,634,820	96.7010	9,389,005	9,709,271	9,654,379		10,273			10.207	10.876	N/A	52,875	1,096,585	11/09/2023	03/08/2028
00160@-AB-0	ACP HYPERDRIVE INC Initial Revolver				3.B PL	9,823,306	96.7010	9,509,111	9,833,474	9,825,843		1,407			10.810	11.239	N/A	14,764	668,951	11/13/2024	03/08/2028
00160@-AC-8	ACP HYPERDRIVE INC TERM LOAN				3.B PL	33,940,993	96.7010	33,152,959	34,283,831	34,052,554		46,880			10.229	10.618	N/A	9,741	3,871,542	03/08/2022	03/08/2028
00161#-AA-9	ADPD HOLDINGS REVOLVING CREDIT LOAN				3.C PL	5,610,000	95.3610	5,403,796	5,666,667	5,618,852		6,478			10.677	11.260	N/A	97,926	498,915	04/26/2024	08/16/2028
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN				3.C PL	58,480,695	95.3610	56,699,110	59,457,269	58,708,254		118,226			11.028	11.773	N/A	802,501	6,745,187	10/21/2024	08/16/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00161#-AG-6	ADPD HOLDINGS Tranche B Delayed Draw Term Lo				3.C PL	861,030	95.3610	892,486	935,902	862,654		1,624			10.897	14.061	N/A	12,465		11/18/2024	08/16/2028
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC				6. FE		0.0000								0.000	0.000	N/A		594,351		09/24/2025
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC TERM B				4.C FE	14,444,210	100.4690	14,602,040	14,533,876	14,446,529		2,319			9.106	9.770	N/A	97,388	1,070,917	12/23/2024	10/02/2028
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan				3.A PL	1,820,255	100.0000	1,827,946	1,827,946	1,828,248		830			8.971	9.125	N/A	456	180,764	04/17/2018	02/10/2026
00186X-AL-7	API GROUP DE INC TERM B				3.B FE		0.0000								0.000	0.000	N/A		104,171		01/03/2029
00186X-AM-5	API GROUP DE INC TERM B				3.B FE	22,995,054	100.1460	23,346,617	23,312,580	23,024,906		29,853			6.357	6.897	N/A	4,117	983,953	05/06/2024	01/03/2029
00218J-AD-8	ASGN INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		41,798		08/30/2030
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver				3.A Z		99.0100								10.454	(13.918)	N/A		90,122	06/27/2024	12/22/2026
00244D-AL-1	AWP GROUP HOLDINGS INC 2024 REFINANCING TERM LOAN				3.A PL	26,495,670	99.0100	26,365,559	26,629,188	26,526,994		31,324			9.107	9.663	N/A	6,736	920,015	08/23/2024	02/02/2026
00244D-AM-9	AWP GROUP HOLDINGS INC 2024 REFI DELAYED DRAW TERM LO				3.A Z	557,451	99.0100	551,932	557,451	557,451					9.107	9.278	N/A	141	8,856	10/31/2024	12/22/2030
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan				3.A PL		0.0000								0.000	0.000	N/A		489,332		12/22/2027
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa				3.B PL	6,720,926	94.6700	6,362,700	6,720,926	6,720,926					12.225	12.494	N/A	209,601	818,186	10/16/2024	05/05/2025
00251*-AD-8	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa				3.B PL	392,693	94.6700	375,477	396,617	396,027		1,009			7.242	7.769	N/A	7,250	48,283	10/15/2024	05/05/2025
00251*-AE-6	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa				3.B PL	1,363,200	94.6700	1,303,437	1,376,821	1,374,568		4,204			7.243	7.696	N/A	25,171	164,148	10/15/2024	05/03/2025
00251*-AF-3	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan				3.B PL	490,424	94.6700	468,924	495,325	494,293		1,378			7.243	7.833	N/A	9,055	59,053	10/15/2024	05/03/2025
00251*-AG-1	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa				3.B PL	291,817	94.6700	279,023	294,732	294,255		887			7.243	7.823	N/A	5,447	35,880	10/15/2024	05/02/2025
00267*-AB-4	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN				4.C PL	13,028,652	99.0820	13,039,469	13,160,255	13,029,783		1,131			9.842	10.316	N/A	327,410	355,642	07/02/2024	07/02/2031
00439#-AD-9	ACCUPAC Initial Term Loan				3.B PL		98.8930								0.000	0.000	N/A	11,086	167,847	01/17/2020	01/16/2026
00439#-AE-7	ACCUPAC Revolver				3.B PL		98.8930								10.611	0.000	N/A	45,879		10/03/2024	01/16/2026
00457*-AB-4	ACCUPAC SECOND AMENDMENT REVOLVING CRE				3.B PL		98.8930								0.000	0.000	N/A	28,300		06/18/2024	01/16/2026
00488P-AL-9	ACRISURE LLC Term B				4.B FE		0.0000								0.000	0.000	N/A		623,762		01/31/2027
00488P-AS-4	ACRISURE LLC TERM B6				4.B FE		0.0000								0.000	0.000	N/A	5,322		06/20/2024	11/06/2030
00488P-AT-2	ACRISURE LLC TERM B1				4.B FE		0.0000								0.000	0.000	N/A		590,740		02/16/2027
00488P-AV-7	ACRISURE LLC TERM B6				4.B FE	26,831,829	100.2890	26,909,373	26,831,829	26,831,829					7.356	7.438	N/A		43,861	12/12/2024	11/06/2030
00771P-AJ-0	AEGION CORP				4.C FE		0.0000								0.000	0.000	N/A		29,692		04/01/2028
00771P-AL-5	AZURIA WATER SOLUTIONS INC TERM				4.C FE	2,895,965	100.9380	2,932,210	2,904,976	2,896,246		281			8.107	4.533	N/A	1,754	154,279	06/27/2024	05/17/2028
00775K-AJ-7	OSAIC HOLDINGS INC TERM				4.A FE		0.0000								0.000	0.000	N/A		63,916		08/16/2028
00798#-AA-0	BLUEHALO GLOBAL HOLDINGS LLC REVOLVER				3.B PL	9,068,310	98.6500	8,946,205	9,068,627	9,068,402		93			11.592	12.036	N/A	35,409	1,043,023	09/12/2024	10/31/2025
00798#-AB-8	BLUEHALO GLOBAL HOLDINGS LLC Term Loan				3.B PL	28,953,177	98.6500	28,849,506	29,244,292	29,172,546		59,534			10.492	11.108	N/A	160,129	3,026,513	11/05/2021	10/31/2025
00830K-AB-7	AFFINITY HOSPICE INTERMEDIATE Revolver				3.A PL	3,467,275	88.0800	3,082,796	3,500,000	3,117,702		(44,449)			8.821	12.862	N/A	858	352,083	09/27/2024	12/17/2027
00830K-AD-3	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan				3.A PL	5,033,013	88.0800	4,472,657	5,077,955	5,049,887		6,096			9.179	9.627	N/A	1,295	517,332	12/23/2022	12/17/2027
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan				3.B PL	11,200,605	100.0000	11,313,743	11,313,743	11,287,485		20,288			9.924	10.440	N/A	102,966	1,109,758	12/12/2019	12/02/2025
00887#-AC-8	AIM ACQUISITION LLC TERM LOAN				3.B PL	9,100,034	100.0000	9,191,953	9,191,953	9,111,682		11,648			9.442	9.905	N/A	219,389	684,136	07/02/2024	12/02/2027
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B				2.C FE	12,639,966	100.4030	12,846,899	12,795,333	12,687,822		21,337			6.471	6.910	N/A	2,300	949,484	09/19/2022	10/13/2028
01642P-BB-1	ALIXPARTNERS LLP				4.A FE	20,161,907	100.5140	20,345,801	20,241,759	20,194,089		8,896			6.971	7.257	N/A	3,920	1,618,788	11/08/2022	01/28/2028
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC Closing Date Term Loan				3.B PL	8,660,369	99.4080	8,696,036	8,747,847	8,663,576		3,207			9.829	10.327	N/A	2,388	613,464	05/01/2024	05/01/2030
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC				4.B FE		0.0000								0.000	0.000	N/A		474,837		09/30/2027
01881U-AM-7	ALLIANT HOLDINGS INTERMEDIATE TERM B6				4.B FE	10,040,868	100.3810	10,088,732	10,050,440	10,041,090		223			7.106	7.230	N/A	17,855	203,824	09/12/2024	09/12/2031
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B				4.C FE	24,207,535	100.4510	24,487,863	24,377,919	24,274,122		18,666			8.207	8.604	N/A	5,558	2,247,466	05/20/2021	05/14/2028
02008E-AB-3	ALLWYN ENTERTAINMENT FINANCING TERM B				5.B Z	2,885,941	100.9070	2,926,736	2,900,443	2,886,201		260			6.908	7.160	N/A	44,079	21,218	05/30/2024	06/30/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02124X-AB-0	ALTA BUYER LLC TERM LOAN				2.B PL	19,984,111	98.8740	19,958,777	20,185,971	20,185,971					5.651	(0.530)	N/A		2,566,694	12/21/2021	12/21/2027
02124X-AC-8	ALTA BUYER LLC DELAYED DRAW TERM LOAN				2.B PL	7,800,402	98.8740	7,790,513	7,879,194	7,825,528		11,787			9.329	9.834	N/A	2,042	1,060,006	08/18/2022	12/21/2027
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan						0.0000					215			0.000	0.000	N/A				02/24/2026
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver				3.C Z		0.0000								0.000	0.000	N/A		13,226		02/24/2026
02351X-AB-4	AMAZON HOLDCO INC TERM				3.C FE	7,426,388	99.7710	7,427,914	7,445,000	7,425,825		(563)			6.624	6.858	N/A	1,370	129,356	07/30/2024	07/30/2031
02351Y-AB-2	AMER SPORTS CO TERM B				4.A FE		0.0000								0.000	0.000	N/A		20,812		02/10/2031
02358H-AJ-5	AMERCAREROYAL LLC DELAYED DRAW TERM LOAN B				3.A PL	2,721,745	99.0180	2,722,247	2,749,237	2,722,543		798			9.357	9.769	N/A	715	62,897	10/07/2024	09/10/2030
02358H-AK-2	AMERCAREROYAL LLC TERM LOAN				3.A PL	17,090,024	99.0180	17,093,177	17,262,651	17,096,544		6,520			9.357	9.767	N/A	4,487	524,879	09/10/2024	09/10/2030
02358H-AL-0	AMERCAREROYAL LLC REVOLVER				3.A PL	19,879,021	99.0180	19,882,689	20,079,819	19,883,936		4,915			9.477	9.896	N/A	103,041	253,854	12/24/2024	09/10/2030
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1	3.B FE	1,238,965	99.8990	1,705,701	1,707,434	1,238,965					6.175	12.528	N/A	293	121,506	09/26/2018	01/29/2027
02376C-BJ-3	AAdvantage Loyalty IP Ltd Term				3.A FE	1,398,250	102.8300	1,439,613	1,400,000	1,398,257		7			9.629	9.919	N/A	26,961	147,679	05/13/2022	04/20/2028
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC				3.B FE		0.0000								0.000	0.000	N/A		243,649		01/15/2027
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR TERM B				3.B FE	29,834,982	100.4750	30,053,361	29,911,283	29,839,984		5,002			6.107	6.321	N/A	5,074	1,969,899	01/31/2024	01/27/2031
02729U-AC-3	AMERICAN LOUVER COMPANY LLC INITIAL TERM A LOAN				3.A PL	6,380,931	99.0000	6,380,931	6,445,385	6,382,956		2,026			9.593	9.932	N/A	158,409	156,300	10/01/2024	10/01/2030
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER				3.A PL	1,386,000	99.0000	1,386,000	1,400,000	1,386,431		431			9.593	9.932	N/A	27,685	31,195	10/04/2024	10/01/2030
03010@-AA-8	AMERICAN STUDENT TRANSPORTATIO				5.B Z	9,830,684	97.5000	9,832,063	10,084,167	9,846,998		5,659			13.500	14.434	MJSD	94,539	1,475,137	12/31/2024	09/07/2029
03217F-AH-2	AMSPEC SERVICES INC Revolver				4.A PL		0.0000								0.000	0.000	N/A		(23,257)		07/02/2024
03217F-AJ-8	AMSPEC SERVICES INC Term Loan				4.A PL		0.0000								0.000	0.000	N/A		(301,563)		07/02/2024
03306U-AH-1	ANCHOR PACKAGING TERM B				4.B FE	7,213,460	100.6980	7,282,353	7,231,875	7,213,606		146			7.694	7.885	N/A	29,365		12/11/2024	07/18/2029
03589*-AH-6	Anne Arundel Dermatology NA-SUB-UNSEC				3.C Z	14,941,687	37.8000	5,710,851	15,108,071	15,033,920		27,872			11.500	12.087	MJSD	4,826	2,456,477	09/30/2024	04/16/2026
03589*-AJ-2	Anne Arundel Dermatology NA-SUB-UNSEC				3.C Z	14,516,062	37.8000	5,551,134	14,685,540	14,633,837		33,165			13.250	13.770	JAJO	421,597	2,150,816	09/30/2024	04/16/2026
03589@-AC-5	Anne Arundel Dermatology Manag				3.C Z	23,822,317	16.4500	4,004,739	24,344,917	24,007,564		25,468			12.750	13.869	MJSD	8,622	6,597,343	09/30/2024	10/16/2026
03680*-AA-9	ANTERIAD Term Loan B				2.C Z	2,945,542	100.0000	3,005,655	3,005,655	2,960,303		9,641			10.641	11.497	N/A	888	346,600	03/31/2023	03/31/2028
03703H-AB-2	ANTICIMEX GLOBAL AB TERM B6				5.B Z	773,144	100.8440	782,686	776,135	773,305		160			7.970	8.276	N/A	5,684	31,619	05/31/2024	11/16/2028
03765V-AL-4	PRIME SECURITY SERVICE BORROWE TERM B				3.B FE		0.0000								0.000	0.000	N/A		230,134		10/11/2030
03765V-AM-2	PRIME SECURITY SERVICES BORROW TERM B1				3.B FE		0.0000								0.000	0.000	N/A	69,470		05/10/2024	10/15/2030
03768#-AG-7	APEX SERIVCE PARTNERS REVOLVER LOAN				3.C PL	958,590	99.0050	973,098	982,873	959,147		557			9.337	10.089	N/A	2,039	8,825	11/12/2024	09/24/2030
03768#-AH-5	APEX SERIVCE PARTNERS 2024 DELAYED DRAW TERM LOAN				3.C PL	4,036,844	99.0050	4,037,067	4,077,620	4,037,796		953			9.080	9.479	N/A	8,246	39,730	10/24/2024	09/24/2030
03768#-AJ-1	APEX SERIVCE PARTNERS 2024 TERM LOAN				3.C PL	16,459,235	99.0050	16,460,146	16,625,490	16,463,016		3,781			9.337	9.745	N/A	34,570	161,988	10/24/2024	10/24/2030
03768#-AK-8	APEX SERIVCE PARTNERS FIRST AMENDMENT INCREMENT DDTL				3.C PL	1,161,014	99.0050	1,161,078	1,172,741	1,161,218		204			9.337	9.724	N/A	2,433	11,167	12/16/2024	09/24/2031
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver				3.A PL	2,310,937	96.7690	2,236,280	2,310,937	2,310,937					9.177	9.266	N/A	589	241,185	03/01/2024	04/01/2025
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan				3.A PL	9,429,495	96.7690	9,176,445	9,482,797	9,468,614		10,689			9.179	9.410	N/A	2,418	1,048,014	07/19/2021	04/01/2026
03943*-AA-2	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te				3.A PL	39,997,679	96.7690	38,820,532	40,116,540	40,065,072		31,520			9.179	9.506	N/A	10,228	4,785,820	05/03/2023	04/01/2026
03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN				3.B PL	243,956	99.6000	246,680	247,671	244,217		261			10.943	11.633	N/A	6,926	11,733	09/03/2024	10/06/2029
03945E-AC-5	ARCHER ACQUISITION LLC INITIAL TERM LOAN				3.B PL	9,027,784	99.6000	9,128,602	9,165,263	9,043,622		14,707			10.179	10.810	N/A	2,591	973,856	10/06/2023	10/06/2029
03965E-AF-3	ARCOSA INC TERM B				3.A FE	5,500,000	100.9380	5,551,590	5,500,000	5,500,000					6.607	6.794	N/A	1,009	90,093	08/13/2024	08/12/2031
04041E-AB-8	ARISE HLDGS INC FIRST LEIN REVOLVER				2.B PL	15,000,000	91.6100	13,741,427	15,000,000	15,000,000					8.834	9.052	N/A	312,870	750,778	04/19/2024	12/09/2025
04041E-AC-6	ARISE HLDGS INC First Lien Initial Term Loan				2.B PL	12,123,964	91.6100	11,218,894	12,246,429	12,218,188		21,369			9.104	9.575	N/A	71,407	1,203,757	12/09/2019	12/09/2025
04261#-AB-8	ARNOTT ULTIMATE LLC TERM LOAN				5.B Z	7,710,939	99.0000	7,710,939	7,788,827	7,711,698		759			9.266	9.595	N/A	98,235	96,230	11/13/2024	11/13/2030
04268B-AB-0	AROTECH CORPORATION Delayed Draw Term Loan				3.C PL	845,637	100.0000	852,027	852,027	848,868		1,120			10.709	11.221	N/A	4,065	100,801	12/15/2021	10/22/2026
04268B-AC-8	AROTECH CORPORATION Initial Term Loan				3.C PL	17,250,811	100.0000	17,513,513	17,513,513	17,404,398		43,520			10.679	11.349	N/A	176,161	1,691,739	10/22/2020	10/22/2026
04268B-AD-6	AROTECH CORPORATION Revolver				3.C PL		100.0000								0.000	0.000	N/A	2,795	95,473	07/05/2024	10/22/2026
04276*-AA-7	AGAPE CARE GROUP HOLDCO				4.C Z	15,612,977	99.5200	15,899,948	15,976,636	15,665,113		(29,308)			12.250	13.108	MJSD	5,436	2,277,537	12/31/2024	10/14/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04277@-AA-4	Arrow Management Acquisition L NA-SUB-UNSEC				5.B GI	5,189,189	99.6800	5,172,584	5,189,189	5,189,189					9.750	9.867	MJSD	1,405	645,081	07/11/2023	10/14/2028
04277@-AB-2	AGAPE CARE GROUP SENIOR SUBORD				4.C Z	17,695,983	99.5200	18,075,844	18,163,027	17,865,115		22,596			9.750	10.274	AO	378,775	1,810,248	10/14/2021	10/14/2028
04287K-AE-1	ARSENAL AIC PARENT LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A		27,955		08/19/2030
04287K-AF-8	ARSENAL AIC PARENT LLC TERM B				3.C FE	2,098,353	100.9750	2,138,948	2,118,295	2,098,639		287			7.607	8.047	N/A	448	63,184	07/23/2024	08/19/2030
04350X-AC-9	ASCEND PARTNER SERVICES LLC TERM LOAN				3.A PL	11,856,237	99.0470	11,861,924	11,975,997	11,857,946		1,709			0.000	9.355	N/A	2,946	447,809	08/09/2024	08/08/2031
04621H-AT-0	ASSURED PARTNERS INC TERM				4.B FE		0.0000								0.000	0.000	N/A		33,658		02/13/2027
04621H-AW-3	ASSUREDPARTNERS INC TERM B5				4.B FE	23,393,946	100.3280	23,499,827	23,423,000	23,389,304		(4,642)			7.857	8.133	N/A	5,112	1,369,391	04/04/2024	02/14/2031
04649V-AX-8	ASURION LLC				4.A FE	26,727,874	100.0470	26,694,899	26,682,491	26,693,016		(12,645)			7.721	7.924	N/A	5,723	2,315,369	12/23/2020	12/23/2026
04649V-AY-6	ASURION LLC L				4.A FE	34,134,254	99.8990	34,291,913	34,326,754	34,231,195		24,707			7.721	8.067	N/A	7,363	3,030,818	08/25/2021	07/29/2027
04686R-AB-9	ATHENAHEALTH INC TERM				4.B FE	10,202,153	100.4470	10,302,347	10,256,551	10,215,624		5,741			7.607	7.948	N/A	2,167	882,672	12/30/2022	01/27/2029
04748@-AF-4	ATHLETE BUYER 1ST AMENDMENT DDTL				4.B Z	20,015,569	97.4300	19,578,142	20,094,572	20,015,690		121			13.000	13.095	AO	471,664		10/15/2024	04/26/2030
04748@-AG-2	ATHLETE BUYER NA-SUB-UNSEC				3.C Z	8,081,046	97.4300	8,106,225	8,320,051	8,110,265		9,038			13.000	13.900	MJSD	3,004	1,149,815	10/03/2024	04/26/2030
04748@-AH-0	ATHLETE BUYER DDTL				3.C Z	15,836,515	97.4300	15,429,517	15,836,515	15,836,515					13.000	12.987	AO	371,718	385,926	10/03/2024	04/26/2030
05350N-AL-8	AVANTOR INC Term B5				3.A FE		0.0000								0.000	0.000	N/A		17,903		11/06/2027
05350N-AP-9	AVANTOR FUNDING INC				2.C FE	1,056,500	100.7090	1,070,693	1,063,161	1,057,520		1,020			6.457	6.844	N/A	191	68,240	04/02/2024	11/08/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B				3.A FE	10,987,205	99.1000	10,886,349	10,985,216	10,983,633		(2,349)			6.221	6.390	N/A	1,898	761,932	02/07/2020	07/31/2027
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C				3.A Z		0.0000								0.000	0.000	N/A		260,815		03/15/2029
05516H-AB-4	B2B INDUSTRIAL PRODUCTS LLC Revolver				2.C PL	9,210,677	94.6850	8,767,054	9,259,162	9,232,928		12,395			10.500	10.898	N/A	2,684	1,301,464	06/28/2023	10/07/2026
05516H-AC-2	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022)				2.C PL	27,816,259	94.6850	26,585,924	28,078,234	27,938,791		56,581			11.485	12.122	N/A	562,759	3,504,905	03/31/2023	10/07/2026
05516H-AK-4	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan				2.C PL	93,823	94.6850	91,115	96,229	94,920		579			11.229	12.422	N/A	30	14,819	12/06/2022	10/07/2026
05516H-AL-2	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan				2.C PL	9,100,863	94.6850	8,838,121	9,334,219	9,200,611		58,809			14.650	15.911	N/A	124,428	1,163,107	12/23/2022	10/07/2026
05554K-AB-0	BCTS PARENT LLC DELAYED DRAW TERM LOAN				3.A PL	1,447,844	100.1100	1,464,077	1,462,468	1,448,359		516			9.357	9.929	N/A	380	61,809	08/01/2024	12/26/2029
05554K-AC-8	BCTS PARENT LLC REVOLVING CREDIT COMMITMENTS				3.A PL	1,792,000	100.1100	1,808,439	1,806,452	1,792,641		641			9.697	10.237	N/A	9,731	129,549	05/16/2024	12/26/2029
05554K-AD-6	BCTS PARENT LLC INITIAL TERM LOAN				3.A PL	13,524,308	100.1100	13,675,944	13,660,917	13,535,253		14,525			9.589	10.163	N/A	21,878	1,238,207	12/26/2023	12/26/2029
05622*-AB-3	BCM ONE INC Delayed Draw Term Loan				3.A PL	3,973,002	100.0000	3,973,002	3,973,002	3,973,002					8.970	9.269	N/A	990	510,003	06/30/2023	11/17/2027
05622*-AC-1	BCM ONE INC Initial Term Loan				3.A PL	12,547,285	100.0000	12,700,338	12,700,338	12,700,338					8.722	8.968	N/A	3,077	1,177,715	11/17/2021	11/17/2027
05710N-AB-5	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN				3.B Z	10,123,729	98.7400	10,200,174	10,330,336	10,151,872		23,952			9.829	10.567	N/A	2,820	1,497,516	09/25/2023	09/25/2029
05875C-AB-0	Bally's Corp TERM B				3.C FE	14,413,508	94.8260	13,805,739	14,559,099	14,465,725		17,417			8.143	8.552	N/A	242,606	1,427,052	02/14/2022	08/06/2028
06749*-AA-1	BARDSTOWN PPC BUYER LLC				3.C Z	32,977,000	99.0700	33,337,055	33,650,000	33,236,012		67,174			12.811	13.568	JAJO	934,035	4,506,459	07/13/2022	08/28/2027
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN				4.B PL	11,249,408	100.0000	13,732,935	13,732,935	12,044,799		795,392			11.729	21.864	N/A	4,474	(6,209,337)	07/19/2024	06/01/2026
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN				4.B PL	3,979,359	100.0000	4,857,909	4,857,909	4,262,129		282,770			11.729	21.840	N/A	1,583	(2,196,490)	07/19/2024	06/01/2026
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN				4.B PL	4,491,258	100.0000	5,389,510	5,389,510	4,713,982		222,724			14.475	24.905	N/A	4,334	(2,031,760)	09/30/2024	06/01/2026
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan				3.A PL		0.0000								0.000	0.000	N/A		670,301		07/21/2025
07367*-AD-4	Beacon Oral Specialists Interm NA-SUB-UNSEC				4.A Z	20,240,033	95.1800	19,876,756	20,883,333	20,283,978		(16,144)			13.250	14.490	MJSD	184,469	2,384,986	09/30/2024	10/07/2028
07367*-AE-2	BEACON				4.A Z	14,278,021	95.1800	13,697,088	14,390,721	14,287,922		6,289			13.000	13.449	JAJO	446,912	1,179,262	09/30/2024	10/07/2028
07368R-AG-6	BEACON ROOFING SUPPLY INC TERM B				3.B FE	10,743,267	100.4740	10,805,799	10,754,875	10,740,955		(2,312)			6.357	6.571	N/A	1,899	590,810	03/28/2024	05/19/2028
08078U-AH-6	BELRON FINANCE US LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A		140,297		04/18/2029
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC				4.C FE		0.0000								0.000	0.000	N/A		29,595		11/07/2025
08511L-BB-3	BERLIN PACKAGING LLC TERM B7				4.B FE		0.0000								0.000	0.000	N/A	108,853		05/10/2024	05/12/2031
08511L-BC-1	BERLIN PACKAGING LLC TERM B7				4.C FE	17,019,844	100.7000	17,138,983	17,019,844	17,019,844					8.007	7.954	N/A			12/06/2024	06/09/2031
08579J-BH-4	BERRY GLOBAL INC TERM AA				2.C FE	13,544,629	100.3320	13,621,737	13,576,662	13,545,700		3,905			6.317	6.544	N/A	47,644	965,850	10/10/2023	07/01/2029
09228H-AD-1	BLACKBIRD PURCHASER INC First Lien Initial Term Loan				3.C PL		0.0000								0.000	0.000	N/A		(303,197)		04/08/2026
09228H-AN-9	BLACKBIRD PURCHASER INC INTIAL REVOLVING CREDIT				3.C PL	2,846,535	99.5160	2,832,749	2,846,535	2,846,535					9.839	10.181	N/A	3,112		12/31/2024	12/29/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09228H-AP-4	BLACKBIRD PURCHASER INC DELAYED DRAW TERM LOAN				3.C PL	2,227,227	99.5160	2,216,441	2,227,227	2,227,227					9.826	10.088	N/A	608	144,908	10/08/2024	12/19/2030
09228H-AQ-2	BLACKBIRD PURCHASER INC INITIAL TERM LOAN				3.C PL	31,556,451	99.5160	31,403,629	31,556,451	31,556,451					9.829	10.091	N/A	8,616	3,533,165	12/19/2023	12/19/2030
09267#-AC-9	BLADES BUYER INC				3.C Z	20,164,026	99.6800	20,503,205	20,569,026	20,266,489		34,583			14.000	14.787	MJSD	15,779	2,643,962	12/31/2024	09/30/2028
09267#-AD-7	Blades Buyer Inc. NA-SR-SEC				3.C Z	9,169,557	99.6800	9,319,639	9,349,557	9,218,859		20,862			8.239	8.824	N/A	2,140	2,085,134	12/31/2024	09/30/2028
09661C-AB-0	BOARDWALK BUYER LLC REVOLVER				3.A PL	36,459,354	100.0000	36,827,630	36,827,630	36,614,471		51,820			9.181	9.656	N/A	17,219	3,801,353	09/27/2023	09/28/2027
10153K-AB-5	BOULDER SCIENTIFIC REVOLVER				2.B PL		0.0000								0.000	0.000	N/A		23,868		06/28/2025
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan				2.B PL	12,984,520	96.4460	12,644,479	13,110,359	13,067,595		33,573			9.452	9.914	N/A	269,514	1,218,943	06/24/2024	12/31/2025
10170*-AA-1	BOUNTEOUS INC Initial Term Loan				2.B PL	7,977,754	100.0000	8,058,337	8,058,337	8,013,125		11,298			10.204	10.723	N/A	75,562	846,318	08/02/2021	08/02/2027
10170*-AB-9	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN				2.B PL	4,139,018	100.0000	4,170,690	4,170,690	4,152,804		4,477			10.204	10.665	N/A	39,108	438,022	11/05/2021	08/02/2027
10170*-AC-7	BOUNTEOUS INC Revolver				2.B PL	8,925	100.0000	8,999	8,999	8,950		13			10.282	10.362	N/A	195	130	11/30/2023	08/02/2027
10170*-AD-5	BOUNTEOUS INC 2021 Incremental Term Loan				2.B PL	3,731,150	100.0000	3,768,838	3,768,838	3,747,520		5,363			10.104	10.621	N/A	34,993	396,564	11/05/2021	08/02/2027
10170*-AE-3	BOUNTEOUS INC 2021 Incremental Delayed Draw				2.B PL	6,098,134	100.0000	6,159,732	6,159,732	6,110,884		12,750			11.000	11.774	N/A	1,882	589,205	01/31/2024	08/02/2027
10463*-AB-5	BRADSHAW INTERNATIONAL INC Initial Term Loan				3.B PL	24,076,052	100.0000	24,693,387	24,693,387	24,335,757		92,410			10.207	11.190	N/A	7,001	2,762,329	10/27/2021	10/21/2027
10756P-AD-1	BREWCO BORROWER LLC TERM A				4.C FE	1,613,191	71.2500	1,613,191	2,264,128	1,613,191		368	643,539		8.418	21.365	N/A	41,293	140,575	04/15/2024	04/14/2028
10756P-AE-9	BREWCO BORROWER LLC TERM B				4.C FE	651,225	39.3340	651,225	1,655,651	651,225		46	998,792		8.418	46.837	N/A	29,932	36,768	04/15/2024	04/14/2028
10801X-AK-3	BRIGHTVIEW LANDSCAPES LLC TERM B				4.A FE		0.0000								0.000	0.000	N/A		10,720		04/20/2029
10947U-AB-4	BRIGHTSIGN LLC REVOLVER				3.A PL	7,300,539	99.1280	7,285,877	7,350,000	7,313,457		8,767			9.957	10.516	N/A	3,077	666,050	12/24/2024	10/14/2027
10947U-AC-2	BRIGHTSIGN LLC TERM LOAN				3.A PL	28,881,075	99.1280	28,918,291	29,172,803	28,998,268		37,088			9.957	10.557	N/A	8,069	3,167,470	10/14/2021	10/14/2027
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC				4.B FE		0.0000								0.000	0.000	N/A		139,245		01/22/2027
11132V-AY-5	BROADSTREET PARTNERS INC TERM B4				4.B FE	27,939,178	100.4590	28,319,880	28,190,486	27,942,528		3,350			7.366	7.655	N/A	75,146		11/19/2024	06/16/2031
11565H-AB-2	BROWN GROUP HOLDING LLC				4.B FE	17,610,171	100.4930	17,925,116	17,837,268	17,692,529		31,093			6.857	7.322	N/A	3,398	1,415,694	09/19/2022	04/22/2028
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B				4.B FE	8,227,959	100.4100	8,398,429	8,364,178	8,235,108		7,149			7.001	7.583	N/A	61,375	378,786	07/19/2024	06/09/2029
12022R-A#-6	BULLHORN INC Amendment No 1 Term Loan				3.C PL	17,530,194	99.7150	17,713,237	17,763,838	17,670,431		37,304			9.357	10.005	N/A	4,617	2,158,878	07/14/2022	09/30/2026
12331@-AB-9	BUSINESSOLVER.COM INC Term loan				4.A PL	15,171,000	100.0000	15,324,242	15,324,242	15,230,808		20,727			9.929	10.438	N/A	4,226	1,683,446	12/01/2021	12/01/2027
12331@-AC-7	BUSINESSOLVER.COM INC Delayed Draw				4.A PL	542,985	100.0000	547,500	547,500	544,269		710			9.929	10.429	N/A	151	57,391	02/14/2024	12/01/2027
12509T-AA-3	CAREER NOW CAREER NOW				5.B YE	8,765,802	70.7000	6,302,398	8,914,282	8,814,936		(1,450)			13.000	13.711	MJSD	3,219	2,391,718	09/30/2024	09/30/2027
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan				2.A PL		0.0000								0.000	0.000	N/A		196,654		12/24/2024
12510M-AB-5	INGENOVIS HEALTH INC				5.A FE		0.0000								0.000	0.000	N/A		26,455		03/05/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B				4.A FE	5,780,943	100.5630	5,882,222	5,849,320	5,801,997		9,471			6.721	7.164	N/A	1,092	450,800	11/08/2022	09/17/2028
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		79,168		09/29/2028
12541H-AV-5	CHG HEALTHCARE SERVICES INC TERM B2				4.B FE	3,925,901	100.9580	3,997,937	3,960,000	3,927,358		1,457			7.971	8.485	N/A	877	144,917	07/23/2024	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC TERM B				4.B FE	18,345,286	100.6880	18,480,704	18,354,426	18,345,501		(1,108)			7.471	7.712	N/A	3,809	1,586,700	07/19/2023	11/17/2028
12570N-AB-0	CLS MANAGERMENT SERVIES LLC DELAYED DRAW COMMITMENT				3.B PL	1,689,574	99.0400	1,691,652	1,708,049	1,689,930		356			9.294	9.695	N/A	27,404	43,761	08/08/2024	03/27/2030
12570N-AC-8	CLS MANAGERMENT SERVIES LLC INITAL TERM LOAN COMMITMENT				3.B PL	4,206,231	99.0400	4,207,930	4,248,718	4,207,993		1,763			9.329	9.681	N/A	1,101	303,805	03/27/2024	03/27/2030
12656A-AC-3	CNT HOLDINGS I CROP				4.B FE	27,987,935	100.7790	28,516,435	28,296,150	28,100,138		46,519			8.085	8.542	N/A	395,001	2,460,064	01/22/2024	10/16/2027
12685L-AG-5	CABLE ONE INC				3.B FE	7,219,969	98.4750	7,145,592	7,256,250	7,233,796		4,132			6.471	6.753	N/A	1,304	538,894	04/30/2021	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC				4.B FE	4,812,000	100.1880	4,809,000	4,800,000	4,804,848		(2,790)			7.762	7.951	N/A	16,558	419,748	12/17/2020	09/15/2027
12740@-AD-0	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC				5.A	58,282,473	95.9900	57,253,796	59,645,584	59,011,006		309,188			11.000	11.852	N/A	18,225	6,668,473	06/30/2023	09/30/2026
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC				3.C Z	42,575,737	100.0000	42,575,737	42,575,737	42,575,737					12.500	12.689	N/A	14,783	13,361,697	12/31/2024	09/29/2026
12746@-AA-0	CVI PARENT INC Revolver				3.A PL	2,131,042	86.6730	1,849,683	2,134,087	2,131,502		404			9.119	9.517	N/A	545	104,956	12/27/2024	08/12/2027
12746@-AB-8	CVI PARENT INC Term Loan				3.A PL	3,830,160	86.6730	3,352,907	3,868,444	3,847,338		5,406			8.929	9.388	N/A	959	352,229	09/30/2024	08/12/2027
12751*-AC-0	CP TURF TOPCO NA-SUB-UNSEC				4.C Z	13,132,000	97.9300	13,122,620	13,400,000	13,236,768		19,609			10.750	11.456	MON	24,008	1,468,510	12/21/2021	04/25/2028
12751*-AD-8	CP TURF TOPCO 1ST AMENDMENT NOTE				4.C Z	22,708,461	97.9300	22,523,900	23,000,000	22,722,654		14,193			10.750	11.451	MON	41,208	631,861	10/18/2024	04/25/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12751*-AE-6	CP TURF PARENT LLC THIRD AMENDMENT TERM LOAN				3.B PL	4,880,927	99.7690	4,918,836	4,930,229	4,890,745		10,384			9.729	10.313	N/A	1,332	566,936	12/05/2023	10/25/2027
12757*-AC-4	CMG HOLDCO LLC DDTL-2				3.A PL		100.3890								0.000	0.000	N/A	8,050		05/23/2024	08/18/2028
12757*-AD-2	CMG HOLDCO LLC REVOLVER				3.A PL		100.3890								0.000	0.000	N/A	14,348	146,629	10/15/2024	08/18/2028
12768E-AG-1	CAESARS ENTERTAINMENT INC TERM B				3.C FE	6,527,815	100.2080	6,593,686	6,580,000	6,528,530		715			6.771	7.011	N/A	52,750	44,975	11/20/2024	02/06/2030
12768E-AH-9	CAESARS ENTERTAINMENT INC TERM B1				3.C FE	4,951,033	100.3440	4,979,546	4,962,500	4,951,023		(9)			6.771	6.874	N/A	39,298	33,919	11/20/2024	02/06/2031
12798*-AA-9	CRCI LONGHORN HOLDINGS INC TERM LOAN				3.C PL	18,340,089	99.0310	18,345,841	18,525,342	18,347,401		7,312			9.298	9.604	N/A	4,785	638,547	08/27/2024	08/27/2031
12798*-AC-5	CRCI LONGHORN HOLDINGS INC REVOLVING LOAN				3.C PL	1,520,615	99.0310	1,519,441	1,534,307	1,521,046		431			9.304	9.584	N/A	707	34,380	12/23/2024	08/27/2031
12881B-AA-2	CALDWELL & GREGORY LLC				5.B Z	19,688,983	98.0000	19,675,253	20,076,789	19,693,741		4,758			0.000	0.368	MJSD		686,491	12/31/2024	03/29/2030
13003@-AA-6	CALIENGER HOLDINGS LLC INITIAL TERM LOAN				3.A PL	4,247,868	100.1200	4,339,760	4,334,559	4,270,983		11,279			10.403	11.274	N/A	37,576	527,236	10/21/2022	10/23/2028
15060H-AB-3	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN				3.B PL	20,540,405	101.3000	21,124,295	20,853,203	20,566,387		28,034			10.079	10.677	N/A	5,838	2,288,138	06/03/2024	10/04/2030
15060H-AC-1	CEDAR SERVICES GROUP REVOLVING LOAN				3.B PL	3,366,077	101.3000	3,438,572	3,394,444	3,366,637		560			10.079	10.544	N/A	950	101,311	09/18/2024	10/04/2030
15060H-AD-9	CEDAR SERVICES GROUP TERM LOAN				3.B PL	25,406,622	101.3000	26,128,840	25,793,524	25,443,140		33,971			10.079	10.673	N/A	7,221	2,890,693	10/04/2023	10/04/2030
15132*-AA-7	CenExel Second Intermediate Ho				5.A	56,469,841	99.5900	57,621,583	57,858,804	56,596,159		7,437			15.000	16.206	MJSD	626,804	8,042,570	09/30/2024	02/24/2028
15477B-AB-3	CENTRAL PARENT INC TERM				4.B FE		0.0000								0.000	0.000	N/A		(60,916)		06/09/2029
15643X-AC-2	Centuri Group Inc TERM B				4.A FE	17,047,490	100.6070	17,430,577	17,325,411	17,128,763		40,938			6.959	7.526	N/A	6,698	1,401,634	10/03/2023	08/18/2028
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS				6. *		0.0000								7.940	0.000	N/A			03/21/2017	03/01/2024
15963C-AC-0	CHARIOT BUYER LLC TERM B				4.C FE	10,836,840	100.7190	10,942,112	10,864,000	10,845,808		1,397			7.707	7.988	N/A	2,326	1,020,314	10/22/2021	10/22/2028
16115E-AT-4	CHART INDUSTRIES INC TERM B				3.C FE	4,859,790	100.5210	4,994,255	4,968,370	4,865,843		6,053			7.092	7.744	N/A	88,091	99,349	07/02/2024	03/18/2030
16125T-AL-6	CHARTER NEXT GENERATION INC TERM B				4.C FE		0.0000								0.000	0.000	N/A		111,777		12/01/2027
16125T-AM-4	CHARTER NEXT GENERATION INC TERM B				4.B FE	4,893,415	100.6650	4,955,791	4,923,077	4,893,977		562			7.345	7.571	N/A	2,009	68,750	10/29/2024	10/29/2031
17026Y-AH-2	CHOBANI LLC				4.B FE	2,352,039	100.9130	2,391,437	2,369,813	2,360,764		2,039			7.721	8.106	N/A	508	184,029	10/20/2020	10/20/2027
17040#-AA-0	CHOICE FINANCIAL GROUP HOLDING DDTL				5.B	1,057,155	103.1200	1,261,287	1,223,125	1,058,240		(7,168)			14.500	19.772	JAJO	33,993	164,846	09/30/2024	01/24/2029
17040#-AB-8	CHOICE FINANCIAL GROUP HOLDING				5.B	14,692,025	96.7700	14,493,267	14,977,025	14,704,125		(13,302)			13.000	13.823	MJSD	75,717	1,826,163	09/30/2024	01/18/2029
17110@-AC-3	CHROMA COLOR CORPORATION INITIAL TERM LOAN				2.C PL	5,588,722	99.2600	5,660,577	5,702,778	5,609,567		14,336			10.367	11.142	N/A	118,542	719,386	04/21/2023	04/21/2029
17148P-AF-8	Churchill Downs Inc Term B1				3.A FE	15,477,563	100.2500	15,787,771	15,748,400	15,572,463		43,819			6.357	6.925	N/A	2,781	1,170,166	11/01/2023	03/17/2028
17178H-AM-4	CIENA CORP TERM B				3.A FE	9,848,830	100.5250	9,929,589	9,877,731	9,850,325		1,574			6.368	6.602	N/A	20,925	724,749	10/24/2023	10/24/2030
17178H-AQ-5	CIENA CORP TERM B						0.0000								0.000	0.000	N/A				10/24/2030
17187M-AS-9	CINCINNATI BELL INC TERM B2				4.A FE		0.0000					(34)			0.000	0.000	N/A	2,120		12/13/2023	11/17/2028
17187M-AT-7	CINCINNATI BELL INC TERM B2				4.A FE	9,904,382	100.7140	9,975,099	9,904,382	9,904,382					7.116	7.180	N/A			12/13/2024	11/24/2028
172442-AT-2	CINEMARK USA INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		151,536		05/31/2030
172442-AU-9	CINEMARK USA INC TERM B				3.A FE	9,698,192	100.7500	9,899,568	9,825,874	9,700,278		2,086			7.106	7.505	N/A	17,495	63,956	11/21/2024	05/24/2030
17788E-AB-7	CITY LINE DISTRIBUTORS LLC				5.B GI	10,302,140	99.2500	10,527,158	10,606,708	10,346,839		27,230			13.000	14.012	MJSD	3,830	1,614,529	09/30/2024	02/28/2029
17788E-AC-5	CITY LINE DISTRIBUTORS LLC				5.B Z	3,934,302	99.2500	4,022,759	4,053,158	3,947,625		13,324			9.000	9.879	MJSD	1,013	369,122	09/30/2024	02/28/2029
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver				4.A Z	591,522	100.0000	1,244,872	1,244,872	591,522					6.878	13.372	N/A	12,550		07/06/2021	11/15/2045
18271*-AC-8	CLARUS GLASSBOARDS LLC TERM LOAN A				4.A PL	1,570,182	54.3740	2,339,992	4,303,535	1,605,041		26,962			10.797	42.867	N/A	98,097	489,776	10/17/2024	01/01/2030
18271*-AD-6	CLARUS GLASSBOARDS LLC TERM LOAN B				4.A PL	660,365	54.3740	814,215	1,497,443	555,791		(59,209)			10.797	43.058	N/A	34,134	162,739	10/17/2024	01/01/2030
18271*-AE-4	CLARUS GLASSBOARDS LLC REVOLVING LOAN				4.A PL	87,367	100.0000	89,105	89,105	87,920		553			10.787	12.520	N/A	1,509	110,312	07/17/2024	01/16/2026
18452X-AB-8	CLEAN SOLUTIONS BUYER INC TERM LOAN				3.B PL	22,910,580	99.0190	22,915,018	23,142,000	22,919,548		8,968			8.857	9.244	N/A	5,694	671,612	09/09/2024	09/09/2030
18452X-AC-6	CLEAN SOLUTIONS BUYER INC REVOLVING LOAN				3.B PL	3,062,400	99.0190	3,062,993	3,093,333	3,063,126		726			8.877	9.269	N/A	9,198	44,886	12/06/2024	09/09/2030
18972F-AC-6	CLYDESDALE ACQUISITION HOLDING TERM				4.B FE	14,884,863	100.3130	15,202,436	15,155,077	14,899,207		14,344			7.532	8.239	N/A	3,171	845,668	07/26/2024	03/30/2029
19076B-AB-0	COBALT SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN				3.B PL	453,019	99.5000	455,307	457,595	453,080		61			9.357	9.745	N/A	119	5,907	11/22/2024	10/10/2031
19076B-AC-8	COBALT SERVICE PARTNERS LLC TERM LOAN				3.B PL	5,451,266	99.0000	5,451,266	5,506,329	5,452,481		1,215			9.357	9.743	N/A	1,431	119,862	10/11/2024	10/10/2031
19201*-AF-4	CODING SOLUTIONS ACQUISITION DELAYED DRAW TERM LOAN				3.A PL	1,653,793	99.0490	1,654,617	1,670,498	1,653,984		191			10.010	10.580	N/A	6,503		11/25/2024	08/07/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19201*-AG-2	CODING SOLUTIONS ACQUISITION Term Loan				3.A PL	5,001,176	99.0490	4,988,183	5,036,060	4,986,446		(14,730)			9.329	9.777	N/A	1,305	1,726,034	09/18/2024	08/07/2031
19201*-AH-0	CODING SOLUTIONS ACQUISITION REVOLVING LOAN				3.A PL	454,360	99.0490	453,455	457,807	454,304		(56)			10.010	10.533	N/A	1,302	619	12/30/2024	08/07/2031
19239B-AE-8	COGECO COMMUNICATIONS FINANCE				4.A FE	22,064,571	99.5420	21,998,844	22,100,063	22,065,985		1,414			0.000	7.142	N/A	4,298	413,107	09/30/2024	01/10/2030
19286#-AD-3	COLD SPRING BREWING CO Term B Loan				2.B PL		100.0000								9.107	9.406	N/A		73,972	12/18/2019	12/19/2025
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan				3.C PL	14,550,323	86.6360	12,937,698	14,933,330	14,721,332		61,841			11.604	12.858	N/A	77,014	1,500,802	09/18/2024	06/18/2026
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver				3.C PL	3,129,757	86.6360	2,711,509	3,129,757	3,129,757					10.720	10.857	N/A	13,047	353,508	09/18/2024	06/18/2026
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan				3.C PL	1,017,866	86.6360	890,316	1,027,646	1,027,200		1,050			11.604	11.935	N/A	4,637	120,315	09/18/2024	06/18/2026
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T				3.C PL	1,404,194	86.6360	1,228,233	1,417,687	1,417,211		1,677			6.854	7.014	N/A	3,779	165,980	09/18/2024	06/18/2026
20007*-AF-8	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw				3.C PL	13,088,682	86.6360	11,339,562	13,088,682	13,088,682					11.101	11.393	N/A	56,507	1,438,732	09/18/2024	06/18/2026
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver				3.A PL	394,386	99.3600	391,862	394,386	394,386					10.077	10.205	N/A	6,329	29,676	01/30/2024	02/07/2025
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan				3.A PL	15,211,119	99.3600	15,266,432	15,364,767	15,333,204		29,779			9.890	10.180	N/A	16,406	1,681,963	05/09/2022	02/07/2026
20467@-AE-2	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN				3.A PL	7,072,334	100.0000	7,216,667	7,216,667	7,158,357		47,152			10.689	11.831	N/A	134,995	872,509	01/30/2023	02/07/2026
20467@-AF-9	COMPEX LEGAL SERVICES INC 5TH AMENDMENT INC TERM LOAN				3.A PL	2,919,057	100.0000	2,948,543	2,948,543	2,932,555		10,748			10.735	11.527	N/A	60,818	342,420	07/24/2023	02/07/2026
20600R-AB-8	CONAIR HOLDINGS LLC				4.C FE	4,813,313	90.3040	4,368,456	4,837,500	4,821,168		1,961			8.221	8.582	N/A	1,105	446,584	05/14/2021	05/13/2028
20602R-AC-4	CONCENTRA HEALTH SERVICES INC TERM B				3.B FE	2,391,008	100.8750	2,414,948	2,394,000	2,390,713		(294)			6.607	6.818	N/A	439	72,125	06/26/2024	06/26/2031
21720@-AA-1	COP Hometown Acquisitions Inc				5.C Z	3,478,365	99.8000	3,539,144	3,546,237	3,507,048		4,793			11.000	11.629	JAJO	97,522	472,105	10/01/2024	11/02/2027
21720@-AB-9	COP Hometown Acquisitions Inc NA-SUB-SEC				4.C Z	11,170,355	99.8000	11,092,832	11,115,062	11,142,465		(8,043)			11.000	10.883	MN	200,380	1,420,210	10/01/2024	11/02/2027
21925E-AB-3	CORNERSTONE ADVISORS OF ARIZON Revolver				2.C PL	1,361,250	100.0000	1,375,000	1,375,000	1,375,000					6.935	(0.247)	N/A		114,948	11/03/2021	09/24/2026
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan				2.C PL	13,033,969	100.0000	13,165,625	13,165,625	13,114,169		19,940			10.454	10.981	N/A	19,155	1,431,013	09/24/2020	09/24/2026
21925E-AD-9	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan				2.C PL	1,194,188	100.0000	1,206,250	1,206,250	1,201,014		2,162			9.570	10.092	N/A	321	131,190	06/24/2021	09/24/2026
21925E-AF-4	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan				2.C PL	2,074,577	100.0000	2,095,532	2,095,532	2,085,988		3,948			9.570	10.106	N/A	557	227,907	12/02/2021	09/24/2026
21925E-AG-2	CORNERSTONE ADVISORS OF ARIZON AMENDENT 4 TL				2.C PL	600,343	100.0000	606,407	606,407	600,121		(222)			10.024	10.435	N/A	5,078	54,268	03/01/2024	01/02/2040
22005#-AC-9	CORPORATE VISIONS INC First Amendment Incremental Te				3.A PL	9,954,050	86.6730	8,755,039	10,101,200	10,011,328		23,684			9.560	10.282	N/A	5,365	856,537	09/30/2024	08/12/2027
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B				3.C FE		0.0000								0.000	0.000	N/A		64,677		11/02/2029
22164M-AB-3	COTIVITI INC TERM B				4.B FE	9,751,000	100.6880	9,818,087	9,751,000	9,751,000					7.125	7.180	N/A		24,521	11/21/2024	04/30/2031
22282G-AC-1	COVANTA HOLDING CORP TERM B				3.B FE	11,527	100.2920	11,605	11,571	11,539		5			6.871	7.151	N/A	21,080	933	10/01/2024	11/17/2028
22282G-AD-9	COVANTA HOLDING CORP TERM C				3.B FE		0.0000								0.000	0.000	N/A	63,756		12/21/2022	11/17/2028
22282G-AM-9	REWORLD HOLDING CORP TERM B				3.B FE	22,685,805	100.2920	22,751,934	22,685,805	22,685,805					6.642	6.698	N/A	83,713		12/06/2024	11/30/2028
22282G-AN-7	REWORLD HOLDING CORP TERM C				3.B FE	1,742,497	100.2920	1,747,577	1,742,497	1,742,497					6.620	6.675	N/A	320		12/06/2024	11/30/2028
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC				4.A Z	22,743,089	91.5700	21,240,095	23,195,473	22,930,041		65,115			10.750	11.345	MJSD	6,926	2,487,771	12/31/2024	02/20/2028
22704N-AF-9	CROCS INC TERM B				3.B FE	5,835,634	100.6510	5,898,811	5,860,688	5,839,103		3,469			6.587	6.855	N/A	1,072	391,047	02/13/2024	02/20/2029
22750J-AE-4	CROSS FINANCIAL CORP TERM B				4.B FE		0.0000								0.000	0.000	N/A		27,906		09/15/2027
22750J-AF-1	CROSS FINANCIAL CORP TERM B				4.B FE	4,354,192	100.7500	4,398,305	4,365,563	4,354,406		214			7.607	7.777	N/A	922	30,356	10/24/2024	10/31/2031
23340D-AS-1	CUSHMAN&WAKEFIELD US BORROWER				3.C FE		0.0000								0.000	0.000	N/A		23,817		01/30/2030
23340D-AT-9	CUSHMAN & WAKEFELD TERM B				3.C FE	39,528,831	100.5000	39,793,724	39,595,745	39,524,364		(4,467)			7.357	7.621	N/A	8,092	1,638,506	06/14/2024	01/31/2030
23344U-AF-7	DS ADMIRAL BIDCO LLC TERM B				4.C FE	9,381,488	97.5000	9,239,344	9,476,250	9,383,024		1,536			8.607	9.093	N/A	2,266	454,048	06/17/2024	06/17/2031
23345Q-AB-4	DH UNITED HOLDINGS LLC Delayed Draw Term Loan				3.B PL	2,775,369	98.4970	2,789,440	2,832,009	2,790,225		7,535			10.149	10.909	N/A	24,012	314,386	12/01/2022	09/16/2028
23345Q-AC-2	DH UNITED HOLDINGS LLC Revolving Loan				3.B PL	14,087,112	98.4970	14,037,198	14,251,417	14,110,286		11,467			10.315	11.053	N/A	118,760	350,936	11/22/2024	09/16/2028
23345Q-AD-0	DH UNITED HOLDINGS LLC Initial Term Loan				3.B PL	8,720,031	98.4970	8,764,241	8,897,991	8,770,119		22,652			10.009	10.747	N/A	39,675	977,009	09/16/2022	09/16/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23345Q-AF-5	DH UNITED HOLDINGS LLC DELAYED DRAW TERM B LOAN				3.B PL	2,998,736	100.1220	3,032,714	3,029,027	3,000,587		1,850			10.509	11.100	N/A	14,180	134,324	06/06/2024	09/16/2028
23345Q-AG-3	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL				3.B PL	6,548,532	100.1220	6,690,309	6,682,175	6,575,812		20,226			10.479	11.295	N/A	1,945	761,812	06/30/2023	09/16/2028
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan				3.B PL	6,766,560	99.0290	6,733,739	6,799,741	6,771,332		2,678			9.986	10.457	N/A	48,782	657,157	03/01/2024	09/09/2028
23345U-AC-3	DISA HOLDINGS CORP Revolver				3.B PL	0.0000									0.000	0.000	N/A		12,825		09/09/2028
23345U-AD-1	DISA HOLDINGS CORP Term A Loan				3.B PL	25,862,236	99.0290	26,121,352	26,377,385	26,005,391		67,174			10.031	10.860	N/A	213,142	2,801,244	12/06/2022	09/09/2028
23345U-AE-9	DISA HOLDINGS CORP SECOND AMENDMENT TERM LOAN				3.B PL	1,118,343	99.0290	1,118,675	1,129,640	1,119,420		1,077			9.499	10.037	N/A	8,942	88,555	03/01/2024	09/09/2028
23345U-AF-6	DISA HOLDINGS CORP SECOND AMENDMENT DELAYED DRAW				3.B PL	97,471	99.0290	96,767	97,715	97,452		(19)			10.110	10.460	N/A	1,345	3,308	08/13/2024	09/09/2028
23368#-AB-0	DMC HOLDCO LLC CLOSING DATE TERM LOAN				3.B PL	5,850,900	100.6000	5,975,640	5,940,000	5,863,149		10,406			10.496	11.152	N/A	136,814	789,819	07/13/2023	07/13/2029
23869*-AA-0	DAVIDSON HOTEL COMPANY LCC TERM LOAN				3.B PL	3,712,500	99.0000	3,712,500	3,750,000	3,713,144		644			9.357	9.743	N/A	975	61,166	10/31/2024	10/31/2031
23869*-AC-6	DAVIDSON HOTEL COMPANY LCC REVOLVING CREDIT				5.B Z	2,475,000	99.0000	2,475,000	2,500,000	2,475,424		424			9.357	9.743	N/A	650	40,777	10/31/2024	01/01/2040
23918V-AY-0	DAVITA INC Term B				3.A FE	0.0000									0.000	0.000	N/A		60,218		08/12/2026
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				2.C Z	14,054,498	100.0000	14,054,498	14,054,498	14,054,498					11.500	11.804	N/A	8,979	2,003,811	12/30/2024	04/01/2026
24021#-AB-7	DAYTONA MIDCO LLC				4.B Z	17,989,334	97.9200	17,908,181	18,288,584	18,099,165		62,924			13.500	14.418	MJSD	13,716	2,349,635	12/30/2024	10/01/2026
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L				3.A PL	666,033	100.0000	674,463	674,463	672,536		2,009			8.783	9.125	N/A	5,458	44,843	02/25/2022	04/01/2026
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan				3.A PL	1,996,807	100.0000	2,022,083	2,022,083	2,018,044		4,970			9.310	9.777	N/A	1,046	202,071	10/01/2019	10/01/2025
24780D-AE-7	DELTA TOPCO INC TERM B				5.B Z	253,125	100.2460	250,614	250,000	251,978		(446)			11.749	11.825	N/A	2,533		02/01/2022	12/01/2028
24780D-AF-4	DELTA TOPCO INC TERM B				4.C FE	2,431,656	100.9070	2,459,848	2,437,750	2,431,398		(258)			8.198	8.376	N/A	66,617	116,506	04/25/2024	12/03/2029
24968C-AB-9	DERBY BUYER LLC TERM B				4.B FE	0.0000									0.000	0.000	N/A		42,464		10/12/2030
24968C-AD-5	DERBY BUYER LLC TERM				4.B FE	0.0000									0.000	0.000	N/A	9,940		05/14/2024	11/01/2030
24968C-AE-3	DERBY BUYER LLC TERM				4.B Z	4,876,719	100.4380	4,964,274	4,942,650	4,877,155		436			7.444	7.848	N/A	19,464		12/13/2024	11/01/2030
25403#-AS-5	DILIGENT CORPORATION New Revolver				3.C PL	0.0000									0.000	0.000	N/A		16,900		08/04/2025
25463@-AD-7	DISA HOLDINGS CORP				3.C Z	7,845,299	98.2800	7,940,521	8,079,488	7,896,720		13,528			13.830	14.845	MJSD	71,387	1,080,468	11/18/2024	12/09/2028
25471Y-AL-6	ZMINFO TERM B				3.A FE	0.0000						2,159			0.000	0.000	N/A		339,968		02/28/2030
25471Y-AM-4	ZOOMINFO LLC TERM B				3.A FE	0.0000									0.000	0.000	N/A		168,904		02/08/2030
25471Y-AN-2	ZOOMINFO LLC TERM B				3.A FE	25,670,324	99.5320	25,610,688	25,731,239	25,671,145		821			6.107	6.329	N/A	4,365	989,073	06/10/2024	02/28/2030
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B				4.C FE	11,623,682	100.1250	11,768,863	11,754,170	11,661,471		17,023			7.471	7.940	N/A	2,439	996,154	11/08/2022	11/17/2028
26835C-AC-3	EAB GLOBAL INC TERM B				4.C FE	0.0000									0.000	0.000	N/A		81,359		06/28/2028
26872N-AC-3	EMRLD BORROWER LP TERM B				3.C FE	10,932,464	100.5170	11,096,482	11,039,408	10,944,119		10,237			6.933	7.219	N/A	70,329	589,075	05/18/2023	05/05/2030
26877M-AC-0	EOS U.S. Finco LLC TERM B				5.B FE	2,107,001	68.0940	1,559,490	2,290,219	2,150,234		21,525			10.285	12.208	N/A	654	216,164	08/03/2022	08/03/2029
26894*-AA-2	ERA INDUSTRIES LLC DELAYED DRAW TRANCHE A				2.C PL	457,377	98.8110	459,450	464,978	457,427		50			9.356	10.066	N/A	1,088	3,842	11/22/2024	07/25/2030
26894*-AB-0	GEN-EL-MEC ASSOCIATES LLC TERM LOAN				2.C PL	1,545,268	98.8110	1,546,226	1,564,829	1,545,542		274			9.357	9.971	N/A	407	68,784	07/25/2024	07/25/2030
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN				3.B PL	0.0000									0.000	0.000	N/A		41,270		04/08/2024
26924@-AC-0	E-TECHNOLOGIES GROUP LLC Revolver				3.B PL	0.0000									0.000	0.000	N/A		10,033		04/08/2024
26924@-AD-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN				3.B PL	0.0000									0.000	0.000	N/A		10,468		04/08/2024
26926@-AA-2	EVDR PURCHASE INC INITIAL TERM LOAN				3.C PL	6,635,920	99.0300	6,637,931	6,702,949	6,641,109		5,189			9.857	10.419	N/A	1,835	647,449	02/14/2024	02/14/2031
26926@-AC-8	EVDR PURCHASE INC REVOLVING LOAN				3.C PL	2,134,176	99.0300	2,126,232	2,147,059	2,134,233		56			10.728	11.271	N/A	640	34,206	11/14/2024	02/14/2031
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL				4.B FE	0.0000									0.000	0.000	N/A		16,592		11/12/2027
27880@-AA-4	ECKHART BIDCO LLC REVOLVER				3.A PL	1,781,120	97.7230	1,759,021	1,800,000	1,784,863		2,960			9.957	10.645	N/A	498	175,381	06/28/2024	01/10/2028
27880@-AB-2	ECKHART BIDCO LLC Initial Term Loan				3.A PL	7,138,074	97.7230	7,046,028	7,210,176	7,161,011		7,649			9.957	10.529	N/A	1,994	795,014	01/28/2022	01/10/2029
27880@-AC-0	ECKHART BIDCO LLC Delayed Draw Tem Loan				3.A PL	2,752,471	97.7230	2,716,977	2,780,273	2,759,636		3,248			9.957	10.548	N/A	769	306,050	08/18/2022	01/10/2029
27880@-AD-8	ECKHART BIDCO LLC First Incr Amendment Term Loan				3.A PL	3,206,542	97.7230	3,173,206	3,247,131	3,215,724		4,176			9.945	10.574	N/A	1,796	357,441	08/18/2022	08/18/2029
27922J-AC-0	ECOVYST CATALYST TECHNOLOGIES TERM B				4.A FE	24,908,214	100.5710	25,280,836	25,137,427	24,916,409		8,195			6.835	7.163	N/A	295,918	741,737	06/12/2024	06/04/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28262#-AC-4	80/20 LLC Term Loan				2.C PL	19,161,177	99.4800	19,254,080	19,354,725	19,260,505		28,296			9.993	10.499	N/A	488,919	2,061,521	03/01/2021	03/01/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B				3.B FE		0.0000								0.000	0.000	N/A	37,600	29,081	10/18/2022	08/01/2027
28542C-AC-3	ELECTRON BIDCO INC TERM				4.B FE		0.0000								0.000	0.000	N/A		1		10/07/2028
28619E-AB-9	ELEMENT 78 PARTNERS LLC Delayed Draw				3.B PL	13,942,443	99.5310	14,017,270	14,083,276	13,990,572		20,831			0.000	10.575	N/A	3,895	1,556,471	06/30/2022	12/01/2027
28619E-AC-7	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN				3.B PL	12,939,221	99.5310	13,008,663	13,069,920	12,991,359		17,268			9.957	10.551	N/A	3,615	1,456,016	12/01/2021	12/01/2027
28619E-AD-5	ELEMENT 78 PARTNERS LLC Revolver				3.B PL	5,979,847	99.5310	5,953,879	5,981,915	5,979,974		126			10.408	10.799	N/A	5,964	136,190	09/26/2024	12/01/2027
28619E-AE-3	ELEMENT 78 PARTNERS LLC Term Loan				3.B PL	4,339,344	99.5310	4,362,632	4,383,176	4,355,481		7,202			9.957	10.592	N/A	1,212	484,425	06/30/2022	06/30/2027
28619E-AF-0	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan				3.B PL	9,506,124	99.5310	9,557,139	9,602,143	9,520,949		11,176			9.967	10.664	N/A	15,361	723,544	06/10/2024	12/01/2027
28656L-AQ-4	ELIASSEN GROUP LLC Initial Term Loan				3.A PL	40,605,138	100.0000	41,015,290	41,015,290	40,738,249		54,292			10.079	10.595	N/A	11,483	4,533,656	04/14/2022	04/14/2028
28656L-AR-2	ELIASSEN GROUP LLC Delayed Draw Term Loan				3.A PL	2,933,038	100.0000	2,952,057	2,952,057	2,936,510		2,817			10.057	10.558	N/A	37,637	324,773	09/29/2023	04/14/2028
28917X-AB-6	ELLUCIAN HOLDINGS INC TERM B				4.B FE	12,931,464	100.8000	13,089,496	12,985,611	12,931,934		469			7.320	7.489	N/A	90,309	106,846	11/22/2024	10/29/2029
29081L-AC-8	EMBECTA CORP TERM B				4.A FE		0.0000								0.000	0.000	N/A		(5,025)		01/27/2029
29267Y-AS-1	ENERGIZER HOLDINGS INC				3.B FE		0.0000								0.000	0.000	N/A		9,328		12/16/2027
29267Y-AV-4	ENERGIZER HOLDINGS INC TERM B				3.B FE		0.0000								0.000	0.000	N/A		249		12/22/2027
29285Y-B*-0	EFC INVESTMENT HOLDINGS LLC				5.B Gl	12,244,319	99.9200	12,594,416	12,604,499	12,329,297		31,899			13.500	14.578	MJSD	146,527	2,137,269	12/31/2024	05/01/2028
29426N-AZ-7	EPICOR SOFTWARE CORP TERM				4.C FE		0.0000								0.000	0.000	N/A	2,894	360,084	10/31/2024	05/23/2031
29426N-BA-1	EPICOR SOFTWARE CORP DELAYED DRRAW TERM				4.C FE		0.0000								0.000	0.000	N/A		1,158		05/30/2031
29503B-AB-2	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan				2.A PL	19,622,914	100.0000	19,821,126	19,821,126	19,706,992		28,267			9.704	10.203	N/A	5,343	2,601,285	07/30/2021	07/30/2027
30034U-AC-4	EVERI PAYMENTS INC TERM				3.A FE	931,831	100.3680	937,604	934,167	932,582		172			6.971	7.226	N/A	181	74,325	06/30/2021	06/30/2028
30225#-AA-0	EXTERRO INC Second Amendment Term Loan				3.A Z	23,447,679	101.2590	23,982,631	23,684,524	23,684,524		37,009			10.504	10.784	N/A	214,502	2,644,022	12/07/2020	06/01/2027
30233F-AJ-1	EYEMART EXPRESS LLC TERM B				4.C FE	4,201,093	99.5840	4,225,854	4,243,528	4,220,158		6,283			7.471	7.929	N/A	881	426,515	08/05/2021	08/05/2027
30308@-AA-2	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN				2.B PL	19,159,000	96.9700	18,957,635	19,550,000	19,222,109		31,780			10.504	11.190	N/A	354,544	2,273,021	10/31/2022	10/31/2030
30308@-AB-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN				2.B PL	4,802,113	97.9500	4,799,663	4,900,115	4,843,728		21,657			11.326	12.314	N/A	128,277	590,912	01/09/2023	12/23/2026
30317#-AA-9	FH DMI BUYER Inc TERM LOAN				3.A PL	1,652,099	99.0000	1,652,099	1,668,787	1,652,518		419			9.658	10.000	N/A	36,712	36,265	10/11/2024	10/03/2030
30339H-AD-3	FNZ USA FINCO LLC TERM B				4.C FE	4,606,000	97.7820	4,595,731	4,700,000	4,606,200		200			9.554	10.079	N/A	18,710		11/05/2024	11/05/2031
30686@-AA-4	FAMILIA INTERMEDIATE HOLDING NA-SUB-UNSEC				3.C Z	16,686,523	58.3300	42,915,559	73,573,735	16,686,523			56,474,865		16.250	111.337	MJSD	33,210	13,491,645	12/31/2024	12/03/2027
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM				4.B FE	11,907,290	100.4950	11,966,231	11,907,290	11,907,290					7.857	7.986	N/A	2,599	163,954	10/29/2024	01/29/2029
31659L-AB-8	FIESTA PURCHASER INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		22,766		01/31/2031
31659L-AE-2	FIESTA PURCHASER INC TERM B				4.B FE	4,930,036	100.2030	4,985,131	4,975,031	4,930,243		207			7.632	7.943	N/A	15,857		12/17/2024	02/12/2031
31732F-AR-7	FILTRATION GROUP CORP TERM B				4.C FE	19,732,109	100.9130	20,023,191	19,842,131	19,741,853		7,751			7.971	8.378	N/A	4,394	1,135,745	05/31/2024	10/19/2028
31732F-AT-3	FILTRATION GROUP CROP TERM TERM				4.C FE		0.0000								0.000	0.000	N/A		59,458		10/24/2028
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C				4.A FE		0.0000								0.000	0.000	N/A	366		07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B				4.A FE		0.0000								0.000	0.000	N/A	1,197	13,047	07/13/2021	07/21/2028
33718F-AK-6	FIRST STUDENT BIDCO INC TERM B				4.A FE	5,675,810	100.3130	5,693,546	5,675,810	5,675,810					6.896	6.957	N/A			12/06/2024	07/21/2028
33718F-AM-2	FIRST STUDENT BIDCO INC TERM C				4.A FE	1,735,729	100.3130	1,741,153	1,735,729	1,735,729					7.007	6.923	N/A			12/06/2024	07/21/2028
33768K-AB-4	FIRSTCALL MECHANICAL GROUP LLC DELAYED DRAW TERM LOAN				2.C PL	4,233,230	99.0100	4,213,866	4,256,000	4,232,889		(341)			9.069	9.461	N/A	1,072	69,334	11/13/2024	06/27/2030
33768K-AC-2	FIRSTCALL MECHANICAL GROUP LLC REVOLVING LOAN				2.C PL	2,987,593	99.0100	2,970,300	3,000,000	2,987,621		28			0.000	9.671	N/A	8,022	16,166	12/30/2024	06/27/2030
33768K-AD-0	FIRSTCALL MECHANICAL GROUP LLC TERM LOAN				2.C PL	6,567,000	99.0100	6,567,663	6,633,333	6,568,733		1,733			9.079	9.542	N/A	1,673	335,173	06/27/2024	06/27/2030
33902U-AB-9	FLEET US BIDO INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		38,353		02/01/2031
33902U-AD-5	FLEET US BIDCO INC TERM B				4.B FE	2,708,388	100.7500	2,742,380	2,721,966	2,708,447		60			7.578	7.788	N/A	73,338		08/02/2024	02/10/2031
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN				3.A FE		0.0000								0.000	0.000	N/A				04/22/2028
33903R-AZ-2	CORPAY TECHNOLOGIES OPERATION TERM B				3.A FE	9,941,341	100.0180	10,018,616	10,016,863	9,946,732		5,391			6.107	6.422	N/A	1,699	172,701	09/17/2024	04/28/2028
34484K-AB-5	FOODSCIENCE LLC Term Loan A				3.B PL		0.0000								0.000	0.000	N/A		714,324		03/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34965#-AA-6	FORTUNE INTERNATIONAL LLC REVOLVER				2.C PL		100.0000								0.000	0.000	N/A		160,763		01/17/2025
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan				2.C PL	2,695,369	100.0000	2,722,595	2,722,595	2,715,738		3,888			9.810	10.359	N/A	1,484	293,475	01/17/2020	01/17/2026
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan				2.C PL	4,727,250	100.0000	4,775,000	4,775,000	4,761,882		7,746			9.810	10.383	N/A	2,602	514,803	11/23/2020	01/17/2026
34965#-AD-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo				2.C PL	8,573,300	100.0000	8,573,300	8,573,300	8,573,300					9.704	9.976	N/A	15,568	890,411	03/25/2022	01/17/2026
34965#-AE-8	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo				2.C PL	23,833,393	100.0000	23,864,786	23,864,786	23,853,532		8,624			9.704	10.012	N/A	51,511	1,726,640	07/22/2022	01/19/2026
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDIN TERM B				4.B FE	3,498,607	101.3750	3,564,535	3,516,188	3,498,564		(42)			8.763	8.980	N/A	139,511	75,507	06/21/2024	06/21/2031
36175K-AB-4	GHR HEALTHCARE LLC Delayed Draw Term Loan				2.C PL	3,111,475	97.6770	3,066,400	3,139,317	3,121,054		4,192			9.974	10.475	N/A	870	357,490	09/13/2022	12/09/2027
36175K-AD-0	GHR HEALTHCARE LLC Initial Term Loan				2.C PL	9,935,957	97.6770	9,803,207	10,036,320	9,975,450		13,269			10.004	10.511	N/A	13,973	886,440	12/09/2021	12/09/2027
36175K-AE-8	GHR HEALTHCARE LLC Second Amendment Term Loan				2.C PL	6,427,680	97.6770	6,406,515	6,558,857	6,474,047		21,102			9.477	10.242	N/A	8,650	583,045	09/13/2022	12/09/2027
36175K-AJ-7	GHR HEALTHCARE LLC FOURTH AMENDMENT TERM LOAN				2.C Z	2,153,141	97.6770	2,124,374	2,174,890	2,155,339		2,199			9.445	10.129	N/A	1,143	103,534	06/13/2024	12/09/2027
36249V-AJ-5	GYP HOLDING III CORP TERM B				3.C FE		0.0000								0.000	0.000	N/A		9,015		04/26/2030
36249V-AK-2	GYP HOLDINGS III CORP TERM B				3.C FE	1,448,169	100.4380	1,461,702	1,455,328	1,448,653		484			6.607	6.895	N/A	267	102,479	01/26/2024	05/13/2030
36258#-AA-7	GABRIEL PATNERS LLC Revolver				2.C PL	1,643,111	100.0000	1,645,718	1,645,718	1,643,740		517			10.729	12.507	N/A	2,885	150,553	08/30/2024	09/21/2026
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan				2.C PL	12,157,634	100.0000	12,280,439	12,280,439	12,232,497		19,477			11.254	11.818	N/A	245,690	1,563,121	09/21/2020	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW				2.C PL	2,035,625	100.0000	2,045,854	2,045,854	2,041,101		1,649			10.895	11.049	N/A	1,159	247,603	03/02/2021	09/21/2026
36258#-AD-1	GABRIEL PATNERS LLC First Amendment Incremental Te				2.C PL	4,097,514	100.0000	4,138,903	4,138,903	4,120,773		7,376			11.004	11.589	N/A	78,436	527,143	03/03/2021	09/21/2026
36258#-AE-9	GABRIEL PATNERS LLC Second Amendment Incremental T				2.C PL	721,383	100.0000	728,670	728,670	725,486		1,281			11.360	11.960	N/A	14,736	85,987	06/30/2021	09/21/2026
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan				3.B PL	3,575,940	97.6390	3,563,722	3,649,880	3,635,452		14,327			9.979	10.750	N/A	1,012	411,706	10/01/2024	11/06/2025
36259*-AA-0	GS ACQUISITION INC REVOLVER				3.B Z	53,465	99.5900	53,344	53,563	53,466		1			0.000	5.388	N/A	8	5,759	09/30/2024	05/25/2028
36259*-AG-7	GS ACQUISITION INC Initial Term Loan				3.B PL	11,858,753	99.5900	11,911,052	11,960,088	11,917,565		20,319			9.579	10.078	N/A	3,182	1,735,077	10/13/2022	05/22/2026
36272*-AA-3	GSP HOLDINGS LLC 2024-1 INCREMENTAL TERM LOANS				3.B PL	985,031	99.4700	992,213	997,500	983,668		(1,364)			9.959	12.015	N/A	276	53,959	07/09/2024	11/06/2025
36472L-AB-2	GANNETT FLEMING INC INITIAL TERM LOAN				3.A PL	16,285,425	98.5300	16,290,385	16,533,427	16,292,908		7,483			9.054	9.630	N/A	237,023	553,047	08/05/2024	08/05/2030
365556-AU-3	INGERSOLL-RAND CO TERM B				2.B FE		0.0000								0.000	0.000	N/A		(5,310)		02/28/2027
36740U-AX-0	GATES INDUSTRIAL TERM B4				5.B Z	6,430,536	100.3280	6,605,056	6,583,463	6,432,375		1,838			6.303	6.949	N/A	30,041	24,281	12/06/2024	11/16/2029
36740U-AY-8	GATES CORP/DE TERM B5				4.B Z	19,569,515	100.3320	19,634,388	19,569,515	19,569,515					6.257	6.339	N/A	88,652	72,176	12/06/2024	06/04/2031
37173N-AB-8	GENESEE SCIENTIFIC LLC REVOLVER				3.B PL	2,200,000	90.1210	2,002,691	2,222,222	2,201,457		1,457			10.630	11.323	N/A	32,809	60,396	08/12/2024	09/30/2027
37173N-AC-6	GENESEE SCIENTIFIC LLC TERM LOAN				3.B PL	13,256,537	90.1210	12,067,613	13,390,442	13,313,422		18,079			10.549	11.090	N/A	252,025	1,488,037	09/30/2021	09/30/2027
37173N-AD-4	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN				3.B PL	3,470,445	90.1210	3,159,195	3,505,500	3,481,715		5,706			10.067	10.707	N/A	21,073	388,565	09/25/2023	09/30/2027
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver				3.A PL		0.0000								0.000	0.000	N/A		(104,581)		07/24/2024
37244#-AA-2	GENSERVE LLC TERM A LOAN				3.A PL		0.0000								0.000	0.000	N/A		194,789		03/22/2025
37244#-AC-8	GENSERVE LLC Revolver				3.A PL		0.0000								0.000	0.000	N/A		122,537		02/25/2033
37244#-AF-1	GENSERVE LLC DELAYED DRAW TERM B				3.A PL		0.0000								0.000	0.000	N/A		45,669		03/22/2025
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC			1	2.B	19,480,087	101.3900	19,750,860	19,480,087	19,480,087					6.010	6.085	MON	52,033	1,173,429	10/15/2007	10/15/2027
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC				4.A FE	6,170,284	95.1560	5,900,900	6,201,291	6,181,734		3,889			8.221	8.482	N/A	1,397	300,281	11/10/2022	04/30/2028
38216K-AB-1	GOOD2GROW LLC Initial Term Loan				4.A PL	24,801,405	99.1370	24,835,714	25,051,925	24,901,530		33,482			9.504	9.986	N/A	218,246	2,553,011	12/01/2021	12/01/2027
38216K-AD-7	GOOD2GROW LLC 2023 NEW TERM LOAN				3.A PL	5,892,678	100.0000	5,982,415	5,982,415	5,903,032		10,067			10.007	10.726	N/A	1,663	654,450	10/31/2023	10/31/2029
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I				5.A FE	16,275,334	97.9790	16,145,144	16,478,168	16,342,960		28,344			7.221	7.709	N/A	3,305	1,353,163	11/08/2022	03/25/2028
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B				4.B FE		0.0000								0.000	0.000	N/A		64,065		10/08/2027
39479U-AU-7	GREENEDEN U S HOLDINGS I LLC TERM B				4.B FE		0.0000								0.000	0.000	N/A		55,983		12/01/2027
39479U-AV-5	GENESYS CLOUD SERVICES HOLDING TERM B				4.B FE	11,160,984	100.9650	11,456,733	11,347,288	11,174,765		13,781			7.357	8.008	N/A	69,651	215,851	09/26/2024	12/01/2027
39843G-AJ-2	GRIFFON CORP TERM B				3.B FE		0.0000								0.000	0.000	N/A		13,502		01/19/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39954*-AA-2	GROUND PENETRATING RADAR SYSTE First Lien Revolver				3.B Z		0.0000								0.000	0.000	N/A		41,439		06/26/2025
39954*-AB-0	GROUND PENETRATING RADAR SYSTE FIRST LIEN INITIAL TERM LOAN				3.B PL		0.0000								0.000	0.000	N/A		491,819		06/26/2026
40179*-AA-9	GUIDEPOINT SECURITY HOLDINGS L TERM A LOAN				3.B PL	8,943,123	99.1000	8,952,156	9,033,457	8,953,260		9,479			10.553	11.191	N/A	79,633	1,194,843	10/02/2023	10/02/2029
40409V-AV-6	HB FULLER CO TERM B				3.A FE	3,201,433	100.8130	3,227,460	3,201,433	3,201,433					6.357	6.538	N/A	565	191,494	03/04/2024	02/15/2030
40416V-AE-5	CORE & MAIN LP Term B				3.C FE		0.0000								0.000	0.000	N/A		136,415		06/10/2028
40416V-AG-0	CORE & MAIN LP TERM B				3.C FE	17,957,155	100.3340	18,084,603	18,024,492	17,959,661		2,505			6.338	6.623	N/A	15,866	644,534	05/17/2024	07/27/2028
40445U-AD-4	HMN ACQUIRER CORP INITIAL TERM LOAN				5.B Z	5,484,480	99.0000	5,484,480	5,539,879	5,485,057		577			9.143	9.520	N/A	1,407	80,181	11/05/2024	11/05/2031
41024J-AC-8	HANDGARDS LLC Second Amendment Term Loan				2.C PL		0.0000								0.000	0.000	N/A		377,433		10/14/2026
410346-AX-8	HANESBRANDS INC TERM B				3.B FE	693,627	101.0000	707,640	700,634	694,591		694			8.100	8.563	N/A	158	72,656	02/14/2023	03/08/2030
421300-AL-8	HAYWARD INDUSTRIES INC TERM B				4.B FE	9,669,403	100.6490	9,749,155	9,686,339	9,674,527		1,224			6.971	7.204	N/A	1,876	718,487	01/04/2022	05/28/2028
42226X-AC-1	HEALTHSPAN BUYER LLC TERM LOAN				3.A PL	13,195,946	100.1900	13,354,564	13,329,238	13,204,680		10,539			9.607	10.160	N/A	3,557	1,279,366	10/16/2023	10/16/2030
42237G-AD-3	HEARTLAND PAVING PARTNERS LLC Closing Date Term Loan				3.A PL	7,406,438	99.0470	7,409,990	7,481,250	7,408,522		2,085			9.317	9.788	N/A	1,936	290,668	08/09/2024	08/09/2030
42255*-AD-6	HEARTLAND LLC Sixth Amendment Delayed Draw T				3.A PL		0.0000								0.000	0.000	N/A		(44,311)		08/30/2025
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC				4.B Z	22,223,260	99.1800	22,477,680	22,663,521	22,285,188		48,178			14.500	15.488	FMAN	374,263	2,905,589	12/31/2024	12/10/2027
42256#-AL-3	HEARTLAND VETERINARY PARTNERS NA-SR-SEC				5.A	4,446,704	99.1800	4,495,536	4,532,704	4,473,892		4,261			14.500	15.325	FMAN	52,945	622,741	12/31/2024	12/10/2027
42256#-AM-1	Heartland Veterinary Partners 5TH AMENDMENT				4.B Z	11,991,765	99.1800	12,140,726	12,241,103	12,007,511		15,746			14.500	15.594	FMAN	202,148	223,244	10/17/2024	12/10/2027
42258*-AA-9	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW				3.B PL	5,306,059	94.7430	5,052,360	5,332,723	5,318,665		4,574			10.704	11.143	N/A	1,586	660,242	04/04/2022	12/15/2026
42258*-AD-3	HEARTLAND HOME SERVICES INC 2022 DDTL				3.B PL	13,381,763	94.2630	12,698,203	13,471,023	13,423,395		18,103			10.179	10.651	N/A	3,809	1,628,185	01/26/2023	12/15/2026
42259*-AA-8	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN				3.A PL	10,792,732	99.7300	10,983,257	11,012,992	10,833,388		26,584			10.923	11.722	N/A	110,266	1,284,418	03/31/2023	03/30/2029
42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL				3.A PL	992,944	99.7300	1,010,472	1,013,208	995,687		2,005			10.683	11.519	N/A	10,567	96,449	06/17/2024	03/30/2029
42259*-AC-4	HEALTH MANAGEMENT ASSOCIATES S REVOLVER				3.A PL	1,749,800	99.7300	1,752,014	1,756,757	1,749,801		1			13.500	14.046	N/A	29,784	7,365	12/23/2024	03/30/2029
42261*-AA-4	Excel Fitness Holdings, Inc.				3.B PL	2,809,585	99.0980	2,809,439	2,835,000	2,809,779		194			9.579	10.065	N/A	754	132,238	07/19/2024	01/01/2030
42261*-AB-2	Excel Fitness Holdings, Inc.				3.B PL	985,000	100.0000	985,000	985,000	985,000					9.829	10.094	N/A	269	47,074	07/19/2024	01/01/2030
42282K-AC-0	HEIGHTS BUYER LLC INITIAL TERM LOAN				3.A PL	27,722,107	100.0000	28,287,865	28,287,865	27,883,322		75,120			10.371	11.140	N/A	302,268	3,193,882	08/25/2022	08/25/2028
42282K-AD-8	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN				3.A PL		100.0000								0.000	0.000	N/A	5,392		11/26/2024	08/25/2028
42327#-AA-2	HELIOS BUYER INC Term Loan				3.B PL	21,226,294	94.7430	20,313,475	21,440,701	21,347,940		34,130			10.479	10.858	N/A	6,155	2,845,726	07/30/2021	12/15/2026
42327#-AB-0	HELIOS BUYER INC Delayed Draw Term Loan				3.B PL	10,781,505	94.7430	10,214,677	10,781,505	10,781,505					10.429	10.708	N/A	3,123	1,332,855	06/24/2021	12/15/2026
427430-AP-8	MILLERKNOLL INC TERM B				3.B FE	2,887,988	99.9850	2,902,050	2,902,500	2,893,234		1,645			6.471	6.754	N/A	522	199,299	06/29/2021	06/29/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT				3.C FE		0.0000								0.000	0.000	N/A		173,283		06/30/2028
42804V-BC-4	HERTZ CORP/THE Term C-EXIT				3.C FE		0.0000								0.000	0.000	N/A		33,559		06/30/2028
42964J-AF-1	HIGH BAR BRANDS OPERATING LLC LOAN-FIRST LIEN-SENIOR SECURED				5.B GI	7,493,850	98.6800	7,584,545	7,686,000	7,514,749		20,042			13.000	13.821	MJSD	2,776	1,049,139	12/19/2023	06/19/2030
43162T-AR-1	HILLMAN GROUP INC/THE				3.B FE	3,425,453	100.6390	3,455,817	3,433,874	3,428,177		762			6.607	6.852	N/A	630	331,329	04/16/2024	01/24/2028
43162T-AT-7	HILLMAN GROUP INC/THE U				4.A FE	67,850	100.6390	68,284	67,850	67,850					7.710	7.946	N/A	29	407	02/24/2021	01/24/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWE TERM B				3.A FE	7,897,762	100.4940	7,970,202	7,931,022	7,902,654		4,892			6.857	7.070	N/A	1,511	198,837	04/08/2024	08/02/2028
44332E-AX-4	HUB INTERNATIONAL LTD TERM B				4.B FE		0.0000								0.000	0.000	N/A		649,488		06/20/2030
44332E-AY-2	HUB INTERNATIONAL LTD TERM B				4.B FE	14,496,855	100.7320	14,672,609	14,565,986	14,495,215		(1,640)			7.367	7.648	N/A	214,170	276,109	07/25/2024	06/20/2030
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A			1	4.B FE	8,476,390	102.4750	8,679,634	8,470,000	8,475,710		(680)			7.250	7.227	JD	27,292	606,825	07/10/2024	06/15/2030
44917C-AA-1	HYPHEN SOLUTIONS LLC Initial Term Loan				3.A PL	15,838,222	100.0000	15,998,204	15,998,204	15,929,880		24,479			10.454	10.983	N/A	288,754	2,056,219	10/27/2020	10/27/2026
44917C-AC-7	HYPHEN SOLUTIONS LLC Incremental Term Loan				3.A PL	2,808,477	100.0000	2,836,845	2,836,845	2,836,845					5.656	(0.172)	N/A		1,098,776	12/10/2021	10/27/2026
44931Y-AD-9	ICU MEDICAL INC TERM B				3.C FE	16,378,644	100.5730	16,742,235	16,646,848	16,458,719		35,617			6.979	7.474	N/A	3,227	1,326,819	11/08/2022	01/08/2029
44969C-BJ-8	IQVIA INC IQVIA INC				2.C PL		0.0000								0.000	0.000	N/A		(336,332)		06/11/2025
44989*-AC-7	IQN HOLDINGS CORP Term Loan				5.A PL	17,547,487	100.2670	17,767,227	17,719,980	17,586,403		17,644			9.763	10.238	N/A	158,603	1,755,189	08/24/2023	05/02/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44989*-AE-3	IQN HOLDINGS CORP REVOLVER				5.A PL	1,497,821	100.2670	1,512,042	1,508,021	1,497,816		(6)			12.500	12.894	N/A	26,004	60,882	11/27/2024	05/02/2029
44989P-AD-9	INS INTERMEDIATE II LLC Term A Loan				3.C PL	7,723,124	100.1300	7,890,984	7,880,739	7,760,043		19,611			11.267	12.082	N/A	177,679	957,211	01/20/2023	01/19/2029
44992*-AB-4	FRESH EDGE				3.C Z	3,756,420	97.9500	3,768,839	3,847,717	3,768,307		9,047			9.516	10.245	MJSD	1,017	662,075	11/04/2024	03/03/2029
45019J-AB-8	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN				3.B PL	6,011,961	98.9100	6,006,496	6,072,688	6,019,502		7,100			14.000	14.931	N/A	71,022	594,140	10/31/2023	12/07/2028
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT				3.B PL	12,887,354	98.9100	12,907,755	13,050,000	12,900,528		12,417			10.688	11.426	N/A	64,149	603,650	10/30/2024	12/07/2028
45019J-AD-4	ISG ENTERPRISES LLC TERM LOAN				3.B PL	31,649,546	98.9100	31,943,434	32,295,455	31,809,500		83,055			10.887	11.685	N/A	822,445	3,140,106	12/07/2022	12/07/2028
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL				3.B PL	6,539,673	98.9100	6,550,269	6,622,454	6,548,421		8,542			11.262	12.805	N/A	11,105	546,805	04/15/2024	12/07/2028
45054@-AA-6	ITI INTERMODAL INC Term Loan				3.A PL	2,100,656	97.6820	2,072,683	2,121,875	2,109,009		2,591			11.310	11.987	N/A	1,335	273,608	12/21/2021	12/21/2027
45054@-AB-4	ITI INTERMODAL INC Delayed Draw Term Loan - 1				3.A PL	303,961	97.6820	299,913	307,031	304,744		528			10.320	10.894	N/A	88	36,344	03/31/2023	12/21/2027
45054@-AC-2	ITI INTERMODAL INC Revolver				3.A PL	406,177	97.6820	400,495	410,000	406,785		521			11.196	11.867	N/A	437	34,622	04/29/2024	12/21/2027
45063#-AA-3	ITS BUYER INC Initial Term Loan				2.C PL	17,082,304	100.0000	17,118,962	17,118,962	17,105,842		7,452			10.614	10.985	N/A	5,047	2,779,225	05/31/2024	06/14/2026
45063#-AB-1	ITS BUYER INC Revolver				2.C PL		0.0000								0.000	0.000	N/A		239,979		06/14/2026
45114Y-AB-9	ICE USA INFRASTRUCTURE INC TERM LOAN				2.C PL	6,639,616	99.0300	6,641,628	6,706,683	6,642,520		2,904			9.579	10.067	N/A	1,785	597,432	03/15/2024	03/15/2030
45114Y-AD-5	ICE USA INFRASTRUCTURE INC First Amendment Incremental TL				2.C PL	1,521,831	99.0300	1,522,292	1,537,203	1,522,678		848			9.607	9.959	N/A	410	49,208	09/06/2024	03/15/2030
45173J-AQ-7	II-VI INC Term B				3.A FE		0.0000								0.000	0.000	N/A		55,303		12/08/2028
45173J-AR-5	COHERENT CORP				3.A FE		0.0000								0.000	0.000	N/A	1,142		04/02/2024	07/02/2029
45173J-AS-3	COHERENT CORP TERM B				3.A FE	5,995,840	100.4170	6,020,813	5,995,840	5,995,840					6.553	6.409	N/A			12/10/2024	07/02/2029
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan				3.B PL	6,883,533	98.4100	6,842,441	6,952,982	6,942,815		12,642			10.354	10.837	N/A	123,981	587,373	02/14/2024	07/10/2025
45249#-AC-6	IMAGE INTERNATIONAL INTEMEDIAT REVOLVER				3.B PL	997,794	98.4100	985,211	1,001,127	999,207		1,414			10.131	10.824	N/A	10,048	31,613	07/03/2024	07/10/2025
45249#-AD-4	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan				3.B PL	8,136,605	98.4100	8,088,128	8,218,793	8,214,675		17,961			10.610	10.905	N/A	150,564	930,912	09/19/2023	07/10/2025
45256T-AB-8	IMPACT PARENT CORPORATION TERM LOAN				3.A PL	10,270,740	99.9900	10,479,298	10,480,346	10,310,053		25,960			9.429	10.153	N/A	2,745	1,143,618	03/23/2023	03/23/2029
45256T-AC-6	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN				3.A PL	4,798,394	99.9900	4,895,831	4,896,320	4,877,682		62,954			9.429	11.169	N/A	1,282	524,921	02/16/2024	03/24/2025
45256T-AE-2	IMPACT PARENT CORPORATION 2ND AMENDMENT DELAYED DRAW TL				3.A PL	7,994,379	99.9900	8,156,714	8,157,530	8,004,117		9,738			10.456	11.415	N/A	38,318	402,844	10/25/2024	03/23/2029
45256T-AF-9	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN				3.A PL	2,022,554	99.9900	2,063,624	2,063,830	2,022,850		647			9.468	9.978	N/A	543	225,206	08/14/2023	01/02/2040
45256T-AG-7	IMPACT PARENT CORPORATION 2023-2 INCREMENTAL TERM LOAN				3.A PL	523,981	99.9900	534,621	534,675	525,476		1,501			9.429	10.182	N/A	140	126,876	11/27/2023	03/23/2029
45258F-AC-4	INGRAM MICRO INC TERM B				4.A FE		0.0000								0.000	0.000	N/A		405,628		07/02/2028
45258F-AD-2	INGRAM MICRO INC TERM B				3.B FE	11,859,513	100.6880	12,016,185	11,934,138	11,862,176		2,663			7.247	7.427	N/A	12,012	245,719	09/17/2024	09/17/2031
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B				4.B FE		0.0000								0.000	0.000	N/A	1,180		04/26/2023	04/25/2028
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC				3.B FE		0.0000								0.000	0.000	N/A		12,643		03/31/2024
45673Y-AL-0	INFORMATICA LLC TERM B				3.C FE	29,005,425	100.6250	29,367,179	29,184,774	29,019,179		13,754			6.607	6.964	N/A	5,356	1,199,033	06/07/2024	10/30/2028
45676#-AA-2	INFOBASE MERGER SUB INC. TERM LOAN				3.A PL	5,680,871	100.0000	5,738,253	5,738,253	5,697,818		7,347			10.739	11.287	N/A	1,712	658,438	06/14/2022	06/14/2028
45676#-AC-8	INFOBASE MERGER SUB INC. REVOLVING CREDIT				3.A PL	1,898,423	100.0000	1,902,174	1,902,174	1,898,803		343			10.279	10.306	N/A	2,247	142,354	12/30/2024	06/14/2028
45686E-AB-1	INFUCARE RX INC TERM LOAN				2.C PL	19,196,353	100.0000	19,390,255	19,390,255	19,390,255					6.404	(0.669)	N/A	2,758,255		01/04/2022	01/04/2028
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1				3.C PL	16,245,523	74.5180	12,156,045	16,312,796	16,313,860		8,568			7.242	7.884	N/A	258,234	1,706,332	09/24/2024	06/13/2025
45719@-AC-9	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan				3.C PL	18,266,530	74.5180	13,745,279	18,445,535	18,442,591		47,048			11.110	11.386	N/A	518,026	1,597,771	09/24/2024	06/13/2025
45719@-AD-7	INHANCE TECHNOLOGIES HLDGS LLC Revolver				3.C PL	3,590,561	74.5180	2,697,156	3,619,460	3,618,960		14,863			7.242	7.395	N/A	66,259	335,456	09/24/2024	06/13/2025
45783U-AB-7	INSTRUCTURE HOLDINGS INC TERM				4.A FE		0.0000								0.000	0.000	N/A		253,595		10/21/2028
45784Q-AB-5	INSULET CORP				3.C FE		0.0000								0.000	0.000	N/A		226,477		05/03/2028
45784Q-AE-9	INSULET CORP TERM B				3.B FE	5,596,901	100.6880	5,649,503	5,610,928	5,596,665		(236)			6.857	7.100	N/A	1,069	167,562	07/31/2024	07/31/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL				3.C PL	51,451,420	99.7000	51,515,467	51,670,479	51,463,104		11,684			9.521	9.763	N/A	479,458	1,423,965	10/10/2024	08/28/2028
45836*-AV-7	INTEGRITY MARKETING ACQUISITIO AMENDMENT NO 15 DELAYED DRAW T				3.C PL	63,152	99.7000	63,598	63,790	63,181		30			9.676	10.111	N/A	1,423		10/10/2024	08/28/2028
46124C-AN-7	ALTERRA MOUNTAIN CO TERM B				4.A FE		0.0000								0.000	0.000	N/A		121,582		08/17/2028
46124C-AP-2	ALTERRA MOUNTAIN CO TERM B				4.A FE		0.0000								0.000	0.000	N/A		56,832		05/31/2030
46124C-AR-8	ALTERRA MOUNTAIN CO				4.A FE	7,912,614	101.0010	7,999,391	7,920,150	7,912,794		180			7.357	7.492	N/A	1,619	53,312	11/01/2024	05/31/2030
46269K-AM-6	IRIDIUM SATELLITE INC TERM B						0.0000								0.000	0.000	N/A				09/15/2030
46269K-AT-1	INDRUM SATELLITE TERM B3				3.C FE	12,881,473	99.7500	12,837,825	12,870,000	12,879,057		(2,416)			6.607	6.779	N/A	2,362	547,768	06/04/2024	09/20/2030
46284N-AV-1	IRON MOUNTAIN INC TERM B				3.C FE	2,970,000	100.1250	2,973,713	2,970,000	2,970,000					6.357	6.538	N/A	524	210,195	12/13/2023	01/31/2031
46585#-AA-0	IVEX HOLDCO INC REVOLVER				3.B PL	1,338,043	98.7830	1,321,760	1,338,043	1,338,043					10.408	10.744	N/A	10,507		11/27/2024	12/17/2025
46585#-AB-8	IVEX HOLDCO INC Intial Term Loan				3.B PL	5,475,823	98.7830	5,463,822	5,531,134	5,516,015		11,065			10.604	11.175	N/A	53,958	518,745	12/17/2020	12/17/2025
46585#-AC-6	IVEX HOLDCO INC First Amendment Term Loan				3.B PL	5,211,181	98.7830	5,199,760	5,263,819	5,247,876		11,942			10.604	11.209	N/A	51,165	493,675	06/30/2021	12/17/2025
46585#-AE-2	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN				3.B PL	2,581,755	99.6370	2,611,548	2,621,071	2,596,214		10,538			11.440	12.365	N/A	1,666	257,585	06/30/2023	11/02/2026
46585#-AF-9	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN				3.B PL	5,633,955	99.6370	5,698,971	5,719,751	5,676,403		36,898			10.953	12.217	N/A	52,205	570,850	11/02/2023	12/17/2025
47215#-AA-6	JAZZ AH HOLDCO LLC DELAYED DRAW TERM LOAN				3.C PL	286,884	100.0000	289,782	289,782	287,246		362			9.625	10.285	N/A	2,097	20,021	03/05/2024	04/03/2028
47215#-AB-4	JAZZ AH HOLDCO LLC Term Loan				3.C PL	16,995,700	100.0000	17,167,374	17,167,374	17,054,043		22,335			9.500	9.987	N/A	22,698	1,785,774	04/01/2022	04/03/2028
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment				3.C PL	1,799,214	100.0000	1,800,141	1,800,141	1,799,254		42			9.470	9.694	N/A	471	20,585	12/24/2024	04/03/2028
47216#-AA-5	JAZZ HOLDCO INC NA-PFDS-UNSEC				3.C Z	11,330,555	90.9400	10,505,280	11,551,880	11,337,273		(44,425)			12.000	12.527	JD	7,701	3,403,545	06/30/2024	10/01/2029
47578*-AA-1	JEG'S AUTOMOTIVE LLC TERM LOAN				3.B PL	10,764,130	64.0840	10,431,027	16,277,226	10,764,130		17,249	5,408,820		11.004	28.200	N/A	371,919	150,163	12/22/2021	12/22/2027
47578*-AC-7	JEG'S AUTOMOTIVE LLC REVOLVER				3.B PL	6,140,791	64.0840	5,950,760	9,285,938	6,140,791		11,159	3,086,228		9.302	24.778	N/A	92,137	365,005	12/21/2022	12/22/2027
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan				3.C PL		0.0000								0.000	0.000	N/A		55,219		03/22/2025
47630E-AD-0	JENSEN HUGHES INC Term Loan				3.C PL		0.0000								0.000	0.000	N/A		433,958		03/22/2025
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan				3.C PL		0.0000								0.000	0.000	N/A		131,730		03/22/2025
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term				3.C PL		0.0000								0.000	0.000	N/A		111,397		03/22/2025
47630E-AL-2	JENSEN HUGHES INC Tenth Amendment Increment DDTL				3.C PL		0.0000								0.000	0.000	N/A		35,476		03/22/2025
47718F-AB-6	JETSON BUYER INC TERM LOAN				3.B PL	9,141,501	97.9900	9,048,239	9,233,839	9,148,210		6,710			9.845	10.425	N/A	5,057	684,773	04/09/2024	04/09/2030
47718F-AC-4	JETSON BUYER INC REVOLVING CREDIT LOAN				3.B PL		97.9900								0.000	0.000	N/A	3,391		11/25/2024	04/09/2030
48242Y-AW-2	KBR INC TERM B				3.A FE	2,698,653	100.3620	2,714,339	2,704,563	2,698,359		(293)			6.357	6.581	N/A	478	72,006	08/19/2024	01/17/2031
48254E-AB-7	KKR APPLE BIDCO LLC TERM				4.B FE	4,758,828	100.6960	4,907,257	4,873,339	4,794,354		17,223			7.107	7.852	N/A	962	401,301	11/08/2022	07/13/2028
48254E-AF-8	KKR APPLE BIDCO LLC TERM				4.B FE		0.0000								0.000	0.000	N/A		444,876		09/23/2028
48268J-AB-0	KSLB HLDGS LLC Revolver				5.B PL	2,151,719	96.9950	2,087,051	2,151,719	2,151,719					9.212	9.556	N/A	49,977	364,561	07/01/2024	07/30/2025
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan				5.B PL	9,574,332	96.9950	9,380,387	9,671,043	9,660,441		18,162			9.504	9.827	N/A	2,553	983,720	03/27/2020	07/30/2025
48279*-AA-1	KL BRONCO ACQUISITION INC Term Loan				3.A PL	5,132,223	99.8050	5,122,240	5,132,223	5,132,223					10.704	10.999	N/A	94,846	596,392	06/30/2022	06/30/2028
48279*-AB-9	KL BRONCO ACQUISITION INC Delayed Draw Term Loan				3.A PL	676,385	99.8050	675,069	676,385	676,385					10.335	10.617	N/A	8,565	65,227	02/16/2024	06/30/2028
48279*-AC-7	KL BRONCO ACQUISITION INC Revolver				3.A PL	2,347,222	99.8050	2,342,656	2,347,222	2,347,222					10.889	11.084	N/A	140,469	234,319	03/08/2024	06/30/2028
48855H-AC-1	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT				2.C PL	30,817,297	100.9200	31,503,717	31,216,525	30,893,225		36,394			9.573	10.100	N/A	274,598	2,409,011	06/05/2024	11/15/2029
48855H-AD-9	KENCO PPC BUYER LLC REVOLVING CREDIT COMMITMENTS				2.C PL		0.0000								0.000	0.000	N/A		23,915		11/15/2029
48881#-AG-4	KENE ACQUISITION INC INITIAL TERM LOAN				3.B PL	2,091,871	99.4920	2,123,710	2,134,562	2,095,436		3,565			9.733	10.499	N/A	13,305	169,176	02/08/2024	02/07/2031
48889E-AB-0	KENG ACQUISITION INC INITIAL TERM LOAN				3.B PL	8,285,735	99.0400	8,331,160	8,411,914	8,304,236		14,495			9.357	10.037	N/A	2,186	924,565	08/01/2023	08/01/2029
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN				3.B PL	3,484,749	99.0400	3,503,853	3,537,816	3,488,382		3,488			9.357	10.070	N/A	920	232,420	07/30/2024	08/01/2029
49911#-AA-9	J. KNIPPER AND CO INC Term Loan				3.A PL	18,440,781	98.3380	18,206,510	18,514,135	18,499,477		17,599			10.979	11.233	N/A	5,646	2,074,104	02/03/2022	10/01/2025
49911#-AB-7	J. KNIPPER AND CO INC Revolver				3.A PL	582,323	98.3380	572,648	582,323	582,323					13.000	2.345	N/A	1	164,004	09/30/2024	10/01/2025
500278-AA-0	RACE WINNING BRANDS				4.C Z	29,581,911	96.5200	29,135,163	30,185,623	29,871,650		110,642			11.000	11.677	MJSD	9,097	3,347,710	06/10/2022	05/16/2027
50137#-AA-5	KUSRP INTERMEDIATE INC. NA-SUB-UNSEC				4.C Z	27,558,400	98.9100	27,624,151	27,928,572	27,556,872		(29,904)			10.500	11.100	MJSD	8,146	4,974,850	12/31/2024	07/23/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50178A-AC-2	LBC WOODLANDS PURCHASER LLC TERM LOAN				3.C PL	4,937,625	99.0600	4,940,631	4,987,500	4,936,921		(704)			10.140	10.627	N/A	91,538	132,040	07/26/2024	07/28/2031
50205C-AC-5	SHF HOLDINGS INC TERM LOAN				3.A PL	8,560,709	99.6200	8,658,049	8,691,075	8,574,043		14,295			10.514	11.167	N/A	83,762	976,711	11/29/2023	11/29/2029
50215L-AA-7	LRN CORP Closing Date Term Loan				3.C Z	19,821,780	98.0600	19,633,573	20,022,000	19,986,191		39,170			11.192	11.554	N/A	6,225	2,335,577	12/17/2018	12/17/2025
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC TERM B				4.B FE	20,247,093	100.6250	20,460,027	20,332,947	20,247,557		464			7.357	7.660	N/A	4,155	1,151,619	04/16/2024	04/16/2031
50249@-AA-2	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	2,810,558	99.3300	2,842,566	2,861,739	2,812,917		2,248			10.892	11.658	N/A	36,055	154,615	08/30/2024	02/01/2030
50249@-AC-8	LJ AVALON HOLDINGS LLC TERM LOAN				3.B PL	6,851,048	99.3300	6,944,027	6,990,865	6,885,561		17,301			11.033	11.830	N/A	120,275	813,129	02/01/2023	02/01/2030
51322K-AB-5	LAMARK MEDIA GROUP LLC REVOLVER				3.A PL		0.0000								0.000	0.000	N/A		14,489		10/14/2027
51322K-AC-3	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN				3.A PL	3,692,540	100.0000	3,729,839	3,729,839	3,702,026		6,682			10.175	10.758	N/A	2,111	429,434	03/28/2023	10/14/2027
51322K-AD-1	LAMARK MEDIA GROUP LLC TERM				3.A PL	17,056,019	100.0000	17,228,302	17,228,302	17,126,159		23,242			10.179	10.697	N/A	4,871	1,937,029	10/14/2021	10/14/2027
51322K-AE-9	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN				3.A PL	1,763,003	100.4060	1,806,283	1,798,983	1,769,579		4,494			10.929	11.730	N/A	546	213,730	03/28/2023	03/28/2029
51461*-AA-3	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC				5.A YE	106,991,378	93.4500	107,322,976	109,843,328	107,748,679		200,008			12.000	13.014	N/A	3,331,914	27,056,106	09/30/2024	02/26/2027
52473U-AB-8	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN				2.C PL	23,658,600	99.5300	24,027,964	24,141,429	23,777,916		62,117			9.725	10.458	N/A	13,059	2,723,111	01/09/2023	01/09/2029
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN				2.C PL	11,054,516	99.5300	11,199,229	11,252,114	11,091,710		25,756			9.795	10.504	N/A	60,211	1,270,421	03/18/2024	01/09/2029
52473U-AD-4	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN				2.C PL		99.5300								0.000	0.000	N/A	10,636		09/27/2024	01/09/2029
52473U-AG-7	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN B				2.C PL	15,538,640	101.0000	15,933,022	15,775,269	15,555,244		16,604			10.247	10.967	N/A	50,105	957,332	09/27/2024	01/09/2029
52526C-AB-5	LEIA FINCO US LLC TERM				4.B FE	9,154,000	100.0310	9,202,852	9,200,000	9,152,888		(1,112)			7.887	8.178	N/A	153,177		07/02/2024	07/02/2031
53031#-AA-6	LIBERTY BUYER INC Initial Term Loan				3.B PL	7,151,002	100.0000	7,223,235	7,223,235	7,172,231		9,140			10.201	10.723	N/A	34,984	823,670	06/15/2022	06/15/2028
53031#-AB-4	LIBERTY BUYER INC Delayed Draw Term Loan				3.B PL	539,076	100.0000	544,521	544,521	540,672		730			9.940	10.453	N/A	9,171	61,071	11/01/2022	06/15/2028
53031#-AC-2	LIBERTY BUYER INC REVOLVING LOAN				3.B PL	954,800	100.0000	962,500	962,500	955,754		828			0.000	10.791	N/A	1,632	74,697	09/17/2024	06/15/2028
54288@-AB-4	LONG TERM CARE GROUP INC TERM				3.B PL	13,136,883	90.2670	11,967,572	13,258,006	13,177,199		12,856			12.220	12.987	N/A	58,506	1,644,294	10/21/2024	09/08/2027
54317E-AB-0	BELLA HOLDINGS CO LLC				4.C FE	9,578,250	100.7660	9,749,111	9,675,000	9,617,053		11,426			8.207	8.669	N/A	2,206	891,940	04/01/2021	04/01/2028
55183*-AD-5	LYNX FRANCHISING 2021-12 Incremental Term Loan				3.B PL	11,523,600	99.8760	11,625,530	11,640,000	11,580,347		19,730			11.854	12.486	N/A	7,675	1,707,325	12/15/2021	12/23/2026
55183*-AE-3	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS				3.B PL	20,261,647	100.8700	20,855,024	20,675,150	20,416,785		98,563			11.990	13.072	N/A	545,355	2,544,679	04/14/2023	12/23/2026
55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan				3.B PL	18,307,530	99.6210	18,422,442	18,492,454	18,387,047		26,760			10.454	10.990	N/A	333,780	1,720,369	06/30/2021	06/30/2027
55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan				3.B PL	9,691,518	99.6210	9,752,350	9,789,413	9,731,125		14,900			10.456	11.039	N/A	2,843	1,114,716	06/30/2023	06/30/2027
55284B-AD-8	MC GROUP VENTURES CORPORATION Revolver				3.B PL	9,585,025	99.6210	9,606,349	9,642,857	9,588,153		3,128			14.975	15.733	N/A	4,011	434,499	10/18/2024	06/30/2027
55284B-AF-3	MC GROUP VENTURES CORPORATION 2024 NEW TERM LOAD				3.B PL	3,064,096	99.0270	3,064,921	3,095,046	3,067,463		3,368			9.707	10.451	N/A	835	184,462	06/10/2024	06/30/2027
55292S-AE-9	MBS HOLDINGS INC INITIAL REVOLVER				3.B PL	996,640	100.0000	1,000,000	1,000,000	996,918		278			10.220	10.732	N/A	3,407	27,911	09/13/2024	04/16/2027
55292S-AF-6	MBS HOLDINGS INC INITIAL TERM LOAN				3.B PL	19,156,500	100.0000	19,350,000	19,350,000	19,247,571		28,059			10.704	11.354	N/A	28,766	1,991,400	04/16/2021	04/16/2027
55292S-AG-4	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN				4.A PL	1,535,367	101.0000	1,582,368	1,566,701	1,544,465		7,131			10.975	12.111	N/A	6,687	172,205	08/18/2023	04/16/2027
55292S-AH-2	MBS HOLDINGS INC 2023 SECOND INCREMENTAL TL				3.B PL	2,140,745	101.0000	2,200,664	2,178,875	2,150,642		9,169			10.220	11.239	N/A	7,423	234,408	11/20/2023	04/16/2027
55293G-AB-0	MDI BUYER INC Initial Delayed Draw Term Loan				4.A PL	8,360,625	98.5610	8,323,589	8,445,076	8,382,852		10,438			10.523	11.060	N/A	135,765	1,034,300	11/07/2022	07/25/2028
55293G-AC-8	MDI BUYER INC Initial Revolving Loan				4.A PL	5,847,362	98.5610	5,815,125	5,900,000	5,853,675		4,058			10.845	11.643	N/A	103,344	531,840	11/26/2024	07/25/2028
55293G-AD-6	MDI BUYER INC Initial Term Loan				4.A PL	23,170,875	98.5610	23,068,231	23,404,924	23,230,690		29,443			10.326	10.858	N/A	40,280	3,097,162	07/25/2022	07/25/2028
55293G-AD-6	MDI PARENT INC NA-SUB-UNSEC				4.A PL	42,138,387	97.7700	41,884,459	42,839,787	42,142,503		(61,854)			12.500	13.169	JAJO	981,745	9,327,413	12/31/2024	07/25/2029
55303V-AB-5	MGM TRANSFORMER HOLDINGS LLC DELAYED DRAW TERM LOAN				3.A PL	8,347,522	99.1570	8,403,164	8,474,642	8,354,721		7,198			9.829	10.472	N/A	2,314	494,583	06/14/2024	10/31/2029
55303V-AC-3	MGM TRANSFORMER HOLDINGS LLC INITIAL TERM LOAN				3.A PL	30,700,425	99.1570	30,905,062	31,167,944	30,748,758		50,964			11.380	12.078	N/A	612,375	3,257,816	10/31/2023	10/31/2029
55303V-AE-9	US METALCO HOLDINGS LLC 2024 TERM LOAN				3.A PL	11,369,331	99.1570	11,387,310	11,484,172	11,373,361		4,030			9.829	10.325	N/A	3,135	670,220	06/14/2024	06/14/2030
55314N-AW-4	MKS INSTRUMENTS INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		399,208		08/17/2029
55327J-AB-4	MPG PARENT HOLDINGS LLC DELAYED DRAW TERM LOAN				4.C PL	2,494,304	101.0000	2,544,694	2,519,499	2,494,371		67			9.749	10.271	N/A	20,519	28,726	11/22/2024	01/08/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55327J-AC-2	MPG PARENT HOLDINGS LLC INITIAL TERM LOAN				3.A PL	10,007,361	101.0000	10,209,530	10,108,446	10,017,307		9,946			9.834	10.334	N/A	235,295	967,429	01/08/2024	01/08/2030
55336C-AK-8	MIWD HOLDCO II LLC TERM B2				3.C FE	4,123,734	101.1460	4,191,667	4,144,175	4,124,373		639			7.357	7.568	N/A	847	80,645	09/26/2024	03/28/2031
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT				3.C PL	4,563,970	82.1810	3,750,707	4,563,970	4,563,970					10.066	10.318	N/A	23,551	631,972	11/29/2024	08/25/2028
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN				3.C PL	17,603,073	82.1810	14,659,152	17,837,685	17,667,538		29,039			9.957	10.634	N/A	4,934	1,557,669	08/30/2024	08/25/2028
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan				4.A PL	29,891,252	90.7510	27,429,502	30,225,092	30,058,845		47,263			10.079	10.542	N/A	276,812	4,326,407	07/19/2024	12/09/2026
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan				4.A PL	11,800,287	90.7510	10,761,892	11,858,734	11,830,360		8,705			10.854	11.288	N/A	117,985	1,176,846	02/29/2024	12/09/2026
55372*-AC-8	MSM ACQUISITIONS INC Revolver				4.A PL	9,414,182	90.7510	8,546,766	9,417,844	9,415,599		380			10.456	10.133	N/A	84,194	620,284	12/06/2024	12/09/2026
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan				4.A PL	636,410	90.2880	592,174	655,871	640,182		3,140			10.514	12.059	N/A	6,120	44,835	07/19/2024	12/09/2026
55411#-AA-1	M&M THRIFTY				4.B Z	21,462,691	99.7100	21,400,450	21,462,691	21,462,691					10.500	10.501	MN	262,918	3,077,752	09/30/2024	05/19/2027
55416#-AA-6	MN ACQUISITION INC				3.C Z	15,176,925	73.3200	11,340,350	15,466,925	15,240,650		3,912			11.250	11.854	FMAN	159,503	1,737,251	12/31/2024	02/25/2029
55422@-AD-4	MDC INTERMDEIATE HOLDINGS II L TERM LOAN				4.B Z	6,974,673	96.9300	6,927,912	7,147,336	7,022,283		26,452			12.250	12.342	N/A	791,924	1,097,424	12/31/2024	02/06/2030
55423@-AA-9	MEI BUYER LLC INITIAL TERM LOAN				3.A PL	7,482,356	100.0200	7,636,585	7,635,058	7,506,139		18,122			9.357	10.157	N/A	1,984	828,315	06/30/2023	07/02/2029
55423@-AB-7	MEI BUYER LLC DELAYED DRAW TERM LOAN				3.A PL	1,214,757	100.0200	1,221,105	1,220,861	1,214,826		70			9.483	9.946	N/A	7,396	10,451	11/07/2024	07/02/2029
55423@-AC-5	MEI BUYER LLC REVOLVING CREDIT LOAN				3.A PL	1,182,037	100.0000	1,204,819	1,204,819	1,181,907		(130)			11.053	12.039	N/A	5,918		12/16/2024	07/02/2029
55426*-AA-8	MGP HOLDINGS III CORP TERM LOAN				3.B PL	9,246,177	99.0500	9,250,847	9,339,572	9,251,027		4,850			9.764	10.259	N/A	83,592	753,899	02/29/2024	03/01/2030
55426*-AB-6	MGP HOLDINGS III CORP DELAYED DRAW TERM LOAN				3.B PL	1,134,887	99.0500	1,135,460	1,146,350	1,134,932		46			15.053	16.046	N/A	11,024	43,699	09/03/2024	03/01/2030
55426*-AC-4	MGP HOLDINGS III CORP REVOLVER				3.B Z	1,690,386	99.0500	1,691,240	1,707,461	1,690,349		(37)			12.250	12.701	N/A	44,651		11/29/2024	03/01/2030
55759V-AB-4	MADISON IAQ LLC TERM				4.B FE	3,840,700	100.4850	3,878,702	3,860,000	3,847,818		2,364			7.889	8.101	N/A	136,190	313,823	06/16/2021	06/21/2028
57648Y-AC-7	MATADOR US BUYER LLC TERM LOAN				2.C PL	31,032,832	99.0430	31,046,225	31,346,295	31,030,908		(1,924)			9.845	10.330	N/A	17,166	1,768,063	06/25/2024	01/02/2040
57681J-AB-0	Matrix Adhesives Group LLC				5.B Z	4,875,000	97.5000	4,875,000	5,000,000	4,875,453		453			12.500	13.482	MJSD	22,569		12/18/2024	05/09/2029
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B				4.B FE		0.0000								0.000	0.000	N/A		169,183		02/07/2029
57906H-AE-7	MCAFEE CORP TERM B				4.C FE		0.0000								0.000	0.000	N/A	75,195		05/23/2024	03/01/2029
57906H-AF-4	MCAFEE CORP TERM B1				4.C Z	21,683,468	100.2130	21,729,545	21,683,468	21,683,468					7.375	7.489	N/A	62,191		12/18/2024	03/01/2029
58462Q-AJ-0	MEDICAL SOLUTIONS HOLDINGS INC DELAYED DRAW TERM DD				5.A FE	2,828	71.3060	403,304	565,600	2,119		145			8.354	7,677.735	N/A	131	(993)	10/07/2021	10/07/2028
58503U-AE-3	MEDLINE BORROWER LP TERM B				3.C FE		0.0000								0.000	0.000	N/A	10,521	659,750	03/20/2024	10/23/2028
58503U-AF-0	MEDLINE BORROWER LP TERM				3.C FE	53,291,997	100.4660	53,540,338	53,291,997	53,291,997					6.733	6.666	N/A			11/15/2024	10/23/2028
59002@-AA-0	MERITB2B LLC TERM A LOAN				2.C Z	4,221,258	100.0000	4,263,897	4,263,897	4,261,365		6,182			10.641	10.946	N/A	1,260	481,159	12/17/2021	06/30/2026
59002@-AB-8	MERITB2B LLC REVOLVER				2.C Z	711,278	100.0000	719,501	719,501	711,220		(58)			10.247	11.471	N/A	1,024	7,374	12/27/2024	06/30/2026
59273@-AA-2	Metz Culinary Management LLC				4.B Z	10,430,647	95.1100	10,112,317	10,632,233	10,499,146		24,099			10.750	11.339	JAJO	260,342	1,185,237	12/30/2024	06/23/2028
59273@-AB-0	METZ CULINARY MANAGEMENT LLC DELAYED DRAW				3.A PL	1,689,361	99.0460	1,673,252	1,689,361	1,689,361					9.179	9.410	N/A	431	101,378	05/31/2024	12/23/2027
59273@-AC-8	METZ CULINARY MANAGEMENT LLC REVOLVER				3.A PL	2,107,521	99.0460	2,095,482	2,115,656	2,108,897		1,377			9.179	9.535	N/A	539	98,622	09/27/2024	12/23/2027
59273@-AD-6	METZ CULINARY MANAGEMENT LLC TERM LOAN				3.A PL	6,306,907	99.0460	6,309,866	6,370,613	6,331,823		8,579			9.429	9.908	N/A	1,669	706,952	12/23/2021	12/23/2027
59273@-AG-9	METZ CULINARY MANAGEMENT LLC AMENDMENT NO.6 INCRE TERM LOAN				3.A Z	2,443,896	100.0000	2,489,898	2,489,898	2,449,615		5,719			9.690	10.591	N/A	670	157,182	05/31/2024	12/23/2027
59832H-AC-6	MIDWEST EYE SERVICES LLC Initial Term Loan				3.A PL	17,266,158	99.9320	17,428,738	17,440,564	17,343,027		25,638			8.957	9.491	N/A	4,339	1,885,853	08/20/2021	08/20/2027
59909T-AC-8	GAINWELL ACQUISITION CORP				4.C FE	13,780,800	97.1110	13,517,851	13,920,000	13,851,096		17,685			8.429	8.844	N/A	3,259	1,316,054	08/17/2020	08/17/2027
605024-AS-7	MISSION BROADCASTING INC				3.B FE		0.0000								0.000	0.000	N/A		2		05/27/2028
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA INITIAL TERM LOAN				3.A PL	14,576,045	100.8910	14,929,800	14,798,015	14,769,569		163,115			10.854	12.226	N/A	4,461	1,508,769	10/16/2023	03/04/2025
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER				3.A PL		100.8910								0.000	0.000	N/A		(6,644)		03/04/2025
60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DELAYED DRAW TERM LOAN				3.A PL	913,769	100.8910	935,952	927,691	914,254		485			9.617	10.262	N/A	15,517	24,904	11/22/2024	10/16/2029
61980@-AC-8	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT TERM LOAN				3.B PL	4,901,635	99.6800	4,947,797	4,963,681	4,913,194		10,021			10.203	10.939	N/A	42,306	566,012	11/01/2023	06/01/2028
61980@-AD-6	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T				3.B PL	13,647,243	99.6800	13,620,597	13,664,323	13,645,175		10			10.249	10.667	N/A	116,994	1,463,888	04/01/2024	06/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61980@-AE-4	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT DELAYED DRAW T				3.B PL	1,034,250	99.6800	1,030,940	1,034,250	1,034,250					10.553	10.943	N/A	9,117	52,230	08/01/2024	06/01/2028
61980@-AF-1	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT TERM LOAN				3.B PL	141,193	99.6800	142,163	142,620	141,357		163			10.357	11.054	N/A	41	12,235	04/01/2024	06/01/2028
61980@-AH-7	MOTION & AMP CONTROL ENTERPRI TL				3.B PL	624,064	99.0000	624,064	630,368	624,421		357			10.553	11.130	N/A	5,557	11,501	10/01/2024	06/01/2028
62482@-AA-3	MR. GREENS INTERMEDIATE LLC NA NA-SUB-SEC				3.B PL	5,045,980	99.1600	5,152,426	5,196,073	5,067,324		8,166			14.054	14.774	FMAN	123,740	766,660	08/01/2024	11/01/2029
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC				4.C Z	29,824,631	91.1310	27,699,118	30,394,809	30,065,887		79,774			11.500	12.112	MJSD	9,709	3,177,536	12/31/2024	12/16/2027
62890H-AB-1	NS412 LLC REVOLVER				3.A PL	1,078,859	97.9480	1,056,724	1,078,859	1,078,859					9.188	(44.873)	N/A		230,183	03/28/2024	05/06/2025
62890H-AC-9	NS412 LLC Term Loan A				3.A PL	10,404,881	97.9480	10,294,353	10,509,981	10,502,754		22,060			9.692	10.038	N/A	2,830	1,103,950	05/06/2019	05/06/2025
62901*-AA-8	NDC ACQUISITION CORP Initial Term Loan				3.B PL	15,479,829	98.9400	15,509,613	15,675,776	15,576,842		29,270			9.943	10.562	N/A	4,330	1,772,234	03/09/2021	03/09/2027
62901*-AB-6	NDC ACQUISITION CORP Revolver				3.B PL		0.0000								0.000	0.000	N/A		18,944		03/09/2027
62910X-AB-2	SNOWBALL HOLDINGS LP TERM LOAN				3.A PL	16,967,823	99.1500	16,993,564	17,139,215	17,139,215					5.955	(0.362)	N/A		1,962,037	11/30/2021	11/30/2027
62910X-AC-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan				3.A PL	17,368,558	99.1500	17,274,049	17,422,103	17,386,536		8,304			10.288	10.633	N/A	149,536	1,957,037	11/10/2023	11/30/2027
62910X-AD-8	NFM & J LLC Revolver				3.A Z		99.1500								0.000	0.000	N/A	108,513		12/19/2024	11/30/2027
62910X-AE-6	NFM & J LLC AMENDMENT NO 2 TERM LOAN				3.A PL	5,622,861	99.1500	5,631,391	5,679,657	5,633,465		10,051			10.366	10.977	N/A	80,359	647,561	11/10/2023	11/30/2027
62910X-AF-3	NFM & J LLC AMENDMENT NO 2 DDTL				3.A PL	352,150	99.1500	352,684	355,707	352,304		154			10.322	10.990	N/A	2,303	8,631	12/20/2024	11/30/2027
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN				3.A PL		0.0000								0.000	0.000	N/A		2,022		10/01/2025
62922E-AC-8	NJEYE LLC Term Loan				2.C PL	12,049,836	100.0000	12,171,552	12,171,552	12,168,978		22,969			9.590	9.835	N/A	278,835	1,282,969	06/30/2020	03/14/2025
62922E-AD-6	NJEYE LLC Incremental Delayed Draw Term				2.C PL	765,385	100.0000	765,385	765,385	765,385					9.520	9.644	N/A	8,299	81,889	12/09/2022	03/14/2025
62922E-AE-4	NJEYE LLC New Term Loan				2.C PL	8,224,759	100.0000	8,500,628	8,500,628	6,939,185		(1,505,104)			9.986	248.630	N/A	204,072	894,174	04/24/2020	03/14/2025
62924U-AC-0	NMP HOLDINGS LLC REVOLVER				3.A PL	2,382,000	99.7840	2,394,825	2,400,000	2,382,265		265			10.232	10.793	N/A	52,522	3,274	10/22/2024	01/28/2028
62924U-AD-8	NMP HOLDINGS LLC Term A Loan				3.A PL	21,137,287	99.7840	21,304,758	21,350,795	21,216,981		27,550			10.454	10.978	N/A	397,796	2,357,424	01/28/2022	01/28/2028
62924U-AE-6	NUTRA-MED PACKAGING LLC AMENDMENT NO2 INCREMENTAL TL				3.A PL	2,610,266	100.0000	2,650,016	2,650,016	2,609,513		311			11.110	11.758	N/A	4,097	303,206	07/27/2023	01/02/2040
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver				3.B PL	2,603,808	95.6790	2,496,764	2,609,514	2,605,305		1,266			10.578	10.937	N/A	17,142	164,194	10/04/2024	11/02/2026
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan				3.B PL	7,169,557	95.6790	6,927,726	7,240,573	7,236,684		11,988			11.060	11.507	N/A	57,989	781,450	10/04/2024	11/02/2026
62931*-AE-4	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan				3.B PL	3,898,597	95.6790	3,767,116	3,937,234	3,934,478		12,794			11.060	11.517	N/A	31,533	382,934	10/04/2024	11/02/2026
62933*-AA-0	NH Kronos Intermediate II Inc.				4.A Z		0.0000								13.920	0.000	MN		564,297		05/01/2029
62933@-AA-8	NJEYE LLC THIRD AMENDMENT TERM LOAN				2.C PL	762,620	100.0000	762,620	762,620	762,620					9.674	9.697	N/A	7,419	81,353	03/16/2023	03/14/2025
62981*-AA-1	JARROW FORMALS INC Initial Term Loan				3.B PL	33,028,789	96.4200	32,249,477	33,446,875	33,278,598		69,442			11.204	11.843	N/A	20,968	3,900,243	11/30/2020	08/31/2026
62981*-AB-9	NYX HOLDCO INC 2022 Incremental Term Loan				3.B PL	6,675,183	93.3400	6,293,552	6,742,609	6,698,052		8,917			10.354	10.885	N/A	9,696	546,827	04/08/2022	04/08/2028
62981*-AC-7	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN				3.B PL	1,381,647	99.6200	1,404,487	1,409,844	1,391,086		7,679			10.604	11.690	N/A	4,983	130,386	09/20/2023	11/30/2026
62984C-AE-3	BENGAL DEBT MERGER SUB LLC Delayed Draw Term DD						0.0000								0.000	0.000	N/A				01/20/2029
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN				4.A Z		0.2610	30,252	11,602,867			360,067	7,940,751		12.972	0.000	N/A	8,362	1,913,409	07/19/2024	02/13/2026
63001#-AB-9	NSPC INTERMEDIATE CORP NEW TERM LOAN				4.A Z		5.8180	116,014	1,993,976			10,138	1,962,925		12.724	0.000	N/A	41,426	165,199	06/28/2024	02/13/2026
63001#-AC-7	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN				4.A Z		5.8180	21,648	372,069			(3,845)	368,224		12.475	0.000	N/A	258	41,281	06/28/2024	02/13/2026
63001#-AD-5	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN				4.A Z		5.8180	56,985	979,424			(10,113)	969,312		12.547	0.000	N/A	5,462	81,067	06/28/2024	02/13/2026
63108E-AB-4	NASCAR HOLDINGS LLC TERM B				3.A FE		0.0000								0.000	0.000	N/A		64,721		10/18/2026
63719F-AD-8	NATIONAL POWER LLC TERM LOAN				3.A PL		99.6000								0.000	0.000	N/A	13,446		10/20/2023	10/20/2029
63736@-AA-5	NATIONAL RENOVATIONS LLC				4.C Z	4,012,229	78.5900	3,211,635	4,086,569	4,029,829		4,721			11.000	11.581	MJSD	17,242	624,427	12/18/2024	03/18/2029
63736@-AB-3	REPIPE AGGREGATOR LLC DDTL				4.A Z	324,024	78.5900	259,759	330,524	325,336		(3,645)			11.000	11.631	MJSD	1,414	12,335	12/31/2024	03/18/2029
63773#-AA-7	NATIONAL SPINE AND PAIN CENTER First Lien Initial Term Loan				5.A Z		0.0000								0.000	0.000	N/A		(23,210)		06/02/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64029#-AA-7	NELLSON NUTRACEUTICAL SUB-UNSEC				5.A Z	18,739,726	99.9080	18,722,447	18,739,726	18,739,726					13.104	13.309	N/A	6,821	3,015,817	12/22/2022	06/23/2026
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan				4.B PL	13,102,087	98.7900	13,199,626	13,361,298	13,350,544		8,505			10.394	10.711	N/A	115,728	1,891,522	12/22/2022	12/23/2025
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan				4.B PL	31,915,857	98.7900	32,151,356	32,545,153	32,543,545		6,666			10.403	10.636	N/A	282,130	4,305,456	12/22/2022	12/23/2025
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET				5.A FE	1,438,151	100.0000	1,460,051	1,460,051	1,456,659		5,918			7.210	7.767	N/A	4,679	149,375	06/29/2021	07/17/2025
64431#-AF-8	NEW ERA TECHNOLOGY INC Initial Term Loan				4.B PL	6,976,418	97.6810	6,953,740	7,118,794	7,059,769		26,912			11.254	11.923	N/A	138,324	847,754	04/30/2021	10/30/2026
64431#-AH-4	NEW ERA TECHNOLOGY INC REVOLVING LOAN				3.B PL	1,722,945	97.6810	1,691,411	1,731,558	1,724,445		1,500			11.026	11.577	N/A	31,184	82,416	12/10/2024	10/30/2026
64431#-AJ-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T				3.B PL	5,245,895	97.6810	5,853,051	5,991,979	5,544,656		182,368			10.729	15.848	N/A	1,786	756,237	07/05/2023	10/30/2026
65014E-AB-2	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan				2.C PL	998,530	47.7020	970,105	2,033,666	998,530		3,135	1,034,349		10.254	421.359	N/A	1,158	267,902	09/30/2024	04/30/2025
65014E-AC-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan				3.A PL	4,835,133	47.7020	4,697,494	9,847,522	4,835,133		20,512	5,008,144		9.727	418.887	N/A	13,303	766,688	09/30/2024	04/30/2025
65014E-AF-3	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan				2.C PL	5,442,079	47.7020	5,287,162	11,083,664	5,442,079		29,597	5,636,685		9.725	419.534	N/A	5,988	1,143,203	09/30/2024	04/30/2025
65344#-AA-2	NEXUS INTERMEDIATE III LLC Initial Term Loan				3.A PL	15,029,331	100.0000	15,181,142	15,181,142	15,088,395		20,158			10.354	10.876	N/A	100,692	1,714,105	12/06/2021	12/06/2027
65344#-AB-0	NEXUS INTERMEDIATE III LLC Amendment No 2 Delayed Draw TL				3.A PL	4,121,019	100.0000	4,162,645	4,162,645	4,122,541		1,522			10.274	10.784	N/A	47,518	111,985	09/16/2024	08/16/2030
65538U-AC-1	NONNI'S FOODS-LLC Initial Term Loan				3.B PL		0.0000								0.000	0.000	N/A		501,464		03/01/2025
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan				3.A PL	12,127,500	101.0000	12,372,500	12,250,000	12,250,514		1,482			10.017	9.984	N/A	222,229	1,525,166	01/23/2019	01/23/2025
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan				3.A PL	5,367,428	101.0000	5,475,861	5,421,644	5,421,449		14,661			10.254	10.492	N/A	105,007	573,121	03/02/2020	01/23/2025
65959#-AB-6	NORTH HAVEN FAIRWAY BUYER LLC				3.B PL	11,300,655	97.6700	11,344,909	11,615,551	11,363,607		26,598			13.000	14.080	N/A	4,195	1,851,152	12/31/2024	05/17/2029
65959#-AE-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC				4.B Z	40,564,696	97.6700	40,292,681	41,253,896	40,656,729		52,988			13.000	13.653	MJSD	14,897	3,935,196	12/31/2024	05/17/2029
65960#-AA-5	NORTH HAVEN STACK BUYER LLC Term Loan				3.B PL	639,728	100.5510	649,754	646,190	642,467		917			10.239	10.762	N/A	11,579	70,571	07/20/2021	07/16/2027
65960#-AB-3	NORTH HAVEN STACK BUYER LLC Revolver				3.B PL	1,111,665	100.5510	1,122,358	1,116,203	1,111,979		314			10.088	10.568	N/A	13,050	69,039	11/07/2024	07/16/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC DDTL 2				3.B PL	4,698,171	100.5510	4,771,405	4,745,238	4,713,177		8,292			11.692	11.243	N/A	75,123	473,488	10/16/2023	07/16/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC DDTL-4				3.B Z	181,272	100.5510	184,107	183,097	181,710		368			9.917	10.622	N/A	2,689	19,889	08/17/2023	07/16/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC DDTL 3				3.B PL	827,590	100.5510	840,211	835,603	828,700		782			10.349	10.905	N/A	12,216	91,334	04/10/2023	01/01/2030
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL-1				3.B PL	2,489,954	100.5510	2,541,637	2,527,698	2,497,573		7,620			10.032	10.999	N/A	58,561	177,693	03/18/2024	07/16/2027
65960#-AK-3	NORTH HAVEN STACK BUYER LLC DELAYED DRAW TERM LOAN				3.B PL	857,831	99.9540	866,000	866,395	858,625		794			9.385	9.999	N/A	1,326	13,714	11/08/2024	07/16/2027
65960B-AB-5	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan				3.B PL		0.0000								0.000	0.000	N/A		61,801		05/24/2027
65960B-AC-3	NORTH HAVEN STALLONE BUYER LLC Initial Revolver				3.B PL		100.0000								10.110	4.555	N/A		44,805	09/24/2024	05/24/2027
65960B-AJ-8	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL A				3.B PL		100.0000								0.000	0.000	N/A	8,797	18,175	03/26/2024	05/24/2027
65960B-AK-5	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL B				3.B PL		100.0000								0.000	0.000	N/A	16,419		07/30/2024	05/24/2027
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan				4.A PL	9,194,199	100.0000	9,287,070	9,287,070	9,273,463		17,742			11.104	11.676	N/A	66,050	1,076,474	06/06/2019	06/06/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan				4.A PL	799,314	100.0000	807,388	807,388	806,242		1,660			9.896	10.429	N/A	8,768	155,356	05/15/2020	06/06/2025
65960C-AF-1	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW				4.A PL	8,280,403	100.0000	8,406,500	8,406,500	8,381,373		45,188			9.854	10.766	N/A	87,396	911,991	09/02/2022	06/06/2025
65961*-AA-8	North Haven Saints Equity Hold				3.C Z	26,821,522	100.0000	27,329,022	27,329,022	26,855,357		22,447			11.500	12.210	MJSD	8,730	3,069,911	09/30/2024	03/01/2029
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T				3.B PL		0.0000								0.000	0.000	N/A		(178,540)		03/28/2025
66877A-AF-5	GEN DIGITAL INC TERM B				3.A FE	35,752,119	99.8060	35,820,194	35,890,000	35,758,208		6,090			6.107	6.366	N/A	6,088	1,414,452	06/05/2024	09/12/2029
67078U-AB-5	NUTRITION 101 BUYER LLC INITIAL TERM LOAN				3.B PL	14,553,000	91.5130	13,452,388	14,700,000	14,591,469		18,738			9.935	10.444	N/A	252,162	1,594,128	08/31/2022	08/31/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67078U-AC-3	NUTRITION 101 BUYER LLC REVOLVING CREDIT				3.B PL	5,587,360	91.5130	5,161,324	5,640,000	5,596,522		7,148			9.210	9.739	N/A	43,288	559,196	02/26/2024	08/31/2028
67103*-AA-3	ONS MSO LLC First Lien Initial Term Loan				2.B PL	9,380,250	100.0000	9,475,000	9,475,000	9,458,224		18,353			11.204	11.788	N/A	97,309	1,030,203	07/15/2019	07/08/2025
67103*-AB-1	ONS MSO LLC First Lien Revolver				2.B PL	9,371,856	100.0000	9,375,000	9,375,000	9,375,000		3,141			11.865	(0.468)	N/A		230,756	11/14/2024	07/08/2026
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan				2.B PL	3,171,746	100.0000	3,203,784	3,203,784	3,197,805		6,840			10.864	11.455	N/A	31,905	347,850	09/11/2020	07/08/2025
67103*-AD-7	ONS MSO LLC 2022-1 Incremental Term Loan				2.B PL	6,348,174	100.0000	6,412,297	6,412,297	6,397,531		19,393			9.960	10.702	N/A	53,223	697,847	04/01/2022	07/08/2025
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan				2.B PL	9,205,052	100.0000	9,298,032	9,298,032	9,280,003		20,643			11.204	11.822	N/A	95,492	1,017,542	02/17/2021	07/08/2025
67114C-AF-2	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN				2.B PL	4,688,181	99.9170	4,684,304	4,688,181	4,688,181					10.245	10.504	N/A	25,350	256,110	06/14/2024	07/08/2026
67115J-AB-5	OEP GLASS PURCHASER LLC Initial Term Loan				2.A PL	20,500,334	99.4480	20,593,065	20,707,409	20,566,226		27,631			9.754	10.255	N/A	420,780	2,281,552	04/18/2022	04/18/2028
67115J-AC-3	OEP GLASS PURCHASER LLC Revolving Credit				2.A PL	5,293,864	99.4480	5,289,892	5,319,264	5,293,459		(405)			9.814	9.663	N/A	17,774	293,029	12/19/2024	04/18/2028
67115J-AD-1	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan				2.A PL	14,538,974	99.4530	14,754,573	14,835,688	14,625,222		45,469			10.610	11.431	N/A	8,756	1,736,175	12/23/2022	04/18/2028
68158@-AA-3	OLYMPIC BUYER INC				3.B Z	2,461,171	85.2750	2,463,732	2,889,167	2,484,107		22,936			8.737	12.996	N/A	701	123,371	07/19/2024	01/01/2030
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3				4.C FE	1,282,396	74.2630	952,693	1,282,873	1,282,226		(392)			8.835	9.056	N/A	19,661	121,876	01/31/2023	04/10/2027
68163M-AB-7	OLYMPUS US BIDCO LLC TERM LOAN				2.B PL	15,161,085	98.1170	15,025,786	15,314,228	15,193,017		14,708			9.957	10.531	N/A	4,236	1,662,245	08/22/2022	08/22/2029
68163M-AC-5	OLYMPUS US BIDCO LLC REVOLVER				2.B PL	9,996,324	98.1170	9,811,651	10,000,000	9,996,318		(6)			12.000	12.186	N/A	16,393	58,003	12/18/2024	08/22/2029
68248K-AB-0	ONE WORLD FITNESS PFF LLC Revolver				3.C PL	5,013,795	94.6280	4,791,784	5,063,795	5,062,834		10,744			10.954	11.368	N/A	1,541	513,136	09/30/2024	11/26/2025
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan				3.C PL	24,241,704	94.6280	23,168,278	24,483,452	24,471,439		48,404			10.667	10.770	N/A	7,254	2,850,899	09/30/2024	03/29/2025
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP				4.B FE	19,883,343	100.9530	20,482,481	20,289,126	20,062,936		57,534			9.597	10.275	N/A	335,341	2,119,124	02/23/2021	02/23/2028
68300*-AA-2	ONLINE LABELS GROUP LLC INITIAL TERM LOAN				3.B PL	2,667,471	100.0000	2,667,471	2,667,471	2,667,471					9.579	9.831	N/A	710	299,448	12/19/2023	12/19/2029
68621X-AE-3	ORGANON & CO TERM B				3.B FE		0.0000								0.000	0.000	N/A		331,446		04/08/2028
68621X-AF-0	ORGANON & CO TERM B				3.B FE		0.0000								0.000	0.000	N/A	34,788		05/14/2024	05/14/2031
68635P-AB-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN				3.C PL	5,923,886	98.6900	5,935,313	6,014,098	5,936,785		10,110			11.497	12.203	N/A	9,623	679,093	06/29/2023	07/03/2029
68635P-AC-8	ORION GROUP FM HOLDINGS LLC INITIAL DELAYED DRAW TERM LOAN				3.C PL	3,312,727	98.6900	3,319,117	3,363,175	3,363,175		50,448			6.636	(1.320)	N/A		206,990	06/26/2024	07/03/2029
68635P-AD-6	ORION GROUP FM HOLDINGS LLC REVOLVER				3.C PL	2,470,678	100.0000	2,486,842	2,486,842	2,470,474		(204)			10.576	11.056	N/A	6,575	3,766	12/17/2024	07/03/2029
68635P-AF-1	ORION GROUP FM HOLDINGS LLC FIRST AMENTMENTAL INCREMENT TL				3.C PL	911,191	98.6900	908,338	920,395	911,516		326			10.346	10.903	N/A	24,130	47,829	07/02/2024	06/29/2029
68835H-AH-3	Osmose Utilities Services Inc TERM				4.C FE	2,599,189	100.2920	2,619,878	2,612,250	2,603,785		1,255			7.721	8.053	N/A	560	242,033	07/17/2021	06/17/2028
69012@-AD-1	OUTPUT SERVICES GROUP INC FIRST OUT TERM LOAN				4.C PL	785,000	100.0000	785,000	785,000	785,000					12.929	13.133	N/A	8,176	82,013	11/30/2023	05/30/2028
69012@-AE-9	OUTPUT SERVICES GROUP INC LAST OUT TERM LOAN				5.A PL	4,227,741	100.0000	4,227,741	4,227,741	4,227,741					10.764	11.071	N/A	41,715	401,619	07/19/2024	11/02/2028
69014G-AB-9	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN				3.A PL	2,434,294	99.9100	2,486,306	2,488,546	2,441,338		6,594			10.729	11.644	N/A	3,807	276,677	12/02/2024	02/05/2029
69014G-AD-5	OVATION HOLDINGS INC INITIAL TERM LOAN				3.A PL	9,881,212	99.9100	10,099,559	10,108,657	9,932,240		29,171			10.959	11.828	N/A	178,930	1,165,531	09/19/2023	02/05/2029
69315E-AB-0	PAG HOLDING CORP INITIAL TERM LOAN				3.A PL	38,646,066	98.9860	39,035,081	39,434,761	38,727,899		91,271			9.825	10.561	N/A	21,551	4,384,147	12/21/2023	12/21/2029
69315E-AC-8	PAG HOLDING CORP DELAYED DRAW TERM LOAN				3.A PL	12,296,831	98.9860	12,420,612	12,547,787	12,304,982		8,151			10.397	11.203	N/A	283,371	394,903	09/23/2024	12/21/2029
69315E-AD-6	PAG HOLDING CORP REVOLVER				3.A PL	5,169,835	98.9860	5,195,878	5,249,079	5,171,694		1,859			10.397	11.077	N/A	118,249	165,142	09/27/2024	12/21/2029
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC				4.C Z	38,351,563	100.0000	38,566,479	38,566,479	38,472,283		34,345			9.000	9.232	MJSD	9,642	6,859,398	12/31/2024	02/07/2027
69420#-AB-9	PMAB LLC Term Loan				3.B PL	2,939,728	99.7600	2,939,686	2,946,758	2,946,946		1,297			9.254	9.637	N/A	3,787	302,748	02/07/2020	02/06/2025
69420#-AC-7	PMAB LLC Third Amendment Term Loan				3.B PL	1,386,642	99.7600	1,383,314	1,386,642	1,386,642					9.504	9.773	N/A	722	138,473	02/16/2022	02/06/2025
69526M-AC-5	PACTIV EVERGREEN GROUP HOLDING TERM B3				4.A FE	18,899,799	100.5470	19,237,045	19,132,390	18,920,893		21,094			6.857	7.402	N/A	3,644	801,707	05/28/2024	09/25/2028
69705X-AB-6	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN				3.B PL	3,681,435	98.4400	3,672,029	3,730,220	3,683,750		2,719			9.089	9.735	N/A	5,662	215,832	10/31/2024	09/17/2029
69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT				3.B PL	8,820,742	98.4400	8,767,689	8,906,633	8,825,690		4,948			11.758	10.735	N/A	24,702	327,247	12/31/2024	09/17/2029
69705X-AD-2	PALMETTO ACQUISITIONCO INC TERM LOAN				3.B PL	15,592,380	98.4400	15,622,533	15,870,107	15,630,710		32,171			10.101	10.793	N/A	62,343	1,348,188	09/18/2023	09/17/2029
70345*-AA-5	PATRIOT MMG BUYER Term Loan				3.A PL	10,879,181	98.6370	10,839,320	10,989,072	10,916,256		16,907			9.820	10.353	N/A	2,998	1,219,298	05/17/2022	10/15/2027
70384A-AB-2	PAVE AMERICA INTERCO, LLC				3.B Z	76,095,316	97.7100	76,179,910	77,965,316	76,181,202		71,724			13.250	14.308	JAJO	2,467,819	9,965,316	12/31/2024	08/07/2028
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan				3.A PL	14,303,559	98.2700	14,198,088	14,448,039	14,360,536		16,449			8.957	9.476	N/A	3,595	1,481,924	03/08/2021	03/02/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver				3.A PL	3,233,013	98.2700	3,193,775	3,250,000	3,240,283		4,680			0.000	9.503	N/A	809	305,458	08/02/2024	03/02/2026
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan				3.A PL	2,002,499	98.2700	1,987,733	2,022,726	2,010,527		2,402			9.954	10.442	N/A	1,119	235,529	03/15/2021	03/02/2028
70757D-AZ-2	PENN ENTERTAINMENT INC TERM B				3.C FE	10,617,050	100.5320	10,698,688	10,642,125	10,617,497		447			6.839	6.999	N/A	12,156	56,062	11/26/2024	05/03/2029
71367A-AB-1	PERENNIAL SERVICES TERM LOAN				3.A PL	3,015,942	101.0000	3,092,488	3,061,870	3,022,236		5,209			10.528	11.183	N/A	18,850	319,703	09/08/2023	09/07/2029
71367A-AC-9	PERENNIAL SERVICES DELAYED DRAW TERM LOAN				3.A PL	7,129,885	101.0000	7,231,011	7,159,417	7,131,398		2,470			0.000	11.015	N/A	69,828	670,451	11/22/2023	09/07/2029
71367A-AD-7	PERENNIAL SERVICES REVOLVER CREDIT LOAN				3.A PL	1,956,036	101.0000	1,983,929	1,964,286	1,956,461		425			0.000	11.924	N/A	17,535	107,646	06/04/2024	09/07/2029
71367A-AE-5	PERENNIAL SERVICES GROUP LLC AMENDMENT 2 DDTL				3.A PL	5,746,525	99.0000	5,742,366	5,800,370	5,747,507		982			9.175	9.525	N/A	2,960	65,945	12/13/2024	09/07/2029
71677H-AL-9	PETSMART INC TERM B				4.A FE	15,280,408	99.7920	15,552,522	15,585,017	15,385,818		47,270			8.207	8.938	N/A	3,553	1,436,785	11/09/2022	02/12/2028
71911K-AD-6	PAREXEL INTERNATIONAL INC TERM B				4.A FE	34,532,169	100.8130	34,870,713	34,589,671	34,524,846		(7,323)			7.357	7.554	N/A	7,069	1,205,633	07/19/2024	11/15/2028
71913B-AH-5	PHOENIX GUARANTOR INC				4.A FE		0.0000								0.000	0.000	N/A		250,740		03/05/2026
71913B-AK-8	PHOENIX GUARANTOR INC TERM B				4.A FE	24,530,890	100.4820	24,693,999	24,575,667	24,530,784		(106)			6.896	6.992	N/A	99,099	94,916	12/06/2024	02/21/2031
72108P-AR-5	PIKE CORP TERM B				3.C FE	10,016,561	100.9260	10,424,647	10,329,000	10,135,270		49,876			7.471	8.411	N/A	2,144	874,572	10/31/2022	01/21/2028
72108P-AT-1	PIKE CORP TERM B				4.B FE		0.0000								0.000	0.000	N/A		(3,303)		01/21/2028
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN				3.A PL	7,013,523	99.3500	7,110,138	7,156,657	7,035,018		13,627			10.631	11.470	N/A	61,438	892,727	04/03/2023	04/03/2030
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DELAYED DRAW TERM LOAN				3.A PL	1,523,820	99.3500	1,544,812	1,554,919	1,546,027		22,207			10.943	13.479	N/A	43,594	79,791	04/01/2024	04/03/2025
72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN				3.A PL	6,900,023	99.3500	6,902,210	6,947,368	6,901,411		1,385			0.000	11.246	N/A	2,945	172,485	10/30/2024	04/03/2030
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN				4.B FE	16,067,210	95.7750	15,465,698	16,147,949	16,098,072		8,646			7.747	8.091	N/A	55,600	1,450,514	03/26/2021	04/12/2028
72819Q-AM-4	PLAZE INC PLAZE INC				4.C FE	8,129,150	91.6390	7,486,906	8,170,000	8,158,323		6,622			7.971	8.203	N/A	1,809	712,902	07/30/2019	08/03/2026
72819Q-AN-2	PLAZE INC				4.C FE	7,978,057	91.6390	7,415,171	8,091,720	8,050,716		19,962			8.221	8.821	N/A	1,848	727,167	02/26/2021	08/03/2026
73108R-AB-4	POLARIS NEWCO LLC Term B				4.C FE		0.0000								0.000	0.000	N/A		(3,074)		06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan				3.B PL	9,405,000	100.0000	9,500,000	9,500,000	9,464,167		13,426			9.092	9.542	N/A	2,399	924,143	11/26/2019	11/26/2026
73179Y-AL-1	AVIENT CORP TERM B				3.A FE		0.0000								0.000	0.000	N/A		(11,323)		07/27/2029
73179Y-AM-9	AVIENT CORPORATION TERM B				3.A FE		0.0000								0.000	0.000	N/A		11,312		08/29/2029
73179Y-AN-7	AVIENT CORPORATION TERM B8				3.A FE	4,396,596	100.5420	4,465,663	4,441,589	4,401,034		4,438			6.637	7.019	N/A	68,781	175,666	04/09/2024	08/29/2029
73928K-AC-5	POWER GRID HOLDINGS INC TERM B				5.B GI	14,015,910	98.7500	14,002,256	14,179,500	14,179,500		152,101			9.335	(140.031)	N/A		1,123,456	08/07/2024	11/29/2030
73928K-AD-3	POWER GRID HOLDINGS INC TERM				4.C FE		0.0000								0.000	0.000	N/A		35,538		10/31/2030
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver				2.C PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					9.196	9.441	N/A	26,336	87,618	12/13/2024	09/21/2026
73940B-AC-9	POWERGRID SERVICES ACQUISITION Term Loan				2.C PL	6,224,361	100.0000	6,287,233	6,287,233	6,245,091		7,080			9.220	9.675	N/A	1,610	665,220	09/21/2021	11/10/2028
74174*-AA-3	PRIME BUYER LLC Revolver				2.C PL		0.0000								0.000	0.000	N/A		162,041		12/22/2026
74274N-AL-7	PROAMPAC PG BORROWER LLC				4.C FE	26,223,155	100.4380	26,379,978	26,265,068	26,223,215		60			8.603	8.871	N/A	412,991	1,372,454	03/28/2024	09/15/2028
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C				4.B FE		0.0000								0.000	0.000	N/A	274		03/03/2021	03/10/2028
74345H-AG-6	PROOFPOINT INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		3,261		08/31/2028
74355E-AB-1	PROSCI INC TERM				3.B PL	31,426,908	100.0000	31,744,351	31,744,351	31,744,351					4.705	(0.291)	N/A		3,407,469	10/21/2021	10/21/2026
74355E-AC-9	PROSCI INC REVOLVER				3.B PL		0.0000								0.000	0.000	N/A		34,812		10/21/2026
74363*-AA-4	QAS MIDCO LLC				5.B GI	29,976,081	100.5300	30,888,970	30,726,122	30,008,891		(14,526)			14.250	15.386	MJSD	12,162	5,012,243	12/31/2024	07/20/2028
74379@-AA-4	PROTOTEK NA-SUB-UNSEC				5.A Z	40,153,824	45.0400	18,523,195	41,126,099	40,097,940		(163,266)			14.000	14.963	MJSD	143,941	8,716,953	12/31/2024	03/18/2030
74643#-AB-0	PURPLE COW BUYER LLC TERMLOAN				3.A PL	5,100,537	99.0000	5,100,537	5,152,057	5,100,240		(297)			9.554	9.773	N/A	77,938		11/05/2024	11/05/2030
74773K-AD-7	QUARTZ ACQUIRECO LLC TERM B				4.A FE	4,158,629	100.8750	4,233,598	4,196,875	4,159,972		1,343			7.079	7.438	N/A	825	191,012	05/23/2024	06/28/2030
74839X-AJ-8	QUIKRETE HOLDINGS INC TERM B				3.B FE	28,352,568	100.0680	28,375,852	28,356,570	28,346,641		(5,927)			6.857	7.057	N/A	5,401	1,645,541	04/04/2024	03/25/2031
74908J-AB-2	QUORUM HEALTH RESOURCES LLC Term Loan				3.A PL	17,541,088	100.7500	17,851,242	17,718,271	17,617,810		24,437			10.854	11.405	N/A	176,726	1,978,344	05/28/2021	05/28/2027
74908J-AD-8	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L				3.A PL	3,803,282	100.7500	3,890,177	3,861,200	3,819,271		12,091			11.880	12.746	N/A	109,856	541,688	07/06/2023	05/28/2027
74908J-AE-6	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN				3.A PL	3,803,282	100.7500	3,890,177	3,861,200	3,819,499		12,049			11.840	12.700	N/A	2,543	434,520	06/30/2023	05/28/2027
74923@-AA-5	R1 Holdings LLC				5.B Z	19,129,675	97.2700	19,209,744	19,748,889	19,211,356		14,063			13.750	14.778	MJSD	30,172	2,923,641	12/28/2024	12/28/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74935N-AB-0	RA PARENT HOLDINGS LP Initial Term Loan				4.B PL	8,286,380	98.9930	8,285,798	8,370,080	8,307,855		8,722			9.399	9.860	N/A	65,724	880,013	03/01/2022	03/01/2029
74935N-AC-8	RA PARENT HOLDINGS LP Delayed Draw Term Loan				4.B PL	2,087,544	98.9930	2,083,937	2,105,134	2,091,473		1,838			9.610	10.136	N/A	15,887	221,605	04/29/2024	03/01/2029
74935N-AD-6	RA PARENT HOLDINGS LP Revolving Credit				4.B PL	1,142,106	98.9930	1,134,068	1,145,603	1,142,587		334			10.767	10.437	N/A	14,817	195,085	05/01/2024	03/01/2029
74935N-AE-4	RA PARENT HOLDINGS LP First Incremental Delayed Draw				4.B PL	879,654	98.9930	879,593	888,540	880,267		612			9.188	9.774	N/A	1,136	63,394	04/29/2024	03/01/2029
74935N-AF-1	RA PARENT HOLDINGS LP First Incremental Term Loan				4.B PL	10,369,729	98.9930	10,369,000	10,474,473	10,395,914		11,243			9.303	9.841	N/A	81,402	1,103,382	08/01/2022	03/01/2029
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL				4.B Z	48,723,655	96.5400	48,015,284	49,736,155	48,791,034		6,390			12.500	13.402	MJSD	535,354	8,582,738	12/31/2024	06/01/2028
74982C-AG-5	RACE WINNING BRANDS INC TERM LOAN A				4.B PL	7,633,277	98.1140	7,564,999	7,710,381	7,658,649		12,112			10.300	10.947	N/A	9,211	765,152	09/19/2023	11/16/2027
75006*-AA-4	RFI BUYER SECOND AMENDMENT TERM LOAN				4.B PL	1,470,150	100.0000	1,485,000	1,485,000	1,472,281		2,109			10.116	10.667	N/A	20,447	975,943	11/13/2023	08/05/2028
75008@-AA-0	RFI BUYER Term A Loan				3.C PL	20,752,042	98.1470	20,780,742	21,173,006	20,831,410		66,603			9.288	10.076	N/A	125,647	1,680,976	12/15/2023	08/05/2028
75008@-AB-8	RFI BUYER Delayed Draw Term Loan				3.C PL	12,200,995	98.1470	12,185,649	12,415,669	12,213,977		12,982			9.453	10.874	N/A	221,564	472,761	08/16/2024	08/05/2028
75008@-AC-6	RFI BUYER REVOLVER				4.B PL	671,367	98.1470	662,495	675,000	671,719		352			9.366	9.761	N/A	8,605	40,991	04/11/2024	08/05/2028
75008U-AC-1	RACKSPACE FINANCE LLC TERM B				4.B FE	3,166,746	103.7920	3,428,125	3,302,895	3,185,096		18,350			10.847	12.589	N/A	22,889	260,225	04/05/2024	05/15/2028
75008U-AD-9	RACKSPACE FINANCE LLC TERM B				5.A FE	15,188,203	58.2920	10,603,003	18,189,464	15,620,164		431,961			7.347	12.975	N/A	85,712	922,520	03/29/2024	05/15/2028
75279*-AA-4	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN				3.B PL	5,306,108	98.8700	5,353,214	5,414,396	5,334,846		14,005			11.169	11.981	N/A	48,181	622,289	11/01/2022	11/01/2028
75279*-AB-2	TAILWIND RANDYS HOLDINGS INC DELAYED DRAW TERM LOAN				3.B PL	531,227	98.8700	534,183	540,288	531,964		736			10.897	11.720	N/A	12,788	33,311	07/15/2024	11/01/2028
75279*-AC-0	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT				3.B PL	3,034,383	98.8700	3,052,527	3,087,415	3,041,567		4,587			11.060	11.874	N/A	18,471	187,133	12/31/2024	11/01/2028
75605V-AD-4	REALPAGE INC				4.C FE	8,321,024	99.9490	8,340,432	8,344,688	8,328,780		1,746			7.471	7.747	N/A	1,732	605,941	06/27/2022	04/22/2028
75621F-AC-1	RECIPE AQUSITION CORP REVOLVER				3.C PL	4,668,922	99.0560	4,671,550	4,716,083	4,669,017		94			10.250	10.738	N/A	83,252	82,412	08/07/2024	07/31/2031
75621F-AD-9	RECIPE AQUSITION CORP TERM LOAN (FIRST LIEN)				3.C PL	25,394,925	99.0560	25,409,215	25,651,439	25,397,211		2,286			10.250	10.834	N/A	7,304	1,036,275	07/31/2024	07/31/2031
75870@-AA-5	REFRESH BUYER LLC 2023 INCREMENTAL TERM LOAN				3.B PL	2,813,980	99.0900	2,816,538	2,842,404	2,818,064		3,836			8.735	9.208	N/A	29,299	351,510	11/06/2023	12/23/2028
75888@-AB-3	REGED HOLDCO, INC NA-SUB-UNSEC				5.B GI	3,778,426	103.0000	3,969,028	3,853,426	3,797,831		10,895			14.500	15.657	MJSD	18,370	626,246	12/31/2024	12/20/2026
75976@-AA-8	RENAISSANCE BUYER LLC Initial Term Loan				3.A PL		0.0000								0.000	0.000	N/A		207,827		07/18/2028
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALITE				3.A Z	5,546,927	100.4330	5,655,907	5,631,522	5,551,627		4,700			9.851	10.469	N/A	21,625	364,057	03/18/2024	03/18/2030
76029H-AB-5	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC				3.C Z	27,239,865	98.5900	27,531,445	27,925,190	27,564,565		314,241			12.750	14.436	JAJO	623,081	2,424,132	04/01/2024	12/19/2025
76029H-AF-6	REP TEC TRAINING NA-SUB-UNSEC				5.B GI	34,653,112	98.2900	35,037,043	35,646,600	34,703,312		32,163			14.000	15.251	MJSD	27,725	4,882,490	12/31/2024	06/30/2028
76087@-AA-2	RESA HOLDINGS COMPANY Revolver				2.C PL	478,139	100.0000	480,000	480,000	478,319		166			10.160	10.570	N/A	135	19,282	09/30/2024	12/15/2027
76087@-AB-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan				2.C PL	4,462,129	100.0000	4,498,369	4,498,369	4,472,007		6,387			8.164	8.863	N/A	17,871	956,718	12/15/2023	12/15/2027
76087@-AC-8	RESA HOLDINGS COMPANY TERM LOAN				2.C PL	10,555,724	100.0000	10,662,347	10,662,347	10,597,547		14,271			9.179	9.650	N/A	2,719	1,136,097	12/15/2021	12/15/2027
76087@-AD-6	RESA HOLDINGS COMPANY SECOND AMENDMENT DELAYED DRAW				2.C PL	15,795,815	100.0000	15,955,368	15,955,368	15,805,539		9,724			9.593	10.825	N/A	343,105	233,111	10/01/2024	12/15/2027
76090L-AE-4	RESIDEO FUNDING INC				3.A FE		0.0000								0.000	0.000	N/A		36,489		02/09/2028
76090L-AG-9	RESIDEO FUNDING INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		30,327		02/14/2028
76133@-AA-6	REVALIZE INC Tranche 2 Delayed Draw Term Lo				3.B PL	6,469,737	94.1060	6,111,341	6,494,090	6,494,090					6.199	(0.201)	N/A		812,372	12/14/2021	04/15/2027
76133@-AB-4	REVALIZE INC TRANCHE 3 DELAYED DRAW TL				3.B PL	1,315,396	94.1060	1,250,178	1,328,475	1,321,218		2,034			10.754	11.313	N/A	397	162,729	06/10/2022	04/15/2027
76133@-AC-2	REVALIZE INC TRANCHE 4 DELAYED DRAW TL				3.B PL	293,083	94.1060	277,195	294,556	293,521		233			10.754	11.211	N/A	441	27,936	12/29/2022	04/15/2027
76133@-AD-0	REVALIZE INC REVOLVER				3.B PL	616,975	94.1060	580,612	616,975	616,975					10.402	10.634	N/A	8,130	32,574	10/29/2024	04/15/2027
76133M-AB-7	RH TERM B				4.A FE	12,497,339	99.2740	12,615,537	12,707,860	12,523,989		16,722			6.971	7.618	N/A	2,461	768,304	07/02/2024	10/15/2028
76158@-AA-6	REVISION BUYER				4.B Z	6,703,684	100.0000	6,835,881	6,835,881	6,746,305		16,050			11.000	11.584	MJSD	2,060	936,803	12/30/2024	12/01/2028
76168J-AS-5	ZURN LLC ZURN HOLDINGS LLC TERM				3.B FE	6,170,537	100.7430	6,198,854	6,153,167	6,162,940		(3,228)			6.471	6.603	N/A	1,106	418,571	10/08/2021	09/15/2028
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM				2.C FE	4,830,271	100.4650	5,107,586	5,083,971	4,972,552		46,101			6.207	7.549	N/A	877	364,766	09/20/2022	01/30/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC				4.A FE		0.0000								0.000	0.000	N/A		4,268		02/16/2026
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B				4.A FE		0.0000								0.000	0.000	N/A		61,455		09/17/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN				3.A PL	2,436,194	99.2400	2,449,078	2,467,834	2,440,826		3,873			10.971	11.585	N/A	43,880	253,967	01/02/2024	04/04/2029
76219L-AC-4	RHINO INTERMEDIATE HOLDINGS CO REVOLVING LOAN				3.A PL		99.2400								0.000	0.000	N/A	3,283		06/21/2024	04/04/2029
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A				3.A PL	11,218,065	99.2400	11,340,731	11,427,580	11,245,635		13,375			10.158	10.882	N/A	14,105	2,013,871	11/25/2024	04/04/2029
76584@-AA-0	RIDGE TRIAL US BIDCO INC TERM LOAN				3.B PL	4,345,542	99.0000	4,345,542	4,389,436	4,346,636		1,095			9.075	9.374	N/A	2,213	104,589	09/30/2024	09/30/2031
76584@-AC-6	RIDGE TRIAL US BIDCO INC REVOLVER LOAN				3.B PL	134,862	99.0000	134,862	136,224	134,881		19			9.075	9.377	N/A	53	1,803	12/31/2024	09/30/2031
77542#-AA-7	Rohrer NA-SR-SEC				5.A Z	20,299,720	98.9200	20,490,289	20,714,000	20,470,152		58,084			14.854	15.613	FMAN	256,400	3,241,430	03/15/2021	03/15/2028
77542H-AJ-4	ROHRER CORPORATION REVOLVER 3/2021				3.A PL		0.0000								0.000	0.000	N/A		34,043		03/15/2026
77542H-AK-1	ROHRER CORPORATION Term Loan				3.A PL	19,107,000	99.7100	19,244,030	19,300,000	19,200,677		28,539			10.104	10.622	N/A	487,504	2,079,674	03/15/2021	03/15/2027
78029#-AD-1	ROYAL HOLDCO CORPORATION REVOLVER FACILITY				2.C PL	1,064,865	99.4500	1,075,135	1,081,081	1,066,765		1,901			10.371	11.406	N/A	11,523	29,316	10/04/2024	12/30/2026
78029#-AE-9	ROYAL HOLDCO CORPORATION INCREMENTAL TRANCHE I				2.C PL	3,660,840	99.4500	3,696,148	3,716,589	3,672,814		10,203			10.076	10.810	N/A	6,241	458,809	09/28/2023	12/30/2027
78029#-AF-6	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN				2.C PL	5,433,613	99.4500	5,486,019	5,516,359	5,449,082		14,780			10.181	10.869	N/A	22,616	515,697	03/13/2024	12/30/2027
78029#-AG-4	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM B LOAN				2.C PL	3,735,338	99.4500	3,736,758	3,757,424	3,735,881		543			10.125	10.709	N/A	14,795	40,517	12/16/2024	12/30/2027
78350U-AE-5	RYAN SPECIALTY GROUP LLC				3.C FE		0.0000								0.000	0.000	N/A		870,144		07/23/2027
78350U-AJ-4	RYAN SPECIALTY LLC TERM B				3.C FE	25,399,355	100.5000	25,728,500	25,600,497	25,406,144		6,789			6.607	7.274	N/A	134,890	607,501	09/10/2024	09/11/2031
78437A-AB-2	SI SOLUTION LLC TERM LOAN				3.A PL	9,894,107	99.0420	9,898,306	9,994,048	9,898,765		4,658			9.147	9.547	N/A	40,630	208,595	08/15/2024	08/15/2030
78437A-AC-0	SI SOLUTION LLC Revolving Loan				3.A PL		99.0420								0.000	0.000	N/A	5,060		08/15/2024	08/15/2030
78448*-AA-4	SCP EYE CARE HOLDCO LLC INITIAL TERM LOAN				3.B PL	4,939,365	98.0900	4,943,901	5,040,168	4,961,432		10,368			10.225	11.032	N/A	20,090	572,721	10/06/2022	10/05/2029
78448*-AB-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN				3.B PL	1,679,194	98.0900	1,658,433	1,690,726	1,679,715		565			10.220	10.769	N/A	5,773	131,129	11/15/2024	10/05/2029
78448*-AC-0	SCP EYE CARE HOLDCO LLC REVOLVING CREDIT LOAN				3.B PL		0.0000								0.000	0.000	N/A		18,164		10/05/2029
78466D-BJ-2	SSC TECHNOLOGIES INC TERM B8				3.A FE	20,223,431	100.3750	20,299,269	20,223,431	20,223,431					6.357	6.532	N/A	3,571	913,097	05/02/2024	05/09/2031
78472B-AB-6	SSJA BARIATRIC MANAGEMENT LLC REVOLVER				2.C PL	1,591,341	47.7020	1,546,041	3,241,021	1,591,341		9,806	1,649,331		9.729	419.594	N/A	876	340,544	09/30/2024	04/30/2025
78472B-AC-4	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN				2.C PL	2,068,878	47.7020	2,009,984	4,213,601	2,068,878		5,767	2,144,720		9.729	419.594	N/A	1,139	435,774	09/30/2024	04/30/2025
78477M-AG-6	FIRST ADVANTAGE HOLDINGS LLC TERM B				4.A FE	2,651,675	101.1880	2,696,647	2,665,000	2,651,810		135			7.607	7.825	N/A	563	31,454	09/19/2024	09/19/2031
78484E-AB-6	SPI LLC Initial Term Loan				2.C PL	36,679,500	100.0000	37,050,000	37,050,000	36,820,877		50,286			9.457	10.023	N/A	9,733	3,948,393	12/21/2021	12/21/2027
78484E-AC-4	SPI LLC Revolver				2.C PL	10,255,787	100.0000	10,262,884	10,262,884	10,255,934		147			9.979	10.228	N/A	2,845	239,184	11/06/2024	12/21/2027
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC				1.A	4,215,627	91.8450	3,871,843	4,215,627	4,215,627					3.420	3.444	MON	6,408	141,173	09/30/2021	09/15/2036
78649H-AC-9	SAFETY INFRASTRUCTURE SERVICES Term Loan A				3.A PL	5,078,700	99.0450	5,080,996	5,130,000	5,079,646		946			9.850	10.435	N/A	28,073	191,424	08/12/2024	08/12/2030
78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan				3.B PL	15,407,313	99.0600	15,385,678	15,531,676	15,476,885		18,359			11.110	11.730	N/A	24,017	1,666,895	07/24/2024	12/16/2026
78655#-AB-6	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	7,487,522	99.0600	7,480,945	7,551,933	7,551,933					6.368	(0.470)	N/A		774,406	07/24/2024	12/16/2026
78655#-AD-2	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN				3.B PL	424,939	99.0600	425,196	429,231	426,417		1,030			10.960	11.750	N/A	2,103	50,299	08/31/2023	12/16/2026
78673#-AA-6	SAGEBRUSH BUYER LLC INITIAL TERM LOAN				2.C PL	5,185,388	99.0830	5,189,740	5,237,765	5,186,462		1,074			9.803	10.387	N/A	44,515	270,567	07/01/2024	07/01/2030
80006H-AB-4	SANDLOT INTERMEDIATE LLC Initial Term Loan				2.C PL	7,038,939	99.6140	7,228,597	7,256,638	7,101,133		29,520			10.689	11.720	N/A	135,743	834,716	09/19/2022	09/19/2028
80006H-AD-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN				2.C PL	12,294,340	99.6140	12,496,768	12,545,245	12,341,757		37,868			10.622	11.469	N/A	191,240	1,329,661	08/11/2023	09/19/2028
80306Y-AA-6	SAPPHIRE TELECOM INC Initial Term Loan				3.B PL		0.0000								0.000	0.000	N/A		556,706		11/20/2025
80307B-AB-3	SAPPHIRE TELECOM INC TL				3.B PL	20,162,954	99.7930	20,324,379	20,366,621	20,173,207		10,253			9.327	9.633	N/A	26,435	1,054,296	06/27/2024	07/24/2031
80307B-AC-1	SAPPHIRE TELECOM INC Revolving Commitment				3.B PL	6,585,890	99.7930	6,638,616	6,652,414	6,587,194		1,305			9.329	9.711	N/A	1,724	79,564	12/27/2024	06/27/2029
80586#-AA-8	SCALED AGILE HOLDINGS Delayed Draw Term Loan				2.C PL	1,413,555	89.4980	1,277,877	1,427,833	1,416,209		1,811			10.256	10.793	N/A	32,215	158,892	04/14/2023	12/18/2028
80586#-AB-6	SCALED AGILE HOLDINGS Initial Term Loan				2.C PL	28,733,279	89.4980	25,975,368	29,023,514	28,824,377		31,152			9.425	9.884	N/A	15,216	3,189,052	12/16/2021	12/18/2028
80586#-AC-4	SCALED AGILE HOLDINGS REVOLVER				2.C PL	11,873,508	89.4980	10,733,851	11,993,443	11,878,396		5,581			0.000	10.792	N/A	306,284	317,377	09/27/2024	12/18/2028
80875A-AV-3	LIGHT & WONDER INTERNATIONAL I TERM B-1 LOAN				3.A FE		0.0000								0.000	0.000	N/A		168,993		04/14/2029
80875C-AE-7	SCIENTIFIC GAMES HOLDINGS LP TERM B				4.B FE	4,290,065	100.3630	4,314,184	4,298,602	4,289,805		(260)			7.589	7.824	N/A	77,745	93,364	06/11/2024	04/04/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B				4.B FE		0.0000								0.000	0.000	N/A		258,472		02/24/2028
81608@-AD-6	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver				3.B PL	8,606,798	70.2500	8,486,149	12,079,928	8,606,798		5,477	3,433,151		10.629	30.984	N/A	38,030	329,120	11/01/2024	12/30/2026
81608@-AH-7	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan				3.B PL	8,654,612	70.2500	8,811,399	12,542,916	8,654,612		21,359	3,815,577		10.104	32.186	N/A	3,520	780,762	10/01/2024	12/30/2026
81608@-AJ-3	SEKO GLOBAL LOGISTICS NETWORK SIXTH AMENDMENT INCREMENT DDTL				3.B PL	25,581,257	70.2500	26,044,685	37,074,285	25,581,257		69,723	11,235,778		9.820	31.792	N/A	774,344	2,120,622	11/01/2024	12/30/2026
816194-AX-2	SELECT MEDICAL CORP TERM B				3.A FE		0.0000								0.000	0.000	N/A	1,571		07/31/2023	03/06/2027
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan				5.C PL	28,799,815	90.8670	26,272,143	28,912,830	28,913,211		26,842			9.975	10.053	N/A	16,022	3,161,877	09/30/2024	05/11/2025
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L				5.C PL	2,732,614	95.7500	2,616,478	2,732,614	2,732,614					9.977	10.015	N/A	757	299,839	09/30/2024	05/11/2025
82861@-AA-2	Simeio Group Holdings Inc Revolver				3.A PL	2,713,387	90.0230	2,442,668	2,713,387	2,713,387					7.457	9.884	N/A	6,483	323,878	10/31/2024	02/02/2026
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan				3.A PL	12,004,982	90.0230	10,914,513	12,124,164	12,096,406		19,805			11.487	12.182	N/A	3,869	1,231,143	09/30/2024	02/02/2026
82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan				3.A PL	5,838,722	90.1230	5,313,973	5,896,388	5,872,074		13,309			10.095	10.699	N/A	102,771	756,836	10/31/2024	05/17/2026
82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW				3.A PL	954,063	90.1230	868,318	963,486	958,909		2,594			9.839	10.489	N/A	263	122,842	10/31/2024	05/17/2026
83174*-AF-3	SMILE BRANDS TERMS B TERM B				4.C Z	26,650,240	84.6400	22,856,668	27,004,570	26,817,647		38,916			7.397	7.854	N/A	88,939	3,486,935	11/29/2024	04/12/2027
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan				3.B PL	25,444,012	84.4050	22,482,203	26,636,260	25,750,754		181,029			11.004	13.305	N/A	532,991	2,814,714	07/19/2024	11/05/2026
83415Y-AC-4	SOLARAY LLC Term Loan				3.C Z	10,070,576	95.3100	9,675,488	10,151,598	10,155,637		(3,153)			11.086	11.300	N/A	3,126	1,277,988	12/01/2017	12/15/2025
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan				3.C Z	3,703,409	95.3100	3,529,719	3,703,409	3,703,409					11.246	11.375	N/A	24,295	339,459	02/05/2018	12/25/2025
83415Y-AE-0	SOLARAY LLC First Amendment Additional DDT				3.C Z	6,754,832	95.3100	6,438,030	6,754,832	6,754,832					11.246	11.399	N/A	44,197	814,167	10/17/2019	12/15/2025
83444@-AA-6	SOLV E INDUSTRIAL DDTL NA-SUB-SEC				4.C Z	12,337,021	94.3400	11,859,666	12,571,196	12,412,365		8,119			10.750	11.453	MON	3,754	2,071,089	12/30/2024	06/30/2028
83578B-AN-3	SOPHIA LP				4.C FE		0.0000								0.000	0.000	N/A		15,361		09/23/2027
83578B-AQ-6	ELLUCIAN HOLDINGS INC TERM B				4.C FE		0.0000								0.000	0.000	N/A		55,958		10/26/2029
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B				6. FE	10,153,981	92.2500	10,766,721	11,671,242	10,153,981			6,698		8.090	12.561	N/A	2,528	603,698	10/01/2024	06/28/2028
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN				4.C Z	7,802,108	95.9700	7,631,898	7,952,379	7,850,967		4,948			11.750	12.363	MJSD	77,867	924,253	12/01/2024	10/01/2028
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL				4.C Z	7,588,312	98.3600	7,588,091	7,714,611	7,617,411		12,122			11.750	12.357	MJSD	75,539	896,619	12/01/2024	10/01/2028
84218*-AC-6	SOUTHERN AIR & HEAT HOLDINGS Revolving Loan				3.B PL	1,566,167	98.9680	1,563,477	1,579,779	1,579,779		7,868			5.938	(0.289)	N/A		97,255	03/28/2024	10/01/2027
84218*-AD-4	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT				3.B PL	9,361,187	98.9680	9,358,172	9,455,744	9,392,619		15,941			9.467	9.990	N/A	68,976	989,317	06/16/2023	10/01/2027
84218*-AE-2	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN				3.B PL	8,972,331	98.9680	8,969,441	9,062,961	9,062,961					5.199	(0.153)	N/A		937,002	09/30/2021	10/01/2027
84218*-AF-9	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL				3.B PL	6,331,941	100.0000	6,428,367	6,428,367	6,349,883		16,955			9.853	10.828	N/A	122,389	536,849	04/26/2024	10/01/2027
84673E-AB-5	SPARTA US HOLDCO LLC TERM				4.A FE		0.0000								0.000	0.000	N/A	30,094		06/18/2024	08/19/2030
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan				2.B PL	5,351,717	100.0000	5,377,062	5,377,062	5,373,110		5,013			9.573	9.874	N/A	1,430	514,661	08/03/2023	09/23/2025
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN REVOLVER				2.B PL	2,990,187	100.0000		3,000,408	2,998,473		2,449			9.573	9.860	N/A	798	413,036	08/03/2023	09/23/2025
84744B-AE-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan				2.B PL	7,823,760	100.0000	7,871,744	7,871,744	7,859,472		11,638			9.573	10.110	N/A	2,093	819,938	12/29/2021	09/23/2025
84832*-AA-6	SPENDMEND HOLDINGS LLC Term B Loan				3.A PL	13,689,663	100.0000	13,827,942	13,827,942	13,736,570		18,401			9.979	10.491	N/A	3,833	1,519,285	03/01/2022	03/01/2028
84832*-AB-4	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan				3.A PL	3,788,552	100.0000	3,805,305	3,805,305	3,789,529		861			9.551	9.949	N/A	15,543	369,430	11/25/2024	03/01/2028
84850X-AK-8	SPIN HOLDCO INC				5.A FE	31,223,368	84.6650	26,634,870	31,459,313	31,312,705		27,755			8.706	9.089	N/A	197,801	3,044,799	03/01/2021	03/01/2028
85232B-AT-3	SRAM LLC SRAM LLC				4.A FE	10,804,592	100.6670	10,901,247	10,829,017	10,811,673		1,779			7.221	7.474	N/A	2,172	562,519	03/22/2022	05/13/2028
85350E-AB-2	STANDARD Industries INC TERM B				2.C FE	3,626,639	100.3700	3,640,039	3,626,639	3,626,639					6.106	6.275	N/A	5,536	102,704	05/24/2024	09/22/2028
85473#-AB-1	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN				3.A PL	16,255,864	100.0000	16,420,065	16,420,065	16,420,065					5.449	(0.166)	N/A		2,048,854	10/01/2021	10/01/2027
85473#-AC-9	STANTON TERM LOAN NA-SR-SEC				4.C Z	33,902,703	100.0000	34,594,595	34,594,595	34,137,371		13,779			13.598	14.291	JAJO	1,136,862	5,124,944	10/01/2021	10/01/2028
855031-AQ-3	STAPLES INC STAPLES INC				4.C FE		0.0000								0.000	0.000	N/A		949,256		04/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85569*-AA-2	STARWEST BOTANICALS ACQUISITIO Term Loan				4.B PL	18,457,976	50.1600	9,352,104	18,644,420	18,556,113		28,539			9.735	10.292	N/A	5,042	330,396	04/30/2021	04/30/2027
85569*-AB-0	STARWEST BOTANICALS ACQUISITIO Revolver				4.B PL	1,102,137	50.1600	554,258	1,104,972	1,103,227		(138)			9.735	10.140	N/A	299	23,859	03/08/2024	04/30/2027
86309L-AB-6	STRATIX INITIAL TERM LOAN				3.A PL	13,304,286	100.0000	13,506,889	13,506,889	13,362,765		26,722			9.720	10.335	N/A	3,647	1,488,827	09/15/2022	09/15/2028
86602@-AE-9	SUMMIT BUYER LLC Incremental Revolver A-2 Loan				3.B PL		0.0000								0.000	0.000	N/A		51,610		01/14/2026
86614D-AK-4	SUMMIT MATERIALS LLC TERM B				2.C FE		0.0000								0.000	0.000	N/A		194,965		11/30/2028
86859C-AN-4	SUPPLYONE INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		93,195		03/27/2031
86876M-AA-9	SURFACEPREP BUYER LLC LOAN FIRST LIEN SENIOR SECURED				4.B Z	14,301,385	97.7300	14,330,330	14,663,185	14,331,341		29,956			12.000	12.772	MJSD	4,888	1,515,691	09/30/2024	08/02/2030
86880@-AA-0	SURGENT CONSOLIDATED Delayed Draw Term Loan				3.C PL	3,073,280	98.3990	3,085,789	3,136,000	3,095,159		11,072			10.283	10.971	N/A	79,921	361,419	10/04/2022	09/20/2027
86880@-AB-8	SURGENT CONSOLIDATED Term Loan A				3.C PL	4,107,087	98.3990	4,123,804	4,190,905	4,137,694		14,167			10.353	11.184	N/A	15,705	473,431	09/19/2022	09/20/2027
86880@-AC-6	SURGENT CONSOLIDATED Revolving Loan				3.C PL	3,797,500	98.3990	3,812,957	3,875,000	3,819,234		15,000			10.730	11.766	N/A	13,984	465,215	09/20/2023	09/20/2027
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		59,218		12/05/2030
86880N-BB-8	SURGERY CENTER HOLDINGS INC TERM				4.B FE	23,509,143	100.8990	23,720,758	23,509,409	23,504,615		(4,529)			7.088	7.299	N/A	27,772	902,875	05/31/2024	12/19/2030
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan				2.B PL	3,108,300	98.9320	3,086,666	3,120,000	3,115,659		2,654			4.854	5.052	N/A	36,176	311,031	04/17/2024	03/19/2026
87250Y-AC-3	TI Acquisition NC LLC Term Loan				2.B PL	25,615,645	98.9320	25,536,966	25,812,750	25,717,871		25,817			9.079	9.477	N/A	6,510	2,822,439	06/05/2020	03/19/2027
87327*-AA-1	TPC Wire & Cable NA-SUB-UNSEC				4.C Z	13,032,410	98.4200	12,904,590	13,111,755	13,064,915		(11,934)			12.500	12.840	N/A	4,553	2,047,292	09/30/2024	02/16/2028
87327*-AC-7	TPC DDTL				5.B GI	5,313,557	98.4200	5,281,312	5,366,096	5,329,226		6,831			12.500	12.974	MJSD	27,948	669,400	09/16/2024	02/16/2028
87331#-AA-1	TSS BUYER LLC Delayed Draw Term Loan				3.B PL	8,168,703	100.0000	8,251,215	8,251,215	8,182,086		8,884			9.975	10.479	N/A	4,572	1,112,415	12/11/2024	06/22/2029
87331#-AB-9	TSS BUYER LLC Revolver				3.B PL	7,321,570	100.0000	7,325,000	7,325,000	7,321,824		270			9.976	10.252	N/A	15,421	607,553	09/27/2024	06/22/2029
87331#-AC-7	TSS BUYER LLC Initial Term Loan				3.B PL	19,959,328	100.0000	20,160,938	20,160,938	20,005,602		19,477			9.975	10.459	N/A	11,172	2,401,202	06/22/2022	06/22/2029
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT						0.0000								0.000	0.000	N/A				05/27/2030
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT				3.B FE	20,726,373	100.5770	20,953,634	20,833,529	20,729,767		2,949			7.023	7.294	N/A	195,572	1,572,602	04/16/2024	05/27/2030
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan				3.A PL	19,605,685	99.4690	19,698,537	19,803,722	19,784,850		54,443			9.656	9.942	N/A	420,708	2,274,530	01/14/2022	11/30/2027
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B				5.A FE	15,125,589	96.9630	14,669,952	15,129,511	15,126,649		(211)			9.835	10.112	N/A	256,620	1,588,360	08/31/2022	02/02/2027
87834@-AA-5	Techmer BB BidCo.				5.C	19,553,175	91.9300	18,336,974	19,946,670	19,642,926		39,152			11.250	11.839	JAJO	559,463	1,675,850	06/30/2024	09/01/2029
87834J-AB-3	TECHMER BB BIDCO LLC REVOLVING LOAN				3.A PL	6,727,762	96.5210	6,545,043	6,780,924	6,738,498		7,627			9.749	10.219	N/A	55,091	806,704	12/29/2023	09/01/2028
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan				3.A PL	326,628	96.5210	318,450	329,927	326,687		59			9.984	10.585	N/A	4,453		10/01/2024	09/01/2028
87834J-AD-9	TECHMER BB BIDCO LLC INITIAL TERM LOAN				3.A PL	8,274,767	96.5210	8,067,484	8,358,233	8,298,560		10,348			9.749	10.248	N/A	67,906	911,172	06/06/2023	09/01/2028
88023H-AG-5	TEMPO ACQUISTION LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A		35,628		08/31/2028
88023H-AH-3	TEMPO ACQUISITION LLC TERM B1				3.C FE	25,836,261	100.5000	26,028,614	25,899,118	25,835,416		(845)			6.607	6.868	N/A	4,753	1,096,779	05/31/2024	08/31/2028
88233F-AK-6	VISTRA OPERATIONS CO LLC TERM B				2.C FE	42,398,098	100.3410	42,549,745	42,405,143	42,398,081		(16)			6.357	6.445	N/A	7,488	156,397	12/05/2024	12/20/2030
88331@-AA-1	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan				2.C PL	9,245,204	79.2040	7,394,983	9,336,674	9,280,440		14,920			9.590	10.126	N/A	2,487	991,283	10/30/2024	03/26/2027
88331@-AB-9	THAYER POWER & COMMUNICATION L 2022 DDTL				2.C PL	544,635	79.2040	433,494	547,316	545,137		536			0.000	10.019	N/A	146	61,844	09/30/2024	03/26/2027
88585*-AA-6	360INTERMEDIATE TERM LOAN				3.A PL	1,931,313	100.0000	1,950,821	1,950,821	1,950,821		19,508			9.357	9.680	N/A	507	184,287	02/29/2024	08/02/2028
88592@-AA-5	Thrive SuperHoldCo Inc.				3.C Z	21,984,949	101.0500	22,766,325	22,529,762	22,068,404		24,747			14.500	15.727	MJSD	281,309	3,036,437	09/30/2024	09/01/2027
88592@-AB-3	Thrive SuperHoldCo Inc.				3.C Z	41,457,905	94.0600	39,006,484	41,469,789	41,457,726		(2,300)			12.000	12.186	MJSD	428,521	5,790,053	12/31/2024	09/01/2027
88592@-AC-1	Thrive Superholdco Inc.				3.C Z	18,714,211	94.0600	18,456,672	19,622,233	18,781,948		(28,846)			12.000	13.633	MJSD	6,541	2,823,692	09/30/2024	11/30/2028
88656*-AC-6	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN				3.A PL	16,007,531	100.2870	16,215,619	16,169,223	16,020,971		16,983			9.866	10.459	N/A	57,743	1,702,955	12/19/2023	12/19/2029
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan				3.A PL	6,228,638	97.2390	6,135,837	6,310,037	6,310,037					5.006	(0.053)	N/A		852,656	12/17/2021	12/18/2028
88770@-AA-9	TINUITI INC 2021 Delayed Draw Term Loan				3.A PL	5,993,407	98.1770	5,884,153	5,993,407	5,993,407					10.310	10.575	N/A	8,600	841,233	01/04/2023	06/28/2027
88770Y-AE-8	TINUITI INC Revolver				3.A PL	2,676,977	98.1770	2,637,840	2,686,818	2,677,293		317			9.679	10.140	N/A	722	21,014	12/27/2024	12/10/2026
88770Y-AF-5	TINUITI INC Initial Term Loan				3.A PL	7,996,574	98.1770	7,950,181	8,097,797	8,057,387		16,045			10.204	10.636	N/A	11,342	866,650	12/10/2020	12/10/2026
88770Y-AG-3	TINUITI INC Initial Delayed Draw Term Loan				3.A PL	5,285,795	98.1770	5,195,935	5,292,411	5,287,152		412			10.204	10.527	N/A	3,004	701,048	06/06/2022	12/10/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B				3.C FE		0.0000								0.000	0.000	N/A		29,660		06/04/2028
89219E-AB-5	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN				3.A PL	22,751,886	98.6900	22,708,603	23,010,035	22,786,797		29,118			10.647	11.318	N/A	83,298	2,008,848	12/31/2024	08/15/2029
89219E-AC-3	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN				3.A PL	3,203,045	98.6900	3,202,051	3,244,554	3,203,998		1,206			10.635	11.344	N/A	1,910	160,809	11/14/2024	08/15/2029
89219E-AD-1	THE TOWNSEND COMPANY LLC REVOLVING LOAN				3.A PL		98.6900								0.000	0.000	N/A	13,795		10/31/2024	08/15/2029
89334G-BE-3	TRANS UNION LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A	1,659		02/08/2024	12/01/2028
89364M-BU-7	A&E TELEVISION TERM H				4.A FE		0.0000								0.000	0.000	N/A		133,170		02/14/2027
89364M-BV-5	A&E TELEVISION TERM B				4.A FE		0.0000								0.000	0.000	N/A		(106,903)		05/30/2025
89364M-BZ-6	TRANSDIGM INC TERM I				4.A FE		0.0000								0.000	0.000	N/A		1,116,742		08/13/2028
89364M-CA-0	TRANSDIGM INC TERM B				3.C FE	37,673,640	100.2840	37,822,182	37,715,071	37,669,535		(3,425)			6.829	7.010	N/A	7,154	1,608,407	06/04/2024	02/28/2031
89364M-CB-8	TRANSDIGM INC TERM K				3.C FE	6,497,932	100.4220	6,615,811	6,588,042	6,505,792		7,860			7.079	7.534	N/A	1,295	398,568	03/22/2024	03/15/2030
89364M-CD-4	TRANSDIGM INC TERM				3.C FE	3,938,235	100.3260	3,960,956	3,948,105	3,938,469		234			7.045	7.151	N/A	773	72,247	09/05/2024	01/05/2032
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN				3.A PL	3,079,945	99.9200	3,140,286	3,142,801	3,085,825		5,763			0.000	10.286	N/A	16,447	231,976	09/30/2024	01/31/2029
89368E-AD-0	TRANSIT BUYER LLC TERM B LOAN				3.A PL	7,511,080	99.9200	7,658,236	7,664,367	7,545,133		19,285			11.070	11.876	N/A	146,487	971,048	09/19/2023	01/31/2029
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan				5.A PL	13,344,983	79.0410	10,623,329	13,440,209	13,438,340		16,840			8.905	9.010	N/A	3,325	1,469,101	10/01/2024	06/18/2027
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan				5.A PL	5,864,224	79.0410	4,635,164	5,864,224	5,864,224					8.929	9.673	N/A	96,553	502,207	09/30/2024	06/18/2027
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver				5.A PL	2,386,255	79.0410	1,892,337	2,394,109	2,393,198		5,980			8.122	8.310	N/A	2,730	250,370	09/30/2024	06/18/2027
89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL				3.B PL	1,699,401	79.0410	1,377,478	1,742,730	1,740,581		11,859			9.929	10.236	N/A	481	193,890	10/01/2024	06/18/2027
89388H-AF-4	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan				3.B PL	3,613,416	79.0410	2,928,917	3,705,548	3,701,657		22,146			8.929	9.077	N/A	919	402,603	09/30/2024	06/18/2027
894108-AA-3	TRANSYSTEMS CORPORATION REVOLVER				3.A PL		0.0000								0.000	0.000	N/A		5,464		03/31/2027
894108-AB-1	TRANSYSTEMS CORPORATION INITIAL TERM LOAN				3.A PL		0.0000					200			0.000	0.000	N/A		236,595		03/31/2027
89620F-AC-3	TRILON GROUP LLC Revolver				3.B PL		99.0500								11.130	11.579	N/A		58,153	04/18/2023	05/27/2029
89620F-AS-8	TRILON GROUP LLC EXISTING DDTL				3.B PL	2,473,280	99.0450	2,499,198	2,523,284	2,475,914		2,634			10.494	11.335	N/A	67,670	70,187	09/03/2024	05/29/2029
89620F-AT-6	TRILON GROUP LLC Existing TL				3.B PL	64,271,108	99.0450	64,500,033	65,121,652	64,334,294		63,186			10.297	10.927	N/A	1,456,530	3,537,129	07/19/2024	05/25/2029
89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN				3.B PL	3,859,375	99.0450	3,822,535	3,859,375	3,859,375					10.282	10.415	N/A	92,595	18,603	11/19/2024	05/29/2029
89678Q-AB-2	TRITON WATER HOLDINGS IN				4.B FE	25,629,203	100.9130	25,968,696	25,733,747	25,665,870		9,535			7.840	8.113	N/A	5,605	2,279,551	04/01/2021	03/31/2028
89678Q-AC-0	TRITON WATER HOLDINGS INC TERM B				4.B FE	2,425,500	100.9850	2,499,366	2,475,000	2,432,820		7,320			7.675	9.147	N/A	573	187,684	02/27/2024	03/31/2028
89705D-AG-7	TRONOX FINANCE LLC				3.B FE		0.0000								0.000	0.000	N/A		30,378		03/11/2028
89705D-AN-2	TRONOX FINANCE LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A	736	60,363	05/01/2024	04/04/2029
89705D-AP-7	TRONOX FINANCE LLC TERM B				3.B FE	8,990,243	100.4190	9,026,316	8,988,654	8,990,146		(97)			6.841	6.914	N/A	1,708	161,249	09/18/2024	09/18/2031
89705D-AQ-5	TRONOX FINANCE LLC TERM B				3.B FE	3,740,625	100.4070	3,755,831	3,740,625	3,740,625					6.702	6.666	N/A			12/11/2024	04/04/2029
89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC				4.B Z	32,185,166	38.9000	12,619,132	32,439,928	32,318,863		(7,017)			13.960	14.681	N/A	23,639	10,400,708	12/31/2024	06/02/2026
89788V-AG-7	TIH INSURANCE HOLDINGS LLC TERM B				4.B FE	7,800,768	100.4530	7,856,842	7,821,411	7,800,687		(81)			7.194	7.311	N/A	40,638		12/06/2024	05/06/2031
90251@-AA-3	TYTO ATHENE LLC First Lien Initial Term Loan				3.A PL	11,071,644	95.8840	10,723,202	11,183,479	11,118,761		15,591			10.504	10.860	N/A	287,144	1,224,569	10/06/2021	04/03/2028
90266U-AK-9	UFC HOLDINGS LLC TERM B				3.C FE	2,461,919	100.6760	2,481,663	2,465,000	2,461,877		(41)			6.770	6.850	N/A	16,225		11/14/2024	11/14/2031
90347B-AL-2	AXALTA COATING SYSTEMS US HOLD TERM B				3.A FE		0.0000								0.000	0.000	N/A	2,992		03/13/2024	12/20/2029
90351N-AM-7	USI INC/ NY TERM B						0.0000					1,717			0.000	0.000	N/A				11/22/2029
90356B-AC-0	USA WATER INTERMEDIATE HOLDING TERM LOAN				3.B PL	4,304,907	99.8950	4,343,821	4,348,391	4,305,300		393			9.106	9.542	N/A	6,613	318,358	02/21/2024	01/02/2040
90381@-AD-0	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC				5.B GI		0.0000								13.750	0.000	MJSD		188		06/21/2028
90384#-AA-1	ULTIMATE BAKED GOODS MIDCO LLC Revolver				3.A PL		0.0000								0.000	0.000	N/A		151,540		08/13/2027
90385*-AA-4	Ultima Health Holdings Inc.				4.A Z	6,906,026	100.2300	7,058,223	7,042,026	6,938,157		6,791			12.500	13.170	MJSD	2,445	1,109,558	12/31/2024	03/12/2029
90932R-AP-9	UNITED AIRLINES INC TERM B				3.A FE	9,112,225	100.4560	9,197,480	9,155,775	9,112,949		724			6.327	6.470	N/A	103,067		10/28/2024	02/24/2031
91728N-AB-5	PG POLARIS BIDCO SARL TERM B				4.B FE	11,135,615	100.9480	11,253,178	11,147,500	11,135,833		218			7.590	7.791	N/A	91,993	190,843	10/11/2024	03/24/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91823J-AC-6	VC GB HOLDINGS I CORP TERM				4.B FE	4,135,668	100.1830	4,164,036	4,156,450	4,142,812		2,140			7.879	8.393	N/A	934	364,592	06/30/2021	06/30/2028
91834B-AE-6	VS PROFESSIONAL TRAINING ACQUI THIRD AMENDMENT INCREMENTAL TL				2.C PL	6,232,753	100.7250	6,341,376	6,295,710	6,251,742		18,989			9.620	10.397	N/A	23,554	662,606	01/03/2024	09/30/2026
91834W-AD-2	VS BUYER LLC TERM B				4.B FE		0.0000								0.000	0.000	N/A		564		04/04/2031
91835#-AL-0	VRC COMPANIES LLC Closing Date Term Loan				4.C PL	13,026,192	100.0000	13,221,493	13,221,493	13,112,659		29,810			10.523	11.204	N/A	4,368	1,468,132	12/30/2022	06/29/2027
91835#-AM-8	VRC COMPANIES LLC First Amendment Term Loan				4.C PL	4,732,931	100.0000	4,797,793	4,797,793	4,751,657		11,992			10.356	11.077	N/A	58,112	464,869	02/20/2024	06/29/2027
91838L-AG-5	VT TOPCO INC VT TOPCO INC				4.B FE		0.0000								0.000	0.000	N/A		1,808		08/03/2030
91838L-AK-6	VT TOPCO INC TERM B				4.B FE	1,113,637	100.8220	1,132,917	1,123,685	1,113,718		81			7.477	7.793	N/A	5,147	3,226	12/10/2024	08/12/2030
91842X-AB-4	VMG DEBT MERGER SUB LLC TERM LOAN				3.B PL	13,940,897	99.0300	13,945,121	14,081,714	13,947,527		6,630			9.647	10.136	N/A	290,569	587,569	04/16/2024	04/16/2030
91842X-AC-2	VMG DEBT MERGER SUB LLC REVOLVING LOAN				3.B Z		99.0300								0.000	0.000	N/A	2,079		09/26/2024	04/16/2030
91860#-AA-2	VPET USA LLC First Amendment Term Loan				3.B PL	7,877,447	88.7170	7,059,202	7,957,018	7,932,771		17,209			10.349	10.932	N/A	2,287	912,896	05/19/2021	12/31/2025
91860#-AB-0	VPET USA LLC Revolver				3.B PL	2,492,258	88.7170	2,216,704	2,498,633	2,498,389		2,890			12.250	12.614	N/A	850	328,180	01/04/2024	12/31/2026
91860#-AE-4	VPET USA LLC Second Amendment Term Loan				3.B PL	1,531,311	88.7170	1,372,250	1,546,778	1,541,760		3,605			10.340	10.945	N/A	444	177,453	12/13/2021	12/31/2025
91860#-AF-1	VPET BUYER LLC Third Amendment Term Loan				3.B PL	4,754,380	88.7170	4,285,685	4,830,754	4,784,560		10,435			10.340	10.996	N/A	1,388	554,225	01/07/2022	12/31/2027
91916F-AB-4	VALIDITY INC REVOLVER				3.C PL		99.8150								0.000	0.000	N/A	2,109	531,035	06/17/2024	05/30/2026
91916F-AD-0	VALIDITY INC Term Loan				2.C PL	11,128,673	99.8150	11,200,290	11,221,029	11,212,626		18,484			9.707	10.098	N/A	3,026	1,289,194	03/25/2020	05/30/2025
91917*-AA-9	Valkyrie Intermediate LLC				4.A PL	10,165,291	95.8700	9,939,026	10,367,191	10,223,748		11,123			11.500	12.112	MJSD	49,676	1,505,267	12/31/2024	12/17/2028
91917@-AE-9	VALICOR PPC INTERMEDIATE II LL 2024-1 Term Loan				3.C PL	732,818	99.5000	742,519	746,250	746,250		13,433			11.455	(0.969)	N/A		67,488	02/06/2024	01/26/2026
91917@-AF-6	VALICOR PPC INTERMEDIATE II LL 2024-2 TERM LOAN				3.C Z	7,615,103	99.5000	7,615,103	7,653,370	7,615,139		36			9.854	10.280	N/A	90,078	216,311	08/19/2024	07/24/2028
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver				4.B PL	809,217	99.5000	806,132	810,183	806,300		(2,917)			9.357	10.016	N/A	211	28,918	12/30/2024	01/26/2026
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L				4.B PL	1,263,500	99.4600	1,256,677	1,263,500	1,263,500					9.357	9.541	N/A	328	127,899	09/16/2019	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan				4.B PL	7,524,000	99.5000	7,562,000	7,600,000	7,577,751		12,620			9.357	9.749	N/A	1,975	760,239	07/25/2019	07/24/2026
91917L-AE-4	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN				4.B PL	1,809,938	99.5000	1,837,641	1,846,875	1,827,433		9,537			10.438	11.554	N/A	2,677	189,470	02/21/2023	07/24/2026
91918#-AA-4	VALKYRIE BUYER LLC INITIAL TERM LOAN				3.B PL	2,664,273	99.0000	2,664,273	2,691,185	2,665,745		1,472			4.560	4.843	N/A	8,884	148,423	05/06/2024	05/06/2031
91918#-AD-8	VALKYRIE BUYER LLC DELAYED DRAW TERM LOAN C				3.B PL	686,495	99.0000	686,495	693,430	686,523		27			9.669	10.157	N/A	185	14,605	11/01/2024	05/06/2031
92227Q-AE-6	VARSITY BRANDS LLC TERM B				4.C FE	4,378,000	100.2380	4,410,450	4,400,000	4,378,132		132			7.412	7.681	N/A	32,614	84,096	07/26/2024	07/28/2031
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN				2.C PL		0.0000								0.000	0.000	N/A		215,871		03/26/2027
92326N-AC-7	VENTURE BUYER LLC REVOLVING FACILITY				3.B PL	713,760	100.1100	720,792	720,000	713,816		56			9.803	10.366	N/A	5,882	5,920	11/13/2024	03/01/2030
92326N-AD-5	VENTURE BUYER LLC INITIAL TERM LOAN				3.B PL	4,956,788	100.1100	5,012,364	5,006,856	4,959,554		2,766			9.803	10.388	N/A	40,900	223,664	03/01/2024	03/01/2030
92535@-AA-7	VERTEX SERVICE PARTNERS LLC TERM LOAN				2.C PL	3,586,124	98.6100	3,590,129	3,640,735	3,592,665		6,175			10.032	10.661	N/A	56,953	496,519	11/08/2023	11/08/2029
92535@-AB-5	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN				2.C PL	7,341,495	98.6100	7,324,335	7,427,578	7,345,645		4,653			10.458	11.402	N/A	57,460	542,787	10/01/2024	11/08/2029
92535@-AC-3	VERTEX SERVICE PARTNERS LLC REVOLVING FACILITY				2.C PL	3,558,306	98.6100	3,554,547	3,604,651	3,558,422		116			10.082	10.770	N/A	7,077	38,916	12/19/2024	11/08/2029
92535@-AD-1	VERTEX SERVICE PARTNERS LLC FIRST AMENDMENT INCREMENT DDTL				2.C PL	177,565	99.5000	178,462	179,358	177,619		54			9.857	10.288	N/A	1,502	3,014	10/01/2024	11/08/2030
92539*-AE-7	VESSCO MIDCO HOLDINGS LLC Initial Term Loan				3.B PL	9,321,797	99.0620	9,327,644	9,415,957	9,325,884		4,087			9.876	9.986	N/A	15,048	298,678	07/24/2024	07/24/2031
92539*-AG-2	VESSCO MIDCO HOLDINGS LLC Delayed Draw Term Loan				3.B PL	822,379	99.0620	818,760	826,512	822,397		18			9.609	9.827	N/A	3,139	11,106	12/20/2024	07/24/2031
92539E-AB-2	VESSCO MIDCO HOLDINGS LLC First Lien Revolver				3.A PL		0.0000								0.000	0.000	N/A		12,839		10/18/2026
92539E-AC-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan				3.A PL		0.0000								0.000	0.000	N/A		361,413		11/02/2026
92555W-AD-7	VIASAT INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		232		03/02/2029
92675*-AA-9	VANGUARD PACKAGING LLC Term A Loan				2.C PL		0.0000								0.000	0.000	N/A		209,077		08/09/2024
92675*-AA-9	VANGUARD PACKAGING LLC 2024 Term A Loan				2.C PL	3,149,691	100.0000	3,173,493	3,173,493	3,154,833		5,142			9.513	10.238	N/A	839	163,140	03/29/2024	08/07/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92675*-AB-7	VANGUARD PACKAGING LLC 2024 REVOLVER				2.C PL	480,000	100.0000	480,000	480,000	480,000					9.540	9.732	N/A	127	5,086	12/31/2024	08/07/2026
92675*-AB-7	VANGUARD PACKAGING LLC Revolving Loan				2.C PL		0.0000								0.000	0.000	N/A		14,469		08/09/2026
92833#-AA-4	VISION INNOVATION PARTNERS BOR VIPBL				3.B Z	684,097	73.5000	515,594	701,488	687,790		1,763			10.500	11.233	MJSD		5,729	12/31/2024	04/07/2029
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER				3.C PL	5,642,633	87.7300	4,975,214	5,671,048	5,647,432		4,766			11.138	10.159	N/A	113,042	414,054	10/31/2024	04/07/2028
92838P-AC-3	VISION INNOVATION PARTNERS BOR Initial Term Loan				3.C PL	12,508,008	87.7300	11,083,757	12,633,932	12,550,509		17,444			9.785	10.284	N/A	3,434	1,627,178	10/31/2024	04/07/2028
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan				3.C PL	191,714	87.7300	169,885	193,645	192,019		305			9.130	9.669	N/A	2,701	10,435	10/01/2024	04/07/2028
92941L-AB-8	W20 HOLDINGS INC Term Loan				2.C PL	13,265,175	99.0450	13,141,862	13,268,632	13,267,079		605			9.739	9.995	N/A	3,590	1,384,839	03/06/2023	10/21/2026
92941L-AE-2	W20 HOLDINGS INC 2023 DELAYED DRAW TERM LOAN				2.C PL	1,247,955	99.0450	1,242,243	1,254,226	1,251,710		3,756			9.264	9.899	N/A	10,625	109,164	02/01/2024	06/12/2025
92941L-AF-9	W20 HOLDINGS INC 2023 INCREMENTAL TERM LOAN				2.C PL	5,475,546	99.0450	5,533,910	5,587,292	5,560,251		49,981			9.716	11.040	N/A	49,645	594,392	03/01/2023	06/12/2025
92941L-AG-7	W20 HOLDINGS INC 2024 INCREMENTALTERM LOAN				2.C PL	2,090,451	99.0450	2,070,479	2,090,451	2,090,451					9.335	9.583	N/A	33,526	166,514	02/01/2024	01/31/2031
92943E-AB-2	BOOST NEWCO BORROWER LLC TERM B				3.B FE		0.0000								0.000	0.000	N/A		221,820		09/20/2030
92943E-AE-6	BOOST NEWCO BORROWER LLC TERM B				3.B FE	28,026,999	100.7300	28,314,609	28,109,550	28,027,135		135			6.829	7.046	N/A	5,332	873,269	06/27/2024	01/31/2031
92943F-AB-9	WSB ENGINEERING INTERMEDIATE TERM LOAN				2.C PL	5,123,398	98.6700	5,132,241	5,201,420	5,133,435		8,746			10.514	11.167	N/A	50,253	569,065	08/31/2023	08/31/2029
92943F-AC-7	WSB ENGINEERING INTERMEDIATE DELAYED DRAW TERM LOAN				2.C PL	3,016,655	98.6700	3,021,861	3,062,593	3,020,282		3,628			10.585	11.264	N/A	55,971	206,908	10/31/2024	08/31/2029
92943F-AD-5	WSB ENGINEERING INTERMEDIATE REVOLVER				2.C PL	2,088,064	98.6700	2,072,070	2,100,000	2,088,097		32			10.514	10.965	N/A	22,605	43,381	12/30/2024	08/31/2029
92943U-AB-6	HANDGARDS LLC TERM LOAN				2.C PL	39,661,726	100.9800	40,452,912	40,060,320	39,672,891		11,166			9.470	9.927	N/A	10,538	2,873,410	04/24/2024	04/10/2031
92984#-AB-9	W20 HOLDINGS INC 2020 Incremental Revolver				2.C PL	2,439,821	99.0450	2,429,549	2,452,985	2,441,474		1,653			9.609	10.198	N/A	52,623	83,597	12/24/2024	10/21/2026
92991#-AA-2	W50 HOLDINGS LLC TERM B LOAN				3.C PL	12,615,250	99.6290	12,695,367	12,742,677	12,619,280		4,030			10.087	10.599	N/A	32,207	1,092,849	03/22/2024	03/22/2030
92991#-AB-0	W50 HOLDINGS LLC REVOLVER				4.B PL		99.6290								0.000	0.000	N/A	104		09/30/2024	03/22/2030
93369P-AL-8	WAND NEWCO 3 INC TERM B				4.C FE	3,250,206	100.5340	3,274,525	3,257,132	3,249,725		(481)			7.597	7.856	N/A	687	114,115	07/11/2024	01/30/2031
94184#-AA-5	WATERMILL EXPRESS LLC TERM LOAN				3.B PL	17,431,209	100.0000	17,607,282	17,607,282	17,515,859		25,872			9.729	10.229	N/A	4,758	1,965,284	04/20/2021	04/20/2027
94184#-AB-3	WATERMILL EXPRESS LLC Delayed Draw Term Loan				3.B PL	1,683,273	100.0000	1,700,275	1,700,275	1,689,478		3,230			9.729	10.288	N/A	459	233,369	02/27/2023	04/20/2027
94184#-AC-1	WATERMILL EXPRESS LLC Revolver				3.B PL	2,539,112	100.0000	2,550,000	2,550,000	2,539,401		288			10.422	10.647	N/A	3,954	43,535	12/27/2024	04/20/2027
94184#-AD-9	WATERMILL EXPRESS LLC INCREMENTAL TERM LOAN				3.B PL	1,113,585	100.0000	1,124,833	1,124,833	1,114,809		1,224			10.340	10.874	N/A	27,853	123,209	01/05/2024	07/05/2029
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DELAYED DRAW TERM				3.B PL	559,401	100.0000	565,052	565,052	559,546		145			10.239	10.791	N/A	11,243	19,499	06/28/2024	07/05/2029
94184#-AF-4	WATERMILL EXPRESS LLC Third Amendment Increment DDTL				3.B PL	480,639	100.0000	485,494	485,494	480,797		158			10.390	10.949	N/A	8,147	20,224	08/02/2024	07/05/2029
94758P-AL-5	INEOS US FINANCE LLC TERM B				3.C FE	19,571,183	100.5720	19,720,732	19,608,668	19,570,040		(1,143)			7.607	7.889	N/A	4,143	880,398	06/05/2024	02/19/2030
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC				5.A FE	12,026,999	99.8440	11,994,773	12,013,574	12,017,185		(4,538)			7.721	7.936	N/A	2,577	1,047,908	12/16/2020	10/20/2027
95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan				3.C PL	3,810,395	99.0220	3,850,146	3,888,158	3,828,873		11,598			9.429	10.189	N/A	1,018	423,975	04/03/2023	08/22/2028
95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP TERM LOAN				3.C PL	8,192,993	99.0220	8,278,466	8,360,197	8,242,158		22,935			10.089	10.842	N/A	2,343	919,761	08/22/2022	08/22/2028
95024T-AE-8	WELLSPRING PHARMACEUTICAL CORP 2023 DELAYED DRAW TERM LOAN				3.C PL	6,273,142	99.0220	6,338,586	6,401,165	6,271,734		(1,408)			10.432	11.101	N/A	1,855	271,021	07/31/2024	01/01/2040
95024T-AF-5	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN				3.C PL	3,021,722	99.0220	3,053,246	3,083,390	3,021,536		735			10.385	10.947	N/A	4,456	340,632	04/03/2023	01/10/2040
96208U-AW-1	WEX INC TERM B				3.B FE	45,130,467	100.0360	45,286,222	45,270,151	45,134,128		3,661			6.137	6.320	N/A	7,718	253,664	11/26/2024	04/03/2028
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC TERM B				4.B FE	2,238,750	100.3170	2,257,121	2,250,000	2,238,808		58			7.607	7.965	N/A	475	67,008	08/01/2024	10/19/2029
96667F-AB-4	WHITSONS HOLDING GROUP LLC TERM				2.C PL	15,496,480	100.0000	15,692,638	15,692,638	15,692,638					5.684	(0.154)	N/A		1,738,681	08/27/2021	08/27/2027
96667F-AC-2	WHITSONS HOLDING GROUP LLC DELAYED DRAW				2.C PL	2,269,080	100.0000	2,297,802	2,297,802	2,279,632		4,645			10.047	10.747	N/A	12,856	260,638	08/03/2022	08/27/2027
96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver				2.C PL	12,600,000	100.0000	12,600,000	12,600,000	12,600,000					5.917	6.040	N/A	118,552	259,787	10/03/2024	08/27/2027
96667F-AG-3	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN				2.C PL	1,111,858	101.0000	1,145,895	1,134,549	1,118,466		4,443			10.153	11.147	N/A	9,622	128,125	06/02/2023	08/27/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN				4.C FE	4,222,881	100.3630	4,239,571	4,224,258	4,224,167		245			7.187	7.302	N/A	843	318,230	05/17/2018	05/16/2025
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B				4.A FE		0.0000								0.000	0.000	N/A		69,225		06/22/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97360B-AD-7	WINDSOR HOLDINGS II LLC TERM B				4.A FE		0.0000								0.000	0.000	N/A		221,160		08/01/2030
97360B-AF-2	WINDSOR HOLDINGS III LLC TERM B				4.A FE	26,896,545	101.3750	27,726,255	27,350,190	26,913,685		17,140			7.868	8.363	N/A	53,795	795,835	09/17/2024	08/01/2030
98082E-AB-0	WOOF HOLDINGS LLC				5.B FE		0.0000								0.000	0.000	N/A		73,556		12/16/2027
98142*-AG-8	WORLD INSURANCE ASSOCIATES LLC 2028 TERM LOANS				3.B Z	34,777,539	99.9060	34,883,395	34,916,389	34,791,784		13,210			10.325	10.703	N/A	20,053	3,979,292	09/15/2023	01/01/2030
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan				3.C PL	2,921,598	86.6360	2,555,489	2,949,671	2,948,386		2,796			12.130	12.483	N/A	13,914	345,341	09/18/2024	06/18/2026
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan				3.A PL		0.0000								0.000	0.000	N/A		(291,152)		12/05/2024
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B				2.C FE		0.0000								0.000	0.000	N/A		32,684		05/25/2030
98310C-AF-9	WYNDHAM HOTELS & RESORTS Inc TERM LOAN				2.C FE	4,748,451	100.2860	4,762,031	4,748,451	4,748,451					6.107	6.266	N/A	806	198,477	05/24/2024	05/25/2030
98379E-AE-6	XPO LOGISTICS INC				2.C FE		0.0000								0.000	0.000	N/A		94,230		02/24/2025
98379E-AJ-5	XPO INC TERM B				2.C FE	13,971,497	100.8310	14,090,593	13,974,535	13,971,201		(295)			6.357	6.539	N/A	2,468	847,265	04/30/2024	02/28/2031
98415D-A@-3	XIFIN INC Initial Term Loan				3.B PL	22,470,911	94.5180	21,446,700	22,690,668	22,638,347		37,629			10.754	11.300	N/A	34,099	2,770,356	06/28/2024	02/06/2026
98415D-B#-0	XIFIN INC Fourth Amendment Term Loan				3.B PL	11,777,697	94.5180	11,269,904	11,923,590	11,877,201		34,576			10.754	11.461	N/A	3,562	1,459,143	06/28/2024	02/06/2026
98415D-B*-4	XIFIN INC Initial Revolver				3.B PL	10,162,351	94.5180	9,656,034	10,216,111	10,190,425		19,397			11.229	11.823	N/A	3,186	1,252,528	07/10/2024	02/06/2026
98415D-B@-2	XIFIN INC Third Amendment Term Loan				3.B PL	9,944,235	94.5180	9,693,079	10,255,304	10,053,143		79,401			10.754	13.094	N/A	3,063	984,943	07/19/2024	02/06/2026
98422U-AC-1	XPRESSMYSELF COM LLC Initial Term Loan				3.B PL	11,384,431	100.0000	11,499,425	11,499,425	11,417,363		14,402			10.028	10.538	N/A	73,858	1,273,442	09/07/2022	09/07/2028
98422U-AD-9	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN				3.B PL	7,278,886	100.0000	7,427,435	7,427,435	7,310,323		22,116			10.278	11.095	N/A	48,893	837,737	06/09/2023	09/07/2028
98584J-AK-2	YI LLC TERM LOAN				3.C PL	18,524,852	99.0800	18,539,821	18,711,971	18,542,104		20,318			10.387	10.916	N/A	454,627	1,760,124	12/01/2023	12/03/2029
98891@-AA-2	ZM INTERMEDIATE HOLDINGS INC.				5.B GI	33,503,610	97.8400	33,489,272	34,228,610	33,483,055		(33,625)			15.000	15.941	MJSD	142,619	4,762,507	12/31/2024	11/22/2029
98919X-AB-7	FRONT RANGE BIDCO INC TERM				4.C FE		0.0000								0.000	0.000	N/A	1,068	(12,648)	10/02/2024	02/21/2027
98931Y-AD-5	ZEKELMAN INDUSTRIES INC TERM B				3.C FE	2,630,381	100.2810	2,692,345	2,684,801	2,633,849		3,468			6.613	7.184	N/A	4,449	148,214	03/26/2024	03/24/2031
98932T-AD-5	ZELIS TERM B				4.B FE	1,817,370	100.2790	1,831,589	1,826,503	1,821,691		2,445			7.845	8.141	N/A	398	(1,818)	11/08/2022	09/30/2026
98975V-AM-8	FLUIDRA FINCO SL TERM B				3.B FE	4,862,771	100.2400	4,856,206	4,844,604	4,855,357		(2,976)			6.382	6.492	N/A	859	404,010	01/21/2022	01/21/2029
99AAL5-17-9	AB CENTERS ACQUISITION CORPORA Revolving Loan				3.A Z		0.0000								0.000	0.000	N/A		3,348		09/06/2028
99AAN6-76-1	SANDLOT INTERMEDIATE LLC Revolver				2.C PL	6,848,772	100.0000	7,034,483	7,034,483	6,847,102		(1,671)			10.466	11.774	N/A	4,090		12/30/2024	09/19/2028
99AAP9-56-5	IMPACT PARENT CORPORATION REVOLVING LOAN				3.A Z	4,455,000	100.0000	4,500,000	4,500,000	4,454,535		(465)			9.426	9.967	N/A	7,069		12/26/2024	03/23/2029
99AAQ1-88-4	CHROMA COLOR CORPORATION DELAYED DRAW TERM LOAN				2.C Z	1,246,027	100.0000	1,258,613	1,258,613	1,245,763		(264)			10.350	10.921	N/A	5,428		12/17/2024	04/21/2029
BL3395-13-6	VERTICAL US NEWCO INC				4.A FE		0.0000								0.000	0.000	N/A		(175,946)		06/30/2027
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE	33,430,750	99.5860	33,784,551	33,925,000	33,605,246		57,416			7.762	8.287	N/A	117,027	3,092,888	11/08/2022	01/10/2029
BL3646-39-7	INDIGI MERGER SUB INC Term B				2.C FE		0.0000								0.000	0.000	N/A		194,618		07/01/2028
BL3719-79-8	CORAL US CO BORROOWER LLC TERM B				3.C FE	17,037,900	100.2940	17,330,803	17,280,000	17,101,210		25,340			7.512	8.005	N/A	57,689	1,589,837	09/20/2022	09/23/2029
BL3769-87-6	US FOODS INC				3.C Z		0.0000								0.000	0.000	N/A		189,431		11/22/2028
BL4117-08-3	CAESARS ENTERTAINMENT INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		39,038		01/25/2030
BL4207-21-5	INEOS US PETROCHEM LLC TERM B				3.B FE	3,374,019	100.4380	3,423,027	3,408,100	3,378,688		3,377			8.207	8.676	N/A	777	263,473	03/03/2023	03/01/2030
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B				4.A FE		0.0000								0.000	0.000	N/A		69,332		04/17/2030
BL4265-57-7	CLARIOS GLOBAL LP TERM B				4.A FE		0.0000								0.000	0.000	N/A		214,848		04/20/2030
BL4267-66-4	BROADSTREET PARTNERS INC TERM B3				4.B FE		0.0000								0.000	0.000	N/A		37,468		01/26/2029
BL4420-22-2	GFL ENVIRNMENT INC TERM B				3.C FE		0.0000								0.000	0.000	N/A		820,948		05/31/2027
BL4435-54-3	GATES GLOBAL LLC TERM B4				3.C Z		0.0000								0.000	0.000	N/A		249,195		11/16/2029
BL4437-75-4	EVERTEC GROUP LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A		156,427		10/12/2030
BL4454-12-2	MARCEL BIDCO LLC TERM B						0.0000								0.000	0.000	N/A				10/26/2030
BL4465-73-0	SIX FLAGS ENTERTAINMENT CORPOR TERM B				3.A FE		0.0000								0.000	0.000	N/A	16,683		04/18/2024	04/18/2031
BL4472-01-7	PERRIGO INVESTMENTS LLC TERM B						0.0000								0.000	0.000	N/A				04/20/2029
BL4473-00-7	FLUTTER FINANCING INC TERM B				2.C FE		0.0000								0.000	0.000	N/A		172,787		11/08/2030
BL4473-37-9	INSTRUCTURE HOLDINGS INC TERM B						0.0000								0.000	0.000	N/A				10/30/2028
000000-00-0	VISTRA OPERATIONS CO LLC TERM B						0.0000								0.000	0.000	N/A				12/06/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BL4528-88-3	SPARTA US HOLDCO LLC DELAYED DRAW				4.A FE		0.0000								0.000	0.000	N/A		104,754		08/02/2028
BL4559-60-7	CLARIOS GLOBAL LP TERM B				4.A FE		0.0000								0.000	0.000	N/A		80,671		05/06/2030
BL4560-20-9	ZELIS TERM B				4.B FE	4,937,688	100.2790	4,976,321	4,962,500	4,939,895		2,208			7.107	7.432	N/A	980	373,351	01/10/2024	09/28/2029
BL4564-40-9	BROWN GROUP HOLDING LLC TERM B				4.B Z		0.0000								0.000	0.000	N/A		17,200		07/02/2029
BL4566-01-6	ENSEMBLE RCM LLC TERM B				4.B FE	4,364,916	100.8570	4,424,423	4,386,850	4,367,605		2,690			7.585	7.879	N/A	57,450	275,937	01/19/2024	08/03/2029
BL4570-60-4	CLYDESDALE ACQUISITION HOLDINGS TERM B				4.B Z		0.0000								0.000	0.000	N/A		103,999		04/13/2029
BL4573-41-8	CAMELOT US ACQUISITION LLC TERM B				3.C FE	17,187,803	100.0470	17,263,786	17,255,676	17,190,747		2,944			7.107	7.394	N/A	3,407	1,246,260	01/31/2024	01/31/2031
BL4583-42-5	GENESYS CLOUD SERVICES HOLDING TERM B				4.B FE		0.0000								0.000	0.000	N/A		1,156		12/01/2027
BL4586-77-4	DAY FORCE INC TERM B				3.C FE	4,252,916	100.7500	4,295,552	4,263,575	4,252,280		(636)			7.085	7.302	N/A	52,027	221,439	02/16/2024	02/16/2031
BL4587-41-8	UNITED AIRLINES INC TERM B				3.A FE		0.0000								0.000	0.000	N/A			02/15/2024	02/17/2031
BL4588-76-2	COTIVITI INC TERM B				4.B FE		0.0000								0.000	0.000	N/A		63,403	02/22/2024	02/24/2031
BL4591-59-2	BARENTZ MIDCO B V NLOM0010N3 TERM B				4.C FE	3,404,318	100.6260	3,442,826	3,421,425	3,404,399		81			8.429	8.740	N/A	801	169,329	03/01/2024	03/03/2031
BL4594-77-8	ICON LUXEMBOURG SARL TERM B				2.C FE	5,407,931	100.8410	5,508,749	5,462,807	5,414,903		6,972			6.329	6.805	N/A	28,993	344,816	03/14/2024	07/03/2028
BL4603-52-0	ICON LUXEMBOURG SARL TERM B				2.C FE	1,361,115	100.8410	1,386,303	1,374,742	1,362,774		1,659			6.329	6.998	N/A	7,287	82,928	03/20/2024	07/03/2028
BL4606-74-7	MISTER CAR WASH HOLDINGS INC TERM B				4.B FE		0.0000								0.000	0.000	N/A	764		03/21/2024	03/21/2031
BL4639-09-4	CARNIVAL CORP TERM B				2.C FE	12,084,373	100.8440	12,218,393	12,116,133	12,085,764		1,391			7.125	7.392	N/A	2,392	577,848	04/25/2024	10/18/2028
BL4645-61-2	TALEN ENERGY SUPPLY LLC TERM C				3.A FE		0.0000								0.000	0.000	N/A	24,192	532,766	05/01/2024	05/17/2030
BL4649-90-3	FORTRESS INTERMEDIATE 3 INC TERM B				4.B FE	6,451,331	100.4380	6,512,149	6,483,750	6,450,744		(587)			7.857	8.202	N/A	1,415	283,524	05/09/2024	05/09/2031
BL4652-35-2	CINEMARK USA INC TERM B				3.A FE		0.0000								0.000	0.000	N/A		7,049	05/24/2030	05/24/2030
BL4653-78-0	OPEN TEXT CORP TERM B				3.A FE	21,025,417	100.1440	21,541,575	21,510,600	21,062,073		36,656			6.607	7.299	N/A	3,948	787,298	05/13/2024	01/31/2030
BL4656-15-5	JOHNSTONE SUPPLY LLC TERM B				4.B FE		0.0000								0.000	0.000	N/A	6,244		05/16/2024	05/16/2031
BL4665-73-5	GULFSIDE SUPPLY INC TERM B				4.B FE	3,810,867	100.5880	3,842,863	3,820,419	3,810,104		(764)			7.349	7.619	N/A	4,690	150,312	05/29/2024	05/29/2031
BL4667-43-4	GATES GLOBAL LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A		70,822		05/23/2031
BLA0E9-H1-7	COMMSCOPE LLC TERM				5.A Z	17,803,454	101.4380	18,190,928	17,933,051	17,803,569		115			9.882	10.290	N/A	57,989	54,532	12/19/2024	12/17/2029
C0102M-AP-0	AIR CANADA Term B				3.A FE		0.0000								0.000	0.000	N/A		38,645		08/11/2028
C0787F-AB-8	Bausch & Lomb Term B				4.C FE	30,700,019	100.5050	31,891,521	31,731,436	31,131,366		206,065			7.696	8.837	N/A	40,700	2,771,058	12/06/2022	05/05/2027
C4000K-AE-4	GARDA WORLD SECURITY CORP TERM B				4.B FE		0.0000								0.000	0.000	N/A		27,121		02/01/2029
C4000K-AF-1	GARDA WORLD SECURITY CORP TERM B				4.A FE	2,071,711	100.5630	2,083,375	2,071,711	2,071,711					7.897	8.151	N/A	7,271	64,451	07/22/2024	02/01/2029
C6901L-AJ-6	1011778 BC ULC TERM B				3.B FE		0.0000								0.000	0.000	N/A		648,323		09/21/2030
C8000C-AM-5	CLARIOS GLOBAL LP TERM B				3.C FE	19,251,207	100.5380	19,440,471	19,336,538	19,252,945		1,738			6.857	7.150	N/A	3,683	799,510	06/11/2024	05/06/2030
C8665@-AA-2	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK				6. *		0.0000		7,229,479		2,454,989	3,597,500	7,108,912		14.829	0.000	N/A	2,682	1,173,819	09/30/2024	04/25/2025
C8856U-AE-8	TITAN ACQUISITION LTD/CANADA TERM B				4.C FE	3,423,978	100.9690	3,497,380	3,463,816	3,424,116		138			8.853	9.187	N/A	22,224	23,743	12/06/2024	02/15/2029
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA				3.C FE		0.0000								0.000	0.000	N/A		(62,164)		03/01/2026
D9000B-AG-7	TK ELEVATOR US NEWCO INC TERM B				4.B FE	13,814,002	100.8510	14,085,597	13,966,809	13,825,226		11,224			6.952	7.390	N/A	56,640	1,953,702	03/11/2024	04/11/2030
G2530#-AA-2	HPS CSL II SENIOR NOTE				2.A PL	32,946,481	100.0000	32,946,481	32,946,481	32,946,481					7.617	7.617	JAJO	460,685	1,783,034	10/23/2024	01/27/2033
G2530#-AB-0	HPS CSL II JUNIOR NOTE				2.C PL	16,473,240	100.0000	16,473,240	16,473,240	16,473,240					9.089	9.089	JAJO	266,487	1,052,227	10/23/2024	01/27/2033
G3679Y-AC-6	Froneri US INC TERM				3.C FE		0.0000								0.000	0.000	N/A		63,944		01/31/2027
G4768P-AL-5	INEOS US FINANCE LLC TERM B				3.B FE	61,621	100.5720	61,933	61,581	61,605		(16)			8.107	8.342	N/A	14	119,305	02/16/2024	11/08/2027
G4770M-AH-7	INEOS US PETROCHEM LLC				3.B FE		0.0000								0.000	0.000	N/A		(38,802)		01/29/2026
G4770M-AL-8	INEOS QUATTRO TERM				3.B FE	10,140,397	100.8750	10,377,276	10,287,263	10,163,214		21,298			8.707	9.344	N/A	2,488	1,051,785	11/14/2023	03/31/2029
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				4.A FE	18,113,710	99.4690	18,053,533	18,150,000	18,128,466		2,210			6.047	6.250	N/A	48,778	1,318,404	10/16/2019	01/31/2028
L6257F-AM-2	MARCEL BIDCO LLC TERM B7				4.A FE	2,620,303	101.5000	2,696,517	2,656,667	2,620,886		583			8.315	8.430	N/A	596	51,883	10/18/2024	11/13/2030
LX2230-53-Z	MICRONICS FILTRATION HOLDINGS LOAN FIRST LIEN-SENIOR SECURED				5.B Z	8,846,877	98.3300	8,876,667	9,027,425	8,902,191		53,596			5.540	6.291	MJSD	1,389	1,284,627	12/20/2023	02/17/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N8232N-AL-1	NOURYON FINANCE BV TERM B				4.A FE	33,572,599	100.9070	34,071,529	33,765,445	33,581,424		8,825			7.715	7.980	N/A	202,604	615,056	10/04/2024	04/03/2028
P2121Y-AW-8	CARNIVAL CORP TERM B				2.C FE	4,468,960	100.8600	4,527,038	4,488,460	4,471,140		2,180			7.107	7.474	N/A	886	298,995	04/25/2024	08/09/2027
U3000J-AQ-2	EVERTEC GROUP LLC TERM B				3.C FE		0.0000								0.000	0.000	N/A	18,518		05/09/2024	10/15/2030
W5000C-AB-3	IGT HOLDINGS IV AB TERM B				4.B FE	7,200,703	100.6250	7,263,867	7,218,750	7,204,942		1,306			8.467	8.735	N/A	1,698	638,589	03/23/2021	03/31/2028
W8189E-AB-6	ANTICIMEX GLOBAL AB Term B1				4.B FE	2,895,450	100.8340	2,934,255	2,910,000	2,900,124		1,601			7.720	8.011	N/A	20,643	205,366	07/21/2021	07/21/2028
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC				3.A Z	15,916,192	94.7790	15,361,410	16,207,642	16,184,081		2,898			10.750	10.945	JAJO	300,066	2,859,181	12/31/2024	06/30/2028
Z00030-97-5	M&M THRIFTY 2ND LIEN CANADIAN TL				4.C Z		0.0000								8.000	0.000	MON		33,768		09/30/2027
Z00034-CA-6	LAP MASTER				3.C Z		0.0000								15.000	0.000	JAJO		81,957		11/30/2024
Z00037-52-5	Jazz AH HoldCo LLC NA-SR-SEC				3.C Z	6,716,687	99.6500	6,829,774	6,853,763	6,755,677		4,980			13.093	13.762	JAJO	224,347	965,660	04/01/2022	04/01/2029
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC				4.C Z		0.0000								13.854	0.000	MJSD		350,442		01/30/2027
Z00064-98-2	JGW IX LLC SR-UNSEC			4	1.G Z	3,129,941	97.6200	3,137,799	3,214,299	3,139,254		4,152			13.000	14.840	JAJO	89,296	337,385	10/01/2024	05/15/2034
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan				2.C PL	2,811,620	100.7250	2,860,620	2,840,020	2,829,874		3,911			9.637	10.191	N/A	760	344,007	09/30/2019	09/30/2026
Z00070-98-9	GSP HOLDINGS LLC Revolver				3.B PL	3,814,962	97.6390	3,725,084	3,815,143	3,815,107		39			11.004	11.163	N/A	54,449	269,977	09/30/2024	11/06/2025
Z00072-05-0	Leaf Home Solutions LLC				5.A Z	7,407,800	93.4500	8,653,236	9,259,750	7,921,614		429,765			12.000	20.864	FMAN	111,117		11/01/2023	02/26/2027
Z00074-BA-3	Vision Innovation Partners Bor				3.B Z	17,141,593	73.5000	12,829,144	17,454,618	17,205,357		(2,089)			12.000	12.629	MJSD	162,910	1,387,353	06/30/2024	04/07/2029
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW				4.C Z	901,516	23.4000	781,893	3,341,423	901,516		17,188	2,431,083		11.000	664.450	N/A	1,021		12/23/2020	06/18/2025
08969#-AA-6	BIG TRUCK SECOND LIENTERM LOAN NA-SR-SEC		D		4.C YE		0.0000								0.000	0.000	MON		135,074		09/28/2027
12751*-AA-4	CP Turf Parent LLC Term Loan		C		3.B PL	11,712,577	98.4430	11,608,004	11,791,600	11,747,003		11,877			9.229	9.617	N/A	3,023	1,217,013	12/21/2021	10/25/2027
12751*-AB-2	CP Turf Parent LLC Revolver		C		3.B PL	675,000	100.0000	675,000	675,000	675,000					9.398	9.643	N/A	626	432	12/26/2024	10/25/2027
25471N-AC-0	DISCOVERY PURCHASER CORPORATIO TERM B		C		4.C FE	7,858,692	100.7320	8,604,541	8,542,056	8,044,565		81,146			8.946	10.822	N/A	176,733	870,996	08/04/2022	08/04/2029
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan		D		3.A PL		0.0000								0.000	0.000	N/A		16,367		11/16/2026
98979#-AA-5	ZONE CLIMATE SERVICES INC THIRD AMENDMENT DDTL		C		3.C PL	11,436,423	97.8190	11,415,343	11,669,820	11,498,987		38,353			9.574	10.373	N/A	71,516	1,226,298	12/19/2023	03/09/2028
98979P-AB-1	ZONE CLIMATE SERVICES INC EIGHTH AMENDMENT REVOLVER		C		3.C PL	721,774	100.0020	721,791	721,774	721,774					12.250	12.431	N/A	7,829	18,246	12/02/2024	03/09/2028
98979P-AD-7	ZONE CLIMATE SERVICES INC SEVENTH AMENDMENT TERM LOAN		C		3.C PL	1,522,843	100.0020	1,538,262	1,538,226	1,525,535		2,649			10.032	10.606	N/A	32,150	174,324	10/18/2023	03/09/2028
G5080A-AF-9	JAZZ FINANCING LUX SARL		D		3.C FE		0.0000								0.000	0.000	N/A		262,902		05/05/2028
G8038#-AT-5	SERCO GROUP		D		2.C PL	21,000,000	104.9740	22,044,540	21,000,000	21,000,000					6.720	6.720	FA	491,020	705,600	01/24/2024	02/27/2034
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA		D		3.C FE		0.0000								0.000	0.000	N/A		46,392		10/30/2026
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		3.A FE		0.0000								0.000	0.000	N/A		25,757		04/25/2025
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						10,158,284,143	XXX	10,045,236,989	10,411,901,066	10,187,793,727	2,454,989	15,359,533	121,357,884		XXX	XXX	XXX	67,296,078	909,444,489	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,160,084,625	XXX	10,047,064,706	10,413,728,966	10,189,596,833	2,454,989	15,362,157	121,357,884		XXX	XXX	XXX	67,322,801	909,470,264	XXX	XXX
2419999999. Total - Issuer Obligations						152,500,239,188	XXX	135,946,399,281	153,175,680,160	152,404,898,988	44,179,668	54,889,308	58,364,813	(344,871,416)	XXX	XXX	XXX	1,393,039,336	6,023,106,996	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						11,574,249,143	XXX	10,617,841,901	11,939,029,590	11,600,995,394	(187,934)	(7,220,949)	2,999		XXX	XXX	XXX	39,759,148	465,691,316	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						7,220,821,847	XXX	6,676,168,956	7,235,553,687	7,177,064,639	(1,487,642)	3,160,370			XXX	XXX	XXX	21,763,312	264,529,915	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						18,618,166,973	XXX	17,590,262,560	18,896,709,203	18,593,173,282	(26,574,057)	10,280,184	114,466,616		XXX	XXX	XXX	106,368,221	841,187,316	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						10,160,084,625	XXX	10,047,064,706	10,413,728,966	10,189,596,833	2,454,989	15,362,157	121,357,884		XXX	XXX	XXX	67,322,801	909,470,264	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						200,073,561,776	XXX	180,877,737,404	201,660,701,606	199,965,729,136	18,385,024	76,471,070	294,192,312	(344,871,416)	XXX	XXX	XXX	1,628,252,818	8,503,985,807	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ .....37,125,748,721 1B ..$ .....3,566,453,471 1C ..$ ..... 8,660,692,593 1D ..$ ..... 11,479,713,361 1E ..$ .....11,668,527,366 1F ..$ .....24,154,415,861 1G ..$ 22,039,297,026

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 37,125,748,721	1B ..$ 3,566,453,471	1C ..$ 8,660,692,593	1D ..$ 11,479,713,361	1E ..$ 11,668,527,366	1F .. $ 24,154,415,861	1G ..$ 22,039,297,026
1B	2A ...$ 22,543,466,148	2B ..$ 25,745,160,502	2C ..$ 11,399,962,671				
1C	3A ...$ 3,956,686,587	3B ..$ 4,915,085,523	3C ..$ 4,425,259,659				
1D	4A ...$ 1,927,005,772	4B ..$ 2,013,737,649	4C ..$ 1,244,621,932				
1E	5A ...$ 766,518,387	5B ..$ 1,612,025,600	5C ..$ 157,409,051				
1F	6 .....$ 563,941,256						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			271.000	1.00	0.000	350,815	1,292.470	350,815	271,430				19,584			19,584		6. *	03/01/2021
000000-00-0	FS PARENT HOLDINGS LLC			17,986.000	1.00	0.000		0.000		17,986									6. *	03/01/2021
000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A			77,407.000	1.00	3.653	5,085,640	65.700	5,085,640	282,746				1,052,957			1,052,957		5.B GI	07/19/2024
000000-00-0	OAO ACQUISITIONS INC. SERIES D-1			6,693,000.000	1.00	1.000	6,705,573	1.002	6,705,573	6,693,000				12,573			12,573		5.B GI	12/28/2023
00775V-10-4	AEGON FUNDING CORP II NEW MONEY			2,000,000.000	1.00	0.000	40,600,000	20.300	40,600,000	50,000,000		2,550,000		(9,400,000)			(9,400,000)		2.C FE	10/15/2019
04651L-30-5	AT&T MOBILITY II LLC SERIES B			42,000.000	1.00	0.000	42,735,411	1,017.510	42,735,411	42,000,000				735,411			735,411		2.A PL	06/13/2023
054777-93-3	AZIMUTH CORP AZIMUTH CORPORATION CLASS X PR			43.000	0.00	0.000		0.000											6. *	12/31/2002
054777-94-1	AZIMUTH CORP AZIMUTH CORPORATION CLASS A PR			263.000	0.00	0.000		0.000											6. *	12/31/2002
15670Y-20-1	CEPTYR INC. CEPTYR INC.			3,676,471.000	0.00	0.000		0.000											6. *	03/31/2006
206704-2#-4	CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT			1,102,941.000	1.00	10.200	13,854,751	12.562	13,854,751	11,250,000				(84,683)			(84,683)		5.B GI	12/05/2018
29476L-81-8	EQUITY RESIDENTIAL NEW MONEY EQUITY RESIDENTIAL PROPS 8.29			300,000.000	0.00	0.000	15,000,000	50.000	15,000,000	14,770,393		1,554,375		(367,320)			(367,320)		2.A FE	03/28/2002
313400-62-4	FEDERAL HOME LOAN MTGE CORP NEW MONEY			1,216,854.000	0.00	0.390	14,468,394	11.890	14,468,394	474,219				10,939,517			10,939,517		6. FE	12/31/2008
313586-75-2	FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY			2,759,409.000	0.00	0.435	32,919,749	11.930	32,919,749	1,200,343				12,929,407			12,929,407		6. FE	09/30/2010
45874@-12-2	INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A			10,469.000	1.00	0.000		0.000											5.B GI	09/28/2021
47630@-11-5	JENSEN HUGHES HLDGS CORP. PREFERRED STOCK			50,000.000	0.00	95.000	9,143,445	182.869	9,143,445	4,750,000				4,393,445			4,393,445		5.B GI	08/28/2017
000000-00-0	INNOVATION TECH			2,344.000	1.00	0.000		0.000											4.C Z	02/24/2021
53225H-70-4	Ligado Ligado			20,733.000	0.00	2.500		0.000		51,832				(5,183)			(5,183)		4.C Z	10/23/2020
67105@-14-3	OSI GROUP-LLC B-3 UNITS			0.000	0.00	0.000		0.000				709,984								
76155#-12-5	REVOLUTION FOODS INC. SERIES J'			906,618.000	1.00	1.103	1,000,000	1.103	1,000,000	1,000,000									5.C Z	02/07/2019
87293#-11-7	EVERBANK FINANCIAL CORP			675,000.000	1.00	0.000	580,500,000	860.000	580,500,000	550,806,750		52,595,243		19,966,500			19,966,500		3.B Z	07/31/2023
997443-85-6	CATHCART RAIL HOLDCO, LLC			95,446,663.000	1.00	1.000	115,340,533	1.208	115,941,687	95,446,663		9,446,663		10,437,230			10,437,230		5.B GI	04/08/2024
Z0000C-03-0	BILT TECHNOLOGIES INC			12,475.000	1.00	80.159	999,989	80.159	999,989	999,989				(7)			(7)		5.B GI	11/09/2023
Z0002F-47-8	PCI PHARMA			11,050,000.000	1.00	0.970	17,394,247	1.574	17,394,247	10,718,500				1,613,521			1,613,521		4.C Z	11/12/2020
Z00038-FE-6	MOBILE TECH-INC. SR-UNSEC			18,262,704.000	1.00	1.016	14,992,807	0.821	14,992,807	18,549,359				(255,325)			(255,325)		5.B GI	08/24/2022
Z0004D-EF-2	Checkers PFD Checkers PFD			162,960.000	1.00	0.000		0.000											4.C Z	04/01/2021
Z00093-C3-8	Checkers PFD Warrant			1,562.000	1.00	0.000		0.000											6. *	03/31/2021
000000-00-0	KMCAST HOLDINGS INC PREFERRED STOCK			271,090.000	1.00	0.000	402,056	1.483	402,056	271,850				130,205			130,205		6. *	11/09/2020
Z0001A-F0-3	PCI PHARMA ProPharma			4,566.000	1.00	973.718	7,609,305	1,666.540	7,609,305	4,445,930				746,164			746,164		4.C Z	09/30/2021
22608N-20-8	CREST LTD NEW MONEY		D	5,000,000.000	0.00	0.000		0.000											6. *	03/31/2012
88631F-20-7	TIAA REAL ESTATE CDO LTD TIAA REAL ESTATE CDO 2003-1 LT		C	750,000.000	0.00	0.000		0.000											6. *	04/30/2011
Q8852#-11-8	TAUMATA PLANTATIONS LMT PFD L PREFERRED STOCK		B	5,357,143.000	0.00	0.000	945,019	0.176	945,019					945,019			945,019		6. *	03/31/2013
Y74921-17-5	SAMUNNATI FINL INTERMED & SERV		B	226,730.000	1.00	89.103	36,322,720	160.203	36,322,720	20,202,228				3,332,158			3,332,158	(478,695)	5.B GI	05/15/2019
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							956,370,454	XXX	956,971,608	834,203,218		66,856,265		57,141,173			57,141,173	(478,695)	XXX	XXX
025932-86-4	AMERICAN FINANCIAL GROUP			1,000,000.000	25.00	0.000	25,000,000	17.940	17,940,000	25,000,000		1,125,000							2.C FE	09/08/2020
000000-00-0	AT&T Mobility II LLC			0.000	1.00	0.000		0.000				2,856,000							2.A PL	
084423-88-8	BERKLEY WR CORPORATION			1,000,000.000	25.00	0.000	25,000,000	17.910	17,910,000	25,000,000		1,328,125							2.B FE	09/16/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
37959E-30-0	GLOBE LIFE INC			1,344,000.000	25.00	0.000	33,600,000	15.740	21,154,560	33,600,000		1,428,000							2.C FE	06/09/2021
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							83,600,000	XXX	57,004,560	83,600,000		6,737,125							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,039,970,454	XXX	1,013,976,168	917,803,218		73,593,390		57,141,173			57,141,173	(478,695)	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							1,039,970,454	XXX	1,013,976,168	917,803,218		73,593,390		57,141,173			57,141,173	(478,695)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...$		1B ..$		1C ..$		1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	57,735,411	2B ..$	25,000,000	2C ..$	99,200,000				
1C	3A ...$		3B ..$	580,500,000	3C ..$					
1D	4A ...$		4B ..$		4C ..$	25,003,552				
1E	5A ...$		5B ..$	202,445,458	5C ..$	1,000,000				
1F	6 .....$	49,086,033								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	PPT PARENT HOLDING INC			6,095.000	10,064	1.651	10,064	1,716,569				(1,706,505)		(1,706,505)		07/19/2024	
000000-00-0	ERIE HOME SOLUTION LLC			490.000	1,320,332	2,695.710	1,320,332	489,796				(179,719)		(179,719)		09/03/2021	
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC			400.000	275,876	689.690	275,876	40,000				(108,669)		(108,669)		03/01/2021	
000000-00-0	LAMARK AGGREGATOR LP			1,238,390.000	1,337,461	1.080	1,337,461	1,238,390		14,019		272,446		272,446		11/23/2021	
000000-00-0	HELIOS AGGREGATOR HOLDINGS I L PARTNERSHIP UNITS			500,000.000	540,000	1.080	540,000	500,000				79,500		79,500		04/03/2023	
000000-00-0	ELEMENT 78 PARTNERS LLC Class A Common Units			833.000	863,483	1,036.010	863,483	833,470				(570,269)		(570,269)		06/29/2022	
000000-00-0	OSG TOPCO HOLDINGS LLC			69,319.000	168,242	2.427	168,242	1,338,419				(1,170,176)		(1,170,176)		07/19/2024	
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS			337,019.000	417,904	1.240	417,904	337,019				44,824		44,824		03/31/2023	
000000-00-0	IVEX HOLDCO INC			215,447.000	252,073	1.170	252,073	215,447				10,772		10,772		12/17/2020	
000000-00-0	CMG HOLDCO LLC Common Stock			79.000	2,348,321	29,838.900	2,348,321	787,018				853,494		853,494		05/19/2022	
000000-00-0	S&S TRUCK PARTS HOLDING LP Partnership Units			859,152.000	824,786	0.960	824,786	859,152				111,690		111,690		03/01/2022	
000000-00-0	FS PARENT HOLDINGS LLC			342.000	380,770	1,114.210	380,770	341,740				304,853		304,853		03/01/2021	
000000-00-0	LJ AVALON HOLDINGS LLC CLASS A UNITS			750,000.000	847,500	1.130	847,500	750,000				172,500		172,500		02/01/2023	
000000-00-0	ACP CONVERSION HOLDINGS LP Class A Units			28,196.000	32,989	1.170	32,989	28,196				1,410		1,410		02/09/2022	
000000-00-0	SPG			19,667.000	23,011	1.170	23,011	19,667				983		983		10/22/2021	
000000-00-0	LEGACY PARENT HOLDINGS LLC CLASS B UNITS			5,000.000	579,700	115.940	579,700	500,000				62,770		62,770		01/09/2023	
000000-00-0	AE EUROPE HOLDINGS INC Class A Common			161,534.000	3,419,675	21.170	3,419,675	145,638				1,042,870		1,042,870		07/19/2024	
000000-00-0	FS NJ INVESTORS CLASS A UNITS			7,500.000	468,825	62.510	468,825	750,000				(13,575)		(13,575)		08/01/2022	
000000-00-0	OSP GANNETT AGGREGATOR LP CLASS A			1,053,118.000	1,818,735	1.727	1,818,735	1,053,118				682,117		682,117		07/30/2024	
000000-00-0	LUMINATOR TECHNOLOGY GROUP-INC			103,359.000		0.000										10/22/2023	
001937-10-1	APS HOLDING CORP APS HOLDING CORP-CL A			49,403.000		0.000										06/30/2003	
30250#-FM-7	EVERBANK FINANCIAL CORP CLASS CLASS B COMMON STOCK			966,683.000	133,305,586	137.900	133,305,586	96,769,873		10,527,164		35,380,598		35,380,598		07/31/2023	
35744#-SW-4	EVERBANK FINANCIAL CORP CLASS CLASS A COMMON STOCK			1,033,307.000	142,493,023	137.900	142,493,023	103,439,270		11,252,655		37,658,604		37,658,604		07/31/2023	
45165*-10-6	IDEAL TRIDON HOLDINGS INC			7,808.000	10,011,627	1,282.248	10,011,627	9,750,000				(1,013,151)		(1,013,151)		06/25/2019	
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA			4,142,157.000	442,548,054	106.840	442,548,054	460,965,502		5,024,775		(8,334,240)		(8,334,240)		11/20/2024	
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP			2,606,419.000	204,994,854	78.650	204,994,854	208,761,832		6,909,426		3,228,518		3,228,518		08/09/2024	
476308-10-7	JENSEN HUGHES COMMON STK			250,000.000		0.000		250,000				(3,235,589)		(3,235,589)		08/28/2017	
67073H-50-9	NUVEEN EMRG MRKT DB ACC			2,605,000.000	26,440,755	10.150	26,440,755	26,097,901		2,050,396		(1,120,150)		(1,120,150)		06/30/2023	
67073H-60-8	NUVEEN HI YLD MGD ACC			1,582,925.000	16,161,661	10.210	16,161,661	15,836,765	88,327	1,687,972		(312,529)		(312,529)		01/01/2024	
67073H-80-6	NUVEEN SEC CRDT MGD ACC			2,072,124.000	21,301,432	10.280	21,301,432	20,746,667	74,324	1,434,285		(268,258)		(268,258)		01/01/2024	
67090S-10-8	NUVEEN CHURCHILL DIRECT LEND			488,341.000	8,194,362	16.780	8,194,362	8,814,555	385,958	756,929		(620,193)		(620,193)		01/25/2024	
67092P-73-0	NUVEEN ESG YIELD CORP B ETF			995,000.000	24,924,750	25.050	24,924,750	24,914,700		70,358		10,050		10,050		12/19/2024	
67114U-10-5	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.			3,891,167.000	96,072,920	24.690	96,072,920	97,279,182		13,885,352		311,293		311,293		03/31/2022	
68621F-10-2	ORGANOGENESIS HOLDINGS INC			155,949.000	499,037	3.200	499,037	332,171				(138,795)		(138,795)		05/26/2021	
69370C-10-0	PTC INC PTC INC			1,477.000	271,576	183.870	271,576					13,160		13,160		01/13/1998	
729139-10-5	PLIANT THERAPEUTICS INC			9,886.000	130,199	13.170	130,199	265,251				(48,837)		(48,837)		05/05/2023	
781154-10-9	ANTERO RESOURCES RUBRIK			6,084.000	397,650	65.360	397,650	417,633				(19,983)		(19,983)		12/23/2024	
BG21GB-56-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL I USDIA			48,875.000	1,284,436	26.280	1,284,436	977,501				(14,663)		(14,663)		10/25/2018	
BG21L4-38-8	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P USDPA			199,306.000	5,301,541	26.600	5,301,541	3,986,121				(43,847)		(43,847)		10/25/2018	
BG21L5-45-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR			218,250.000	6,599,097	30.236	6,599,097	4,968,466				239,448		239,448	(297,432)	06/09/2020	
BG21L7-68-8	NUVEEN INVESTMENTS Nuveen GBL Real Est. Cl P GBP			194,968.000	6,646,319	34.089	6,646,319	5,000,000				32,545		32,545	(88,711)	10/25/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
G36346-80-0	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUA			5,000.000	128,200	25.640	128,200	100,000				4,250		4,250		10/13/2015	
G36346-81-8	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUD			5,000.000	84,450	16.890	84,450	100,000		4,946		(2,050)		(2,050)		10/13/2015	
G36346-82-6	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUA			5,000.000	122,400	24.480	122,400	100,000				3,450		3,450		10/13/2015	
G36346-83-4	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUD			5,000.000	83,950	16.790	83,950	100,000		4,255		(1,800)		(1,800)		10/13/2015	
G36346-85-9	NUVEEN EMERGING MARKETS IMPACT TIAA EMG MKT DB-IUA			5,000.000	134,250	26.850	134,250	100,000				5,150		5,150		10/13/2015	
G36346-86-7	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUD			5,000.000	85,800	17.160	85,800	100,000		4,866		(1,450)		(1,450)		10/13/2015	
G36425-10-9	TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-PUA			1,218,913.000	33,349,450	27.360	33,349,450	24,406,894				1,389,560		1,389,560		12/16/2019	
G36425-25-7	NUVEEN US CORE IMP BAND PUA NUVEEN -TIAA US BOND ESG- AUA			5,000.000	106,650	21.330	106,650	100,000				1,300		1,300		10/13/2015	
G36425-26-5	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- AUD			5,000.000	83,650	16.730	83,650	100,000		2,893		(1,850)		(1,850)		10/13/2015	
G36425-27-3	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- CUA			5,000.000	101,900	20.380	101,900	100,000				750		750		10/13/2015	
G36425-28-1	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG-CUD			5,000.000	89,000	17.800	89,000	100,000		2,622		(1,950)		(1,950)		10/13/2015	
G36425-30-7	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- IUD			5,000.000	88,950	17.790	88,950	100,000		3,714		(2,100)		(2,100)		10/13/2015	
G36425-33-1	NUVEEN US CORE IMP BAND PUA NUVEEN US CORE IMP BAND PUA			844,582.000	19,273,361	22.820	19,273,361	17,363,995				388,508		388,508		12/16/2019	
G36425-36-4	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- PUD			1,250.000	20,525	16.420	20,525	25,000		1,085,840		(425)		(425)		10/16/2020	
G36425-38-0	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- IUA			5,000.000	111,750	22.350	111,750	100,000				1,900		1,900		10/13/2015	
G6S9DG-30-9	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A			235,669.000	5,630,121	23.890	5,630,121	5,703,179				82,484		82,484		11/11/2022	
Y1R999-65-8	CLP FPG INC CMNS			6,828.000		0.000										07/20/2012	
000000-00-0	INNOVATION TECH			2,344.000		0.000										02/24/2021	
Z00071-90-4	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.			5,148,418.000	89,685,442	17.420	89,685,442	100,000,993		7,501,398		(2,860,086)		(2,860,086)		01/05/2024	
Z00074-E0-2	LUMINATOR TECHNOLOGY GROUP-INC			73,678.000		0.000										10/22/2023	
ZD3131-31-9	PERSUTH ACQUISITIONS SERIES A-1			6,105.000	10,841,137	1,775.780	10,841,137	6,105,000				161,844		161,844		01/31/2019	
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK	RF		3,729,965.000	372,996,500	100.000	372,996,500	372,996,500		23,005,950						12/31/2024	
ZD5700-00-4	HOFFMASTER WCP HOFF HLDGS Hoffmaster(co -invest) WCP HOF			75,000.000	9,939,000	132.520	9,939,000	7,500,000				(163,500)		(163,500)		02/28/2017	
ZD6262-62-4	JP ACQUISITION			2,813.000	98,045	34.860	98,045	381,037				(32,382)		(32,382)		11/20/2018	
ZD8282-82-8	NUVEEN US CORE IMP BAND PUA CLASS P GBP			1,945.000	54,096	27.817	54,096	50,000				1,910		1,910	(885)	08/24/2018	
ZD8540-01-9	KMCAST HOLDINGS INC COMMON STOCK			1,570,000.000	2,160,703	1.376	2,160,703	1,570,000				(204,061)		(204,061)		08/14/2017	
ZD9425-05-3	MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS			52,040.000		0.000										05/02/2018	
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY	C		38,521.000	6,171,130	160.203	6,171,130	5,000,000				484,737		484,737		10/03/2022	
000000-00-0	NUVEEN GLOBAL REAL ESTATE	B		1,250.000	28,084	22.468	28,084	28,440				2,188		2,188	(2,544)	02/26/2024	
000000-00-0	NUVEEN GBL REAL ESTATE CARBON	D		500.000	9,205	18.410	9,205	10,000				(795)		(795)		08/30/2024	
000000-00-0	NUVEEN GBL REAL ESTATE CARBON	D		500.000	9,185	18.370	9,185	10,000				(815)		(815)		08/30/2024	
000000-00-0	NUVEEN GLOBAL INVESTORS FUND P	B		1,250.000	27,010	21.608	27,010	28,440				1,114		1,114	(2,544)	03/22/2024	
998877-6@-8	NAC AVIATION 29 DESIGNATED ACT	D		1,574,454.000	28,406,299	18.042	28,406,299	30,103,560				12,787,715	9,257,789	3,529,926		06/01/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
ZD4874-87-5	WORLD REMIT ORDINARY SHARES		C	629,790.000	44,244,246	70.252	44,244,246	10,050,000				(7,591,298)		(7,591,298)		10/11/2019	
AAM991-3Y-6	INTERFACE SECURITY SYSS-LLC Interface bond and stock warra			41,563.000		0.000										08/15/2017	
ZD7878-76-5	SAYERS TECHNOLOGY HLDGS-INC WARRANT			30,445.000	1,399,889	45.981	1,399,889					267,427		267,427		01/01/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,789,073,004	XXX	1,789,073,004	1,684,050,067	548,609	85,229,815		66,315,022	9,257,789	57,057,233	(392,116)	XXX	XXX
000000-00-0	ELEMENT 78 PARTNERS LLC Equity			1,207,582.000	1,251,067	1.036	1,251,067	1,207,582				(822,786)		(822,786)		06/11/2024	
000000-00-0	CHECKERS HLDGS-INC.			167,022.000		0.000										10/21/2023	
054777-95-8	AZIMUTH CORP AZIMUTH CORPORATION CLASS B CO			24,855.000		0.000										12/31/2002	
054777-96-6	AZIMUTH CORP AZIMUTH CORPORATION CLASS A CO			24,855.000		0.000										12/31/2002	
18911Q-30-0	CLOUD PEAK ENERGY INC			15,126.000	151	0.010	151	151								03/31/2021	
502439-40-9	LVI GROUP INC COMMON STOCK LVI GROUP INC COMMON STOCK			533,281.000		0.000										06/24/1993	
64940*-10-9	NEW YORK BUSINESS DEVLP CORP NEW YORK BUSINESS DEVELOPMENT			6,555.000	1,603,812	244.670	1,603,812	237,953				1,951		1,951		09/21/1989	
67073H-70-7	NUVEEN INVESTMENTS			1,578,823.000	16,325,026	10.340	16,325,026	15,784,995		2,633,906		345,031		345,031		07/31/2023	
ABD996-7K-9	POINTER HLDGS INC. POINTER HLDGS INC.			735.000	783,210	1,065.186	783,210	762,743				(79,259)		(79,259)		07/20/2020	
DDK099-10-7	FLEETWOOD ENTERPRISES INC FLEETWOOD ENTERPRISES			144,998.000		0.000										10/28/2004	
G3834D-11-8	GEORGE TOWN RE LTD GEORGE TOWN RE LTD			10.000		0.000										07/17/2002	
Z00051-2A-1	Checkers CMN Warrant			9,485.000		0.000										03/31/2021	
000000-00-0	NUVEEN GLB CLN INFRS IMP IUS		D	89,569.000	3,661,563	40.880	3,661,563	3,740,383				43,889		43,889		11/11/2022	
000000-00-0	NUVEEN FLEXIBLE INCOME FUND		B	1,231.000	34,302	27.855	34,302	29,006				2,276		2,276	(560)	11/11/2022	
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IMP		D	31,240.000	1,182,452	37.850	1,182,452	1,226,189				8,123		8,123		11/11/2022	
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IMPA		B	12,255.000	664,816	54.247	664,816	626,568				45,912		45,912	(41,320)	11/11/2022	
000000-00-0	NUVEEN GLOBAL CLEAN INFRA IM		D	32,738.000	1,142,895	34.910	1,142,895	1,203,133				2,292		2,292		11/11/2022	
000000-00-0	NUVEEN GLOBAL DIVIDEND GROWTH		B	1,920.000	79,932	41.638	79,932	45,216				11,337		11,337	(873)	11/11/2022	
670851-80-7	OI SA ADR		D	14,600.000	2,190	0.150	2,190	2,190					216,806	(216,806)		09/06/2024	
D61977-10-0	PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG		B	3,098,463.000	24,777,671	7.997	24,777,671	12,060,554		2,144,037		(2,141,720)		(2,141,720)	(787,050)	12/22/2016	
INE428-Q0-1	SURYODAY SMALL FINANCE BK LTD		B	5,808,950.000	9,193,087	1.583	9,193,087	9,116,188				(1,523,354)		(1,523,354)	(215,425)	05/18/2020	
Q3752X-10-3	VICINITY CENTRES VICINITY CENTRES		B	9,553,001.000	12,416,943	1.300	12,416,943	6,317,522		749,338		(471,295)		(471,295)	(391,943)	09/10/2012	
Q8852#-10-0	TAUMATA PLANTATIONS L TAUMATA PLANTATIONS L		B	23,169,107.000	23,341,524	1.007	23,341,524	1				(11,922,836)		(11,922,836)		06/30/2016	
Y8000#-10-2	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY		B	100.000	16,020	160.203	16,020					1,259		1,259		05/15/2019	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					96,476,661	XXX	96,476,661	52,360,374		5,527,281		(16,499,180)	216,806	(16,715,986)	(1,437,171)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,885,549,665	XXX	1,885,549,665	1,736,410,441	548,609	90,757,096		49,815,842	9,474,595	40,341,247	(1,829,287)	XXX	XXX
670693-55-5	NUVEEN INVESTMENTS NUVVEN MID CAP R6			583.000	31,964	54.800	31,964	25,000		2,023		1,540		1,540		06/20/2018	
670700-63-2	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6			2,137,913.000	38,503,812	18.010	38,503,812	44,925,000		1,305,623		(1,004,819)		(1,004,819)		02/25/2022	
670700-64-0	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I			1,250.000	22,513	18.010	22,513	25,000		741		(575)		(575)		03/20/2018	
670700-65-7	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C			1,250.000	22,513	18.010	22,513	25,000		511		(575)		(575)		03/20/2018	
670700-66-5	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A			1,250.000	22,525	18.020	22,525	25,000		684		(575)		(575)		03/20/2018	
670713-30-4	NUVEEN INVESTMENTS NUVEEN INTERNATIONAL GROWTH R6			701.000	30,130	42.977	30,130	25,000				(205)		(205)		03/24/2020	
670713-50-2	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS A			1,250.000	25,800	20.640	25,800	25,000		650		(1,288)		(1,288)		12/18/2017	
670713-60-1	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS C			1,250.000	25,225	20.180	25,225	25,000		434		(1,263)		(1,263)		12/18/2017	
670713-70-0	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS I			1,250.000	25,900	20.720	25,900	25,000		721		(1,300)		(1,300)		12/18/2017	
670713-80-9	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6			1,569,727.000	32,571,844	20.750	32,571,844	31,925,000		952,040		(1,632,517)		(1,632,517)		09/25/2018	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc			1,097,301.000	8,493,108	7.740	8,493,108	10,856,116	29,098	415,403		(153,622)		(153,622)		07/31/2023	
67073H-88-9	NUVEEN ULTR SHRT MUNI MGD			1,000,000.000	10,000,000	10.000	10,000,000	10,000,000		240,269						02/29/2024	
87244V-30-2	TC LIFE GROWTH AND INCOME FUND # 2501 / L0155			625.000	14,006	22.410	14,006	4,314		3,490		2,681		2,681		02/29/2000	
87244V-50-0	TC LIFE SOCIAL CHOICE EQUITY FUND # 2504 / L0175			625.000	12,956	20.730	12,956	3,867		1,316		1,256		1,256		02/29/2000	
87244V-60-9	TC LIFE LARGE-CAP VALUE FUND # 2503 / L0185			625.000	12,163	19.460	12,163	3,998		1,375		675		675		09/30/2002	
87244V-80-7	TC LIFE REAL ESTATE SECURITIES FUND # 2508 / L0195			404.000	5,625	13.930	5,625	1,739		299		113		113		09/03/2002	
87244V-86-4	TIAA CREF LIFE BALANCED FUND M FD # 2511			1,000.000	12,710	12.710	12,710	10,000		1,246		640		640		01/31/2014	
87244V-88-0	TC LIFE BOND FUND FUND # 2500 / L0150			625.000	5,656	9.050	5,656	5,788		401		(63)		(63)		12/31/2010	
87244W-70-6	TC LIFE BOND FUND FUND # 1836 / L0150			1.000	1	1.000	1	1								10/01/2019	
87245M-11-1	T-C INTERNATL EQUITY INDEX-ADV FD # 3476			6,036.000	132,794	22.000	132,794	100,000		4,000		905		905		12/14/2015	
87245M-12-9	TC EMERG MKTS EQUITY INDEX-ADV FD # 3475			12,421.000	134,276	10.810	134,276	100,000		3,726		4,844		4,844		12/14/2015	
87245M-13-7	TC SMALL CAP BLEND INDEX-ADVIS FD # 3474			5,995.000	142,552	23.780	142,552	100,000		7,238		6,714		6,714		12/14/2015	
87245M-14-5	T-C S&P 500 INDEX - ADVISOR CL FD # 3473			4,424.000	283,110	63.990	283,110	100,000		3,944		53,180		53,180		12/14/2015	
87245M-27-7	EMERGING MARKETS FUND PREMIER FUND # 2437 / I0560 / 745015			1,000.000	7,791	7.790	7,791	10,001		193		(220)		(220)		12/09/2022	
87245M-28-5	EMERGING MARKETS EQUITY FUND R FUND # 1635 / I0560 / 745020			1,000.000	7,741	7.740	7,741	10,001		181		(210)		(210)		12/09/2022	
87245M-29-3	EMERGING MARKETS EQUITY RTL CL FUND # 67			1,000.000	7,760	7.760	7,760	10,000		172		(210)		(210)		08/31/2010	
87245P-20-5	TC LIFECYCLE 2010 - ADVISOR CL FD # 3510			2,352.000	23,448	9.970	23,448	25,057		1,382		353		353		12/21/2015	
87245P-43-7	TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966			81.000	848	10.510	848	807		24		15		15		12/09/2016	
87245P-44-5	TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968			161.000	1,689	10.480	1,689	1,612		51		32		32		12/09/2016	
87245P-45-2	TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969			7,327.000	77,958	10.640	77,958	73,269		2,375		1,465		1,465		12/09/2016	
87245P-46-0	TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970			7,321.000	76,651	10.470	76,651	73,210		2,484		1,391		1,391		12/09/2016	
87245P-47-8	TIAA CREF INTER SM CAP EQ FD Inst calss fd # 2967			1,000.000	10,480	10.480	10,480	10,000		344		190		190		12/09/2016	
87245P-48-6	TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD			1,121.000	9,677	8.630	9,677	11,213		150		247		247		08/05/2016	
87245P-49-4	TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD			1,121.000	9,677	8.630	9,677	11,213		163		247		247		08/05/2016	
87245P-51-0	TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD			10,285.000	89,378	8.690	89,378	102,851		1,599		2,263		2,263		08/05/2016	
87245P-52-8	TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD			10,275.000	88,773	8.640	88,773	102,747		1,646		2,260		2,260		08/05/2016	
87245P-53-6	TIAA-CREF INTL BND-INST FUND # 2963 INST CL INTERN BD			1,000.000	8,630	8.630	8,630	10,000		114		220		220		08/05/2016	
87245P-54-4	Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class			1,000.000	14,570	14.570	14,570	10,000		1,841		780		780		08/05/2016	
87245P-55-1	Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ			1,000.000	14,570	14.570	14,570	10,000		1,855		770		770		08/05/2016	
87245P-56-9	TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ			10,000.000	148,300	14.830	148,300	100,000		18,609		8,200		8,200		08/05/2016	
87245P-57-7	TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ			10,000.000	147,100	14.710	147,100	100,000		18,781		7,900		7,900		08/05/2016	
87245P-58-5	TIAACREF SM/MID CAP EQ-ADV FUND #2959 INST CL MID CAP EQ			1,795.000	26,363	14.690	26,363	17,946		3,385		1,418		1,418		08/05/2016	
87245P-59-3	TC REAL ESTATE SEC ADVISOR CLA FD # 3487			6,905.000	124,351	18.010	124,351	100,000		3,675		2,624		2,624		12/14/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245P-61-9	T-C MONEY MARKET ADVISOR CLASS FD # 3482			100,031.000	100,031	1.000	100,031	100,024		5,104						10/30/2020	
87245P-62-7	TC TAX EXEMPT BOND ADVISOR CLA FD # 3486			9,405.000	91,227	9.700	91,227	100,000		2,803		(2,163)		(2,163)		12/14/2015	
87245P-63-5	TC SOCIAL CHOICE FD ADVISOR CL FD # 3485			9,839.000	87,072	8.850	87,072	100,000		3,784		(1,673)		(1,673)		12/14/2015	
87245P-64-3	T-C SHORT TERM BOND INDEX-ADVI FD # 3484			10,039.000	96,376	9.600	96,376	100,000		4,071		(100)		(100)		12/14/2015	
87245P-65-0	TC SHORT TERM BD ADVISOR CLASS FD # 3483			9,716.000	97,843	10.070	97,843	100,000		4,143		777		777		12/14/2015	
87245P-66-8	TC INFLATION LINKED BD ADVISOR FD # 3481			8,976.000	93,978	10.470	93,978	100,000		3,122		(180)		(180)		12/14/2015	
87245P-67-6	TC HGH YIELD ADVISOR CLASS FD # 3480			11,295.000	99,167	8.780	99,167	100,000		6,356		1,129		1,129		12/14/2015	
87245P-68-4	TC BOND PLUS ADVISOR CLASS FD # 3479			9,737.000	88,416	9.080	88,416	100,000		4,071		(1,266)		(1,266)		12/14/2015	
87245P-69-2	T-C BOND INDEX - ADVISOR CLASS FD # 3478			9,301.000	88,263	9.490	88,263	100,000		2,936		(1,767)		(1,767)		12/14/2015	
87245P-71-8	TC BOND ADVISOR CLASS FD # 3477			9,769.000	88,212	9.030	88,212	100,000		3,679		(1,563)		(1,563)		12/14/2015	
87245R-13-6	TC SMALL CAP EUITY ADVISOR CLA FD# 3463			6,279.000	115,224	18.350	115,224	100,000		14,097		4,772		4,772		12/14/2015	
87245R-14-4	TC MID CAP VALUE ADVISOR CLASS FD # 3462			4,930.000	86,923	17.630	86,923	100,000		6,164		5,867		5,867		12/14/2015	
87245R-15-1	TC MID CAP GROWTH ADVISOR CLAS FD # 3461			5,163.000	110,592	21.420	110,592	100,000				8,519		8,519		12/14/2015	
87245R-16-9	TC LARGE CAP VALUE ADVISOR CLA FD # 3460			6,327.000	139,576	22.060	139,576	100,000		5,463		13,350		13,350		12/14/2015	
87245R-17-7	TIAA- CREF MUTUAL FUND FD 3459			6,356.000	182,297	28.680	182,297	100,000		11,548		32,290		32,290		12/14/2015	
87245R-18-5	TC GROWTH AND INCOME ADVISOR C FUND # 3458			8,688.000	131,196	15.100	131,196	100,000		14,624		17,898		17,898		12/14/2015	
87245R-26-8	T-C LIFESTYLE INCOME ADVISOR C FD #3494			2,258.000	24,210	10.720	24,210	23,874		972		474		474		12/21/2015	
87245R-27-6	T-C EQUITY INDEX - ADVISOR CLA FD # 3470			6,675.000	273,940	41.040	273,940	100,000		4,136		49,061		49,061		12/14/2015	
87245R-28-4	T-C LARGE CAP VALUE INDEX-ADVI FD # 3472			6,357.000	162,813	25.610	162,813	100,000		4,751		16,211		16,211		12/14/2015	
87245R-29-2	T-C LARGE CAP GROWTH INDEX-ADV FD # 3471			4,688.000	313,327	66.840	313,327	100,000		9,876		70,738		70,738		12/14/2015	
87245R-31-8	TC EMERGING MARKETS DEBT ADVIS FD # 3455			11,180.000	95,252	8.520	95,252	100,000		6,169		1,677		1,677		12/14/2015	
87245R-32-6	TC SOCIAL COICE INETER EQ ADVI FD # 3454			10,963.000	141,538	12.910	141,538	100,000		4,427		110		110		12/14/2015	
87245R-33-4	TC INTER OPP ADVISOR CLASS FD # 3453			9,892.000	144,910	14.650	144,910	100,000		2,002		(989)		(989)		12/14/2015	
87245R-34-2	TIAA- CREF MUTUAL FUND FD 3452			9,784.000	132,380	13.530	132,380	100,000		3,155		2,055		2,055		12/14/2015	
87245R-37-5	T-C EMERGING MARKETS EQUITY-AD FD # 3449			11,893.000	92,527	7.780	92,527	100,000		2,342		(2,616)		(2,616)		12/14/2015	
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526			1,019.000	9,791	9.610	9,791	10,126		420						07/29/2022	
87245R-44-1	TIAA-CREF S-T BOND INDEX FUND- FUND # 2573			25,000.000	240,000	9.600	240,000	250,000		9,889						08/07/2015	
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527			1,022.000	9,821	9.610	9,821	10,109		397						08/31/2022	
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797			1,023.000	9,819	9.600	9,819	10,116		388		(10)		(10)		09/30/2022	
87245R-47-4	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574			1,050.000	13,564	12.920	13,564	10,498		441		11		11		08/07/2015	
87245R-48-2	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612			9,302.000	120,372	12.940	120,372	93,023		3,711		93		93		08/07/2015	
87245R-49-0	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517			926.000	11,917	12.870	11,917	9,259		356		9		9		08/07/2015	
87245R-51-6	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762			919.000	11,838	12.880	11,838	9,191		352		9		9		08/07/2015	
87245R-58-1	EMERGING MKTS DEBT FUND INST C FUND ID 2401			1,000.000	8,500	8.500	8,500	10,000		559		150		150		09/26/2014	
87245R-59-9	EMERGING MKTS DEBT FUND PREMIE FUND ID 2447			25,000.000	212,500	8.500	212,500	249,187		13,602		4,000		4,000		06/26/2015	
87245R-61-5	EMERGING MKTS DEBT FUND RETMT FUND ID 2470			1,000.000	8,490	8.490	8,490	9,649		538		150		150		06/26/2015	
87245R-62-3	EMERGING MKTS DEBT FUND RTL CL FUND ID 2794			1,000.000	8,490	8.490	8,490	9,650		535		140		140		06/26/2015	
87245R-64-9	TIAA CREF INTL OPPORTUNITIES P FUND # 2451			25,000.000	367,500	14.700	367,500	250,217		4,849		(2,500)		(2,500)		12/12/2014	
87245R-65-6	TIAA CREF INTL OPPORTUNITIES R FUND # 1755			1,000.000	14,626	14.620	14,626	10,005		176		(100)		(100)		12/09/2022	
87245R-66-4	TIAA CREF INTL OPPORTUNITIES R FUND # 49			1,000.000	14,651	14.650	14,651	10,001		170		(100)		(100)		12/09/2022	
87245R-67-2	TIAA-CREF SOCIAL CHOICE BOND I FUND #1859			1,000.000	8,850	8.850	8,850	10,000		385		(160)		(160)		09/21/2012	
87245R-68-0	TIAA- CREF SOCIAL CHOICE BOND FUND # 2456			1,000.000	8,850	8.850	8,850	10,000		369		(170)		(170)		09/21/2012	
87245R-69-8	TIAA- CREF SOCIAL CHOICE BOND FUND #1643			1,000.000	8,850	8.850	8,850	10,000		363		(170)		(170)		09/21/2012	
87245R-70-6	TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015			2,256.000	24,210	10.730	24,210	23,332		973		451		451		06/26/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
87245R-71-4	TIAA- CREF SOCIAL CHOICE BOND BFDS #45			1,000.000	8,840	8.840	8,840	10,000		362		(170)		(170)		09/21/2012	
87245R-73-0	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015			1,233.000	24,728	20.050	24,728	12,333		528		2,837		2,837		12/09/2011	
87245R-77-1	TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015			1,415.000	24,491	17.310	24,491	14,148		589		2,264		2,264		12/09/2011	
87245R-82-1	TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015			1,650.000	24,472	14.830	24,472	16,502		626		1,700		1,700		12/09/2011	
87245R-86-2	TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /15040/745015			1,922.000	24,404	12.700	24,404	20,626		737		1,153		1,153		06/26/2015	
87249N-77-6	TIAA CREF LIFCYCLE 2065 ADV			1,917.000	24,367	12.710	24,367	19,172		939		2,339		2,339		09/30/2020	
87249N-78-4	TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609			100,000.000	963,000	9.630	963,000	1,000,000		42,234		4,000		4,000		11/15/2018	
87249N-79-2	TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581			100,000.000	963,000	9.630	963,000	1,000,000		42,422		4,000		4,000		11/15/2018	
87249N-81-8	TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582			100,000.000	963,000	9.630	963,000	1,000,000		43,397		4,000		4,000		11/15/2018	
87249N-82-6	TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692			100,000.000	962,000	9.620	962,000	1,000,000		44,441		4,000		4,000		11/15/2018	
87249N-83-4	TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583			2,100,000.000	20,223,000	9.630	20,223,000	21,000,000		945,902		84,000		84,000		11/15/2018	
87249N-84-2	TIAACREF GREEN BD FD RTL CLASS FD # 2608			100,000.000	903,000	9.030	903,000	1,000,000		37,734		(13,000)		(13,000)		11/15/2018	
87249N-85-9	TIAACREF GREEN BD FD RTMT CLASS FD # 2577			100,000.000	903,000	9.030	903,000	1,000,000		38,155		(13,000)		(13,000)		11/15/2018	
87249N-86-7	TIAACREF GREEN BD FD PREM CLASS FD # 2578			100,000.000	903,000	9.030	903,000	1,000,000		39,066		(13,000)		(13,000)		11/15/2018	
87249N-87-5	TIAACREF GREEN BD FD ADV CLASS FD # 3691			100,000.000	902,000	9.020	902,000	1,000,000		39,546		(13,000)		(13,000)		11/15/2018	
87249N-88-3	TIAACREF GREEN BD FD INSTL CLASS FD # 2579			2,100,000.000	18,963,000	9.030	18,963,000	21,000,000		844,905		(273,000)		(273,000)		11/15/2018	
G36425-34-9	NUVEEN TIAA US BOND ESG PGA			1,257.000	28,556	22.709	28,556	32,514				534		534	(572)	10/16/2020	
G36425-35-6	NUVEEN TIAA US BOND ESG PED			1,280.000	20,199	15.776	20,199	30,012		920		(460)		(460)	(1,744)	10/16/2020	
G36425-37-2	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS			1,253.000	25,951	20.719	25,951	30,500		1,137		(588)		(588)	(570)	08/06/2019	
ZD1212-12-9	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC			1,249.000	29,526	23.638	29,526	28,000				394		394	(1,701)	08/06/2019	
ZD1313-13-3	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC			1,249.000	29,526	23.638	29,526	28,000				394		394	(1,701)	08/06/2019	
ZD1515-15-8	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC			1,250.000	28,525	22.820	28,525	25,000				575		575		08/06/2019	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	B	1,290.000	31,530	24.437	31,530	36,500				540		540	(587)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	27,228	21.017	27,228	31,500				1,834		1,834	(1,764)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	#		1,296.000	27,175	20.976	27,175	31,500				1,809		1,809	(1,764)	05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	25,635	17.090	25,635	30,000				(90)		(90)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	C	1,237,200.000	21,341,700	17.250	21,341,700	24,744,000				(12,372)		(12,372)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	#	C	1,500.000	25,920	17.280	25,920	30,000								05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	25,155	16.770	25,155	30,000				(210)		(210)		05/17/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	#	D	1,500.000	23,355	15.570	23,355	30,000		810		(885)		(885)		05/17/2021	
000000-00-0	NUVEEN GLB CLN INFRS IMP-PEU	#	B	1,175.000	29,866	25.409	29,866	25,000				1,844		1,844	(1,393)	05/26/2021	
000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	#	B	1,290.000	31,481	24.400	31,481	36,500				541		541	(587)	05/17/2021	
G6S9DG-17-6	NUVEEN NWQ FLX INC P USD ACC	#	D	1,500.000	30,540	20.360	30,540	30,000				1,485		1,485		04/23/2021	
G6S9DG-32-5	NUVEEN SB DVD GR-P USD AC NSGDPUA	#	D	1,500.000	38,790	25.860	38,790	30,000				5,070		5,070		04/23/2021	
G6S9DG-35-8	NVN WNS US L/C GR ESG-P USD NVLCPUA	#	D	1,500.000	42,720	28.480	42,720	30,000				8,505		8,505		04/23/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					164,259,547	XXX	164,259,547	177,935,818	29,098	5,297,876		(2,686,062)		(2,686,062)	(12,383)	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					164,259,547	XXX	164,259,547	177,935,818	29,098	5,297,876		(2,686,062)		(2,686,062)	(12,383)	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT NUV ENH HI YLD MUNI BOND FD- C			0.000		0.000				11,113							
67079X-10-2	NUVEEN INVESTMENTS NUVEEN DYNAMIC MUN OPPORTUNITI			6,667.000	66,803	10.020	66,803	100,005		4,960		733		733		06/15/2020	
67080D-10-3	NUVEEN INVESTMENTS NUVEEN CORE PLUS IMPACT FUND			5,000.000	52,550	10.510	52,550	100,000		6,410		2,150		2,150		03/15/2021	
67080R-10-2	NUVEEN VAR RATE PFD			4,000.000	72,920	18.230	72,920	100,000		6,306		7,920		7,920		10/19/2021	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					192,273	XXX	192,273	300,005		28,789		10,803		10,803		XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					192,273	XXX	192,273	300,005		28,789		10,803		10,803		XXX	XXX
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG			3,983.000	82,181	20.633	82,181	85,953	66	1,305		(3,772)		(3,772)		08/22/2024	
67092P-74-8	NUVEEN SUSTAINABLE CORE ETF ETF			200,000.000	5,595,920	27.980	5,595,920	5,057,984		87,980		537,936		537,936		03/11/2024	
67092P-76-3	NUVEEN CORE PLUS BOND ETF ETF			1,474,663.000	36,431,402	24.705	36,431,402	37,234,635	28,756	1,449,827		(803,233)		(803,233)		09/05/2024	
67092P-77-1	NUVEEN PREFERRED & INCOME ETF			1,534,812.000	39,237,469	25.565	39,237,469	39,432,070		1,233,798		(194,601)		(194,601)		10/23/2024	
67092P-82-1	NUVEEN DIVIDEND GROWTH ETF ETF			220,000.000	7,167,424	32.579	7,167,424	5,543,942		85,932		996,424		996,424		09/07/2021	
67092P-83-9	NUVEEN SMALL CAP SELECT ETF ETF			220,000.000	6,314,000	28.700	6,314,000	5,607,957		18,326		898,018		898,018		09/07/2021	
67092P-84-7	NUVEEN WINSLOW LG CAP GR ESG ETF			220,000.000	7,390,570	33.594	7,390,570	5,552,316		198		1,668,920		1,668,920		09/07/2021	
67118D-10-9	Nuveen Loan Opportunities Fund ETF			5,000.000	100,000	20.000	100,000	100,000								06/14/2022	
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF			943,200.000	25,952,148	27.515	25,952,148	27,252,053		705,493		(12,060)		(12,060)		01/31/2024	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					128,271,114	XXX	128,271,114	125,866,910	28,822	3,582,859		3,087,632		3,087,632		XXX	XXX
				0.000		0.000											
				0.000		0.000											
				0.000		0.000											
				0.000		0.000											
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded						XXX										XXX	XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC			1.000	181,247	181,247.000	181,247	328,372				(1,043)		(1,043)		01/29/2009	
62869#-10-6	MYVEST CORPORATION			1.000	3,531,509	3,531,506.000	3,531,506	46,042,568				(16,976,730)		(16,976,730)		07/01/2016	
87256*-10-8	TIAA-CREF Life Insurance Company	0		2,500.000	827,504,249	331,209.522	827,504,249	780,000,000		60,300,000		(519,557)		(519,557)		11/20/1996	
88639@-10-4	TIAA-CREF TUITION FINANCING. LLC			1.000	7,502,542	7,502,542.000	7,502,542	7,502,542									
	TIAA Trust N.A.			1.000	183,093,360	183,093,360.000	183,093,360	133,951,816		70,000,000		15,337,329		15,337,329		06/01/2023	
	Seven30 Insurance Bermuda LTD.			1.000	12,109,329	12,109,329.000	12,109,329	11,756,850				352,479		352,479		04/26/2023	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,033,922,236	XXX	1,033,922,233	979,582,148		130,300,000		(1,807,522)	35,621,123	(37,428,645)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,033,922,236	XXX	1,033,922,233	979,582,148		130,300,000		(1,807,522)	35,621,123	(37,428,645)		XXX	XXX
5989999999 - Total Common Stocks					3,212,194,835	XXX	3,212,194,832	3,020,095,322	606,529	229,966,620		48,420,693	45,095,718	3,324,975	(1,841,670)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,252,165,289	XXX	4,226,171,000	3,937,898,540	606,529	303,560,010		105,561,866	45,095,718	60,466,148	(2,320,365)	XXX	XXX

1.

Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		12/16/2024	WELLS FARGO		86,187,613	86,187,613	148,768
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		12/01/2024	Interest Capitalization		6,262	6,262	
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		12/01/2024	Interest Capitalization		1,065,705	1,065,705	
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		12/01/2024	Interest Capitalization		682,282	682,282	
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		12/01/2024	Interest Capitalization		404,372	404,372	
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		08/01/2024	Interest Capitalization		406,775	406,775	
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		12/01/2024	Interest Capitalization		828,493	828,493	
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		12/01/2024	Interest Capitalization		606,852	606,852	
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		12/01/2024	Interest Capitalization		418,240	418,240	
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		11/01/2024	Interest Capitalization		2,703,176	2,703,176	
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		12/01/2024	Interest Capitalization		1,439,522	1,439,522	
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		12/01/2024	Interest Capitalization		392,614	392,614	
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		12/01/2024	Interest Capitalization		578,528	578,528	
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		12/01/2024	Interest Capitalization		615,833	615,833	
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		12/01/2024	Interest Capitalization		491,220	491,220	
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		12/01/2024	Interest Capitalization		554,115	554,115	
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		03/01/2024	Interest Capitalization		183,129	183,129	
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		03/01/2024	Interest Capitalization		177,954	177,954	
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		02/01/2024	Interest Capitalization		94,806	94,806	
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		12/01/2024	Interest Capitalization		469,879	469,879	
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		12/01/2024	Interest Capitalization		225,758	225,758	
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		12/01/2024	Interest Capitalization		464,045	464,045	
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		12/01/2024	Interest Capitalization		362,284	362,284	
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		12/01/2024	Interest Capitalization		506,797	506,797	
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		02/01/2024	Interest Capitalization		14,547	14,547	
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52		12/01/2024	Interest Capitalization		1,166,180	1,166,180	
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		12/16/2024	Interest Capitalization		328,155	328,155	
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		12/20/2024	Interest Capitalization		351,820	351,820	
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		12/20/2024	Interest Capitalization		206,315	206,315	
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		12/01/2024	Interest Capitalization		1,297,740	1,297,740	
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		12/01/2024	Interest Capitalization		486,725	486,725	
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE 3.500% 07/20/43		12/20/2024	Interest Capitalization		318,724	318,724	
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE 4.250% 12/20/54		12/20/2024	Interest Capitalization		288,861	288,861	
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52		12/01/2024	Interest Capitalization		395,411	395,411	
38384E-MT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 133 CLASS EZ 6.000% 08/20/63		11/19/2024	BARCLAYS BANK PLC		10,168,438	10,061,534	35,215
38384E-MT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 133 CLASS EZ 6.000% 08/20/63		12/01/2024	Interest Capitalization		50,308	50,308	
38384G-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-189 CLASS HZ 5.500% 12/20/63		09/20/2024	BANK OF AMERICA		12,522,079	12,276,548	45,014
38384G-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-189 CLASS HZ 5.500% 12/20/63		12/01/2024	Interest Capitalization		169,577	169,577	
38384Q-DN-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 95 CLASS ZN 3.000% 06/20/54		07/03/2024	JP MORGAN SECURITIES INC		22,318,621	32,619,131	21,746
38384Q-DN-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 95 CLASS ZN 3.000% 06/20/54		12/01/2024	Interest Capitalization		409,783	409,783	
38384Q-ER-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 120 CLASS ZG 3.000% 02/20/52		07/18/2024	NOMURA SECURITIES INTL INC.		9,994,122	14,029,914	33,906
38384Q-ER-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 120 CLASS ZG 3.000% 02/20/52		12/01/2024	Interest Capitalization		176,253	176,253	
912810-TV-0	US TREASURY N B 4.750% 11/15/53		01/25/2024	BMO CAPITAL MARKETS		26,501,953	25,000,000	234,890
91282C-CV-1	US TREASURY N B 1.125% 08/31/28		05/13/2024	CITIGROUP GLOBAL MARKETS INC.		5,206,172	6,000,000	13,757
91282C-DL-2	US TREASURY NB 1.500% 11/30/28		06/26/2024	JP MORGAN SECURITIES INC		797,063	900,000	996
91282C-JJ-1	US TREASURY NB 4.500% 11/15/33		01/19/2024	Various		154,123,047	150,000,000	1,223,901
91282C-JR-3	US TREASURY NB 3.750% 12/31/28		01/24/2024	Various		147,808,594	150,000,000	386,332
91282C-KQ-3	US TREASURY NB 4.375% 05/15/34		06/26/2024	Various		1,000,216,602	995,000,000	3,939,878
0109999999. Subtotal - Bonds - U.S. Governments						1,495,183,344	1,501,413,780	6,084,403
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		10/10/2024	Interest Capitalization		5,414,211	5,414,211	
67077M-BA-5	NUTRIEN LTD 4.900% 03/27/28	A	10/23/2024	JP MORGAN SECURITIES INC		3,235,968	3,200,000	11,760
06237M-AB-9	BANK GOSPODARSTWA KRAJOW SERIES 144A 6.250% 10/31/28	D	03/01/2024	JEFFERIES INTERNATIONAL LIMITE		4,789,750	4,600,000	99,826
06237M-AC-7	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.750% 07/09/34	D	07/01/2024	CITIBANK N.A. LONDON BRANCH		3,958,440	4,000,000	
06738E-CV-5	BARCLAYS PLC 5.335% 09/10/35	D	09/03/2024	BARCLAYS BANK PLC		25,000,000	25,000,000	
168863-DV-7	REPUBLIC OF CHILE 3.500% 01/31/34	D	01/17/2024	HSBC SECURITIES USA INC		4,886,000	5,600,000	92,011
168863-EB-0	REPUBLIC OF CHILE 4.850% 01/22/29	D	06/07/2024	HSBC SECURITIES USA INC		4,892,913	4,975,000	92,494

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
195325-BM-6	REPUBLIC OF COLOMBIA SR UNSEC 6.125% 01/18/41	D	04/15/2024	BARCLAYS BANK PLC		4,886,500	5,800,000	87,826
195325-EL-5	REPUBLIC OF COLOMBIA 8.000% 11/14/35	D	04/15/2024	Various		8,498,146	8,300,000	275,000
195325-EM-3	REPUBLIC OF COLOMBIA 8.750% 11/14/53	D	04/03/2024	SANTANDER SECURITIES INC.		5,331,400	5,000,000	175,000
195325-EP-6	REPUBLIC OF COLOMBIA 7.750% 11/07/36	D	10/29/2024	CITIGROUP GLOBAL MARKETS INC.		9,923,646	9,962,000	
221625-AU-0	IVORY COAST SERIES 144A 8.250% 01/30/37	D	05/31/2024	Various		15,350,696	15,675,000	146,627
25714P-CW-6	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A 6.850% 01/27/45	D	01/11/2024	HSBC SECURITIES USA INC		4,851,000	4,900,000	157,569
25714P-EF-1	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A 4.875% 09/23/32	D	07/24/2024	HSBC SECURITIES USA INC		13,356,875	14,700,000	222,002
25714P-EG-9	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A 5.300% 01/21/41	D	06/27/2024	HSBC SECURITIES USA INC		5,843,240	6,800,000	157,174
25714P-ET-1	DOMINICAN REPUBLIC SERIES 144A 7.050% 02/03/31	D	06/25/2024	CITIGROUP GLOBAL MARKETS INC.		7,800,108	7,600,000	220,273
25714P-EZ-7	DOMINICAN REPUBLIC SERIES 144A 6.600% 06/01/36	D	06/25/2024	CITIGROUP GLOBAL MARKETS INC.		1,562,321	1,575,000	
302154-EC-9	EXPORT IMPORT BANK KOREA 4.625% 01/11/34	D	01/04/2024	JP MORGAN SECURITIES INC		7,237,731	7,300,000	
30216J-AF-2	EXPORT IMPORT BK INDIA SERIES SERIES 144A 2.250% 01/13/31	D	03/07/2024	BNP PARIBAS		4,152,400	5,000,000	18,125
374422-AL-7	REPUBLIC OF GHANA SERIES 144A 0.000% 07/03/26	D	09/30/2024	Taxable Exchange		361,395	391,756	
374422-AM-5	REPUBLIC OF GHANA SERIES 144A 5.000% 07/03/29	D	09/30/2024	Taxable Exchange		2,591,231	2,961,407	39,897
374422-AN-3	REPUBLIC OF GHANA SERIES 144A 0.000% 01/03/30	D	09/30/2024	Taxable Exchange		594,220	767,975	
374422-AP-8	REPUBLIC OF GHANA SERIES 144A 5.000% 07/03/35	D	09/30/2024	Taxable Exchange		3,039,542	4,258,553	57,372
401494-AZ-2	REPUBLIC OF GUATEMALA SERIES 144A 6.550% 02/06/37	D	08/05/2024	Various		8,998,000	9,000,000	
438180-AJ-0	HONDURAS GOVERNMENT SERIES 144A 5.625% 06/24/30	D	03/25/2024	BARCLAYS BANK PLC		2,937,000	3,300,000	47,953
445545-AM-8	HUNGARY SERIES 144A 2.125% 09/22/31	D	01/19/2024	HSBC SECURITIES USA INC		4,995,270	6,300,000	44,997
445545-AU-0	HUNGARY SERIES 144A 5.500% 03/26/36	D	12/03/2024	Various		23,250,993	23,575,000	61,749
45434L-2A-1	INDIAN RAILWAY FINANCE SERIES 144A 3.249% 02/13/30	D	03/07/2024	ANZ INVESTMENT BANK		4,914,470	5,500,000	13,899
455780-DV-5	REPUBLIC OF INDONESIA 5.100% 02/10/54	D	01/03/2024	BANK OF AMERICA		8,370,885	8,500,000	
682051-AJ-6	OMAN GOV INTERNTL BOND SR UNSEC 6.750% 01/17/48	D	01/16/2024	BANK OF AMERICA		5,150,625	5,025,000	942
699149-AB-6	REPUBLIC OF PARAGUAY SR UNSEC 6.100% 08/11/44	D	09/30/2024	JEFFERIES & CO. INC.		2,479,200	2,400,000	20,333
699149-AN-0	REPUBLIC OF PARAGUAY SERIES 144A 6.000% 02/09/36	D	02/05/2024	BANCO ITAU S.A.		3,050,000	3,050,000	
715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	D	01/26/2024	HSBC SECURITIES USA INC		3,998,400	4,900,000	6,125
715638-EB-4	REPUBLIC OF PERU 5.375% 02/08/35	D	10/07/2024	Various		6,023,148	6,005,000	35,161
715638-EC-2	REPUBLIC OF PERU 5.875% 08/08/54	D	12/03/2024	Various		10,076,734	10,065,000	91,813
718286-CB-1	REPUBLIC OF PHILIPPINES 3.700% 02/02/42	D	01/19/2024	Various		4,873,125	6,000,000	105,450
731011-AV-4	REPUBLIC OF POLAND 4.875% 10/04/33	D	03/01/2024	UBS AG		4,716,000	4,800,000	98,150
731011-AY-8	REPUBLIC OF POLAND 5.125% 09/18/34	D	03/11/2024	CITIGROUP GLOBAL MARKETS INC.		7,228,468	7,250,000	
731011-AZ-5	REPUBLIC OF POLAND 5.500% 03/18/54	D	03/12/2024	Various		14,837,684	15,000,000	
77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	D	01/25/2024	JEFFERIES INTERNATIONAL LIMITE		5,664,850	6,700,000	82,308
77586R-AU-4	ROMANIA SERIES 144A 6.375% 01/30/34	D	01/23/2024	MORGAN STANLEY & CO INTL PLC		4,254,136	4,290,000	
77586R-AV-2	ROMANIA SERIES 144A 5.750% 03/24/35	D	09/30/2024	Various		10,700,523	10,774,000	3,913
78392B-AH-0	SK HYNIX INC SERIES 144A SERIES 144A 5.500% 01/16/29	D	01/08/2024	CITIGROUP GLOBAL MARKETS INC.		14,932,200	15,000,000	
80413T-BG-3	SAUDI INTERNATIONAL BOND SERIES 144A 5.000% 01/16/34	D	01/08/2024	CITIBANK N.A. LONDON BRANCH		4,108,210	4,150,000	
80413T-BH-1	SAUDI INTERNATIONAL BOND SERIES 144A 5.750% 01/16/54	D	12/12/2024	Various		25,451,390	25,950,000	358,041
81720T-AC-9	REPUBLIC OF SENEGAL UNSEC 6.250% 05/23/33	D	11/06/2024	Various		14,877,063	17,525,000	232,114
817477-AJ-1	REPUBLIC OF SERBIA SERIES 144A 6.000% 06/12/34	D	06/07/2024	Various		7,945,710	8,125,000	
836205-AP-9	REPUBLIC OF SOUTH AFRICA SR UNSEC 6.250% 03/08/41	D	06/14/2024	Various		9,442,500	11,000,000	189,063
836205-AZ-7	REPUBLIC OF SOUTH AFRICA SR UN 6.300% 06/22/48	D	08/07/2024	CITIGROUP GLOBAL MARKETS INC.		2,983,338	3,575,000	28,779
836205-BC-7	REPUBLIC OF SOUTH AFRICA SR UN 5.875% 04/20/32	D	01/09/2024	ABSA BANK LIMITED		16,152,500	17,500,000	231,328
836205-BE-3	REPUBLIC OF SOUTH AFRICA SR UN 7.300% 04/20/52	D	11/06/2024	MORGAN STANLEY & CO. INC.		9,443,500	10,100,000	34,817
836205-BF-0	REPUBLIC OF SOUTH AFRICA SR UN SERIES 144A 7.100% 11/19/36	D	11/12/2024	CITIGROUP GLOBAL MARKETS INC.		21,925,000	21,925,000	
900123-DN-7	REPUBLIC OF TURKEY 6.500% 01/03/35	D	09/25/2024	J P MORGAN SECURITIES PLC		19,195,168	19,550,000	
91087B-AZ-3	UNITED MEXICAN STATES 6.000% 05/07/36	D	01/02/2024	BANK OF AMERICA		8,777,961	8,850,000	
91087B-BA-7	UNITED MEXICAN STATES 6.400% 05/07/54	D	01/02/2024	BANK OF AMERICA		9,535,008	9,600,000	
91822Q-2E-6	REPUBLIC OF UZBEKISTAN SERIES 144A 3.900% 10/19/31	D	06/11/2024	Various		4,995,250	6,100,000	30,453
AN9202-80-4	IVORY COAST SR UNSEC 6.125% 06/15/33	D	01/10/2024	STANDARD CHARTERED BANK		6,207,600	7,000,000	32,156
0309999999. Subtotal - Bonds - All Other Governments						460,049,642	482,164,902	3,602,500
54438C-E5-7	LOS ANGELES CA CMNTY CLG DIST SERIES B 4.780% 08/01/27		05/22/2024	BANK OF AMERICA		1,000,000	1,000,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	
19648G-JV-5	COLORADO ST HSG & FIN AUTH SF SERIES C1 5.894% 11/01/44		05/28/2024	U.S. BANCORP LIBRA		3,991,480	4,000,000	
19648G-JW-3	COLORADO ST HSG & FIN AUTH SF SERIES C1 5.944% 11/01/48		05/28/2024	U.S. BANCORP LIBRA		24,131,336	24,190,000	
20753A-CF-9	FANNIE MAE CAS SERIES 2023-R03 CLASS 2B1 144A 10.919% 04/25/43		09/10/2024	Various		30,812,047	27,350,000	149,249
20753B-AF-9	FANNIE MAE CAS SERIES 2023 R07 CLASS 2B1 144A 9.069% 09/25/43		09/25/2024	Various		22,951,975	21,430,000	98,558
20753D-AF-5	FANNIE MAE CAS SERIES 2022-R09 CLASS 2B1 144A 11.319% 09/25/42		01/12/2024	BANK OF AMERICA		1,113,750	1,000,000	7,387
20753U-AF-7	FANNIE MAE CAS SERIES 2024 R01 CLASS 1B1 144A 7.269% 01/25/44		06/06/2024	BANK OF AMERICA		15,201,450	14,940,000	33,299
20753U-AJ-9	FANNIE MAE CAS SERIES 2024-R01 CLASS 1B2 144A 8.569% 01/25/44		12/17/2024	Various		42,836,929	41,687,000	145,890
20754D-AJ-6	FANNIE MAE CAS SERIES 2022-R05 CLASS 2B2 144A 11.569% 04/25/42		06/13/2024	Various		89,748,925	82,880,200	353,225
20754E-AF-2	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B1 144A 8.469% 07/25/43		06/28/2024	Various		15,725,126	14,915,400	64,381

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A 10.469% 07/25/43		04/17/2024	Various		11,370,211	10,552,400	45,945
20754G-AJ-9	FANNIE MAE CAS SERIES 2024 R02 CLASS 1B2 144A 8.269% 02/25/44		12/05/2024	Various		42,913,854	42,028,000	150,791
20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A 11.369% 06/25/42		01/31/2024	Various		14,610,844	12,900,000	23,641
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A 9.919% 05/25/43		09/10/2024	Various		12,536,490	11,426,400	43,606
20754Q-AJ-7	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B2 144A 12.819% 05/25/43		07/22/2024	Various		17,092,045	14,783,000	103,785
20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A 10.119% 01/25/43		07/23/2024	Various		12,623,448	11,396,800	64,361
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A 12.469% 01/25/43		05/08/2024	Various		15,497,163	13,696,000	50,542
20755C-AF-5	FANNIE MAE CAS SERIES 2023-R08 CLASS 1B1 144A 8.119% 10/25/43		03/19/2024	Various		19,647,394	19,090,000	98,571
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A 9.669% 12/25/42		01/18/2024	NOMURA SECURITIES INTL INC.		540,938	500,000	3,914
207942-AC-7	FANNIE MAE CAS SERIES 2023-R05 CLASS 1B1 144A 9.319% 06/25/43		03/19/2024	Various		13,731,360	12,741,400	43,484
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A 11.419% 06/25/43		10/04/2024	Various		36,443,718	32,715,000	208,591
3132DP-G2-8	FHLMC POOL SD2017 3.000% 12/01/51		06/21/2024	JP MORGAN SECURITIES INC		50,298,400	58,401,626	111,936
3132DS-2J-0	FHLMC POOL SD5277 3.000% 07/01/52		07/22/2024	WELLS FARGO		32,385,124	37,541,169	68,825
3132DW-DZ-3	FHLMC POOL SD8220 3.000% 06/01/52		09/19/2024	Various		188,718,191	218,785,194	416,380
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		10/25/2024	Interest Capitalization		82,813	82,813	
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		12/01/2024	Interest Capitalization		647,032	647,032	
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		12/01/2024	Interest Capitalization		582,842	582,842	
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		12/01/2024	Interest Capitalization		866,267	866,267	
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		12/01/2024	Interest Capitalization		427,010	427,010	
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2024	Interest Capitalization		417,381	417,381	
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		08/01/2024	Interest Capitalization		606,594	606,594	
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		11/01/2024	Interest Capitalization		786,004	786,004	
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		12/01/2024	Interest Capitalization		652,106	652,106	
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		02/01/2024	Interest Capitalization		224,386	224,386	
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		12/01/2024	Interest Capitalization		1,246,703	1,246,703	
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		12/01/2024	Interest Capitalization		96,543	96,543	
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		12/01/2024	Interest Capitalization		1,032,707	1,032,707	
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		08/01/2024	Interest Capitalization		500,333	500,333	
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		12/01/2024	Interest Capitalization		1,190,691	1,190,691	
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		12/01/2024	Interest Capitalization		385,022	385,022	
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		05/01/2024	Interest Capitalization		310,113	310,113	
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		12/01/2024	Interest Capitalization		816,796	816,796	
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		12/01/2024	Interest Capitalization		1,507,180	1,507,180	
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		12/01/2024	Interest Capitalization		1,142,190	1,142,190	
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		12/01/2024	Interest Capitalization		835,171	835,171	
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		12/01/2024	Interest Capitalization		2,428,539	2,428,539	
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		12/01/2024	Interest Capitalization		1,035,607	1,035,607	
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		12/01/2024	Interest Capitalization		1,178,586	1,178,586	
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		12/01/2024	Interest Capitalization		1,510,196	1,510,196	
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		12/01/2024	Interest Capitalization		904,463	904,463	
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		12/01/2024	Interest Capitalization		1,371,949	1,371,949	
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		12/01/2024	Interest Capitalization		754,227	754,227	
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		12/01/2024	Interest Capitalization		716,997	716,997	
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		12/01/2024	Interest Capitalization		866,205	866,205	
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		12/01/2024	Interest Capitalization		733,062	733,062	
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		12/01/2024	Interest Capitalization		729,804	729,804	
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		12/01/2024	Interest Capitalization		851,523	851,523	
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		12/01/2024	Interest Capitalization		377,195	377,195	
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		07/01/2024	Interest Capitalization		432,789	432,789	
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2024	Interest Capitalization		523,483	523,483	
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		12/01/2024	Interest Capitalization		1,083,289	1,083,289	
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		12/01/2024	Interest Capitalization		535,644	535,644	
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		12/01/2024	Interest Capitalization		933,170	933,170	
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		12/01/2024	Interest Capitalization		416,566	416,566	
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		12/01/2024	Interest Capitalization		649,815	649,815	

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3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		12/01/2024	Interest Capitalization		626,488	626,488	
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		05/01/2024	Interest Capitalization		589,858	589,858	
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		12/01/2024	Interest Capitalization		1,041,423	1,041,423	
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		12/01/2024	Interest Capitalization		529,447	529,447	
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		12/01/2024	Interest Capitalization		511,399	511,399	
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		12/01/2024	Interest Capitalization		629,141	629,141	
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		12/01/2024	Interest Capitalization		440,952	440,952	
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		12/01/2024	Interest Capitalization		717,022	717,022	
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		12/01/2024	Interest Capitalization		455,540	455,540	
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		12/01/2024	Interest Capitalization		971,550	971,550	
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		12/01/2024	Interest Capitalization		1,019,830	1,019,830	
3136BA-D3-5	FANNIE MAE SERIES 2020-49 CLASS ZD 2.000% 07/25/50		09/20/2024	MORGAN STANLEY & CO. INC.		23,270,191	33,747,841	44,997
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		12/01/2024	Interest Capitalization		410,983	410,983	
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52		12/01/2024	Interest Capitalization		884,659	884,659	
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		12/01/2024	Interest Capitalization		1,040,980	1,040,980	
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		12/01/2024	Interest Capitalization		600,652	600,652	
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		10/01/2024	Interest Capitalization		1,412,853	1,412,853	
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		12/01/2024	Interest Capitalization		1,175,587	1,175,587	
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		12/01/2024	Interest Capitalization		429,810	429,810	
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		05/01/2024	Interest Capitalization		182,109	182,109	
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		12/01/2024	Interest Capitalization		1,477,681	1,477,681	
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		12/01/2024	Interest Capitalization		1,029,790	1,029,790	
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		01/01/2024	Interest Capitalization		31,730	31,730	
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		12/01/2024	Interest Capitalization		1,092,964	1,092,964	
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		12/01/2024	Interest Capitalization		878,542	878,542	
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		12/01/2024	Interest Capitalization		439,871	439,871	
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		12/01/2024	Interest Capitalization		1,211,267	1,211,267	
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		12/01/2024	Interest Capitalization		693,808	693,808	
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		12/01/2024	Interest Capitalization		364,283	364,283	
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		12/01/2024	Interest Capitalization		593,628	593,628	
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		10/01/2024	Interest Capitalization		506,877	506,877	
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		04/01/2024	Interest Capitalization		278,146	278,146	
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		01/01/2024	Interest Capitalization		46,011	46,011	
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		10/01/2024	Interest Capitalization		759,831	759,831	
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		12/01/2024	Interest Capitalization		658,272	658,272	
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		10/01/2024	Interest Capitalization		77,546	77,546	
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		12/01/2024	Interest Capitalization		2,172,431	2,172,431	
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		05/01/2024	Interest Capitalization		289,838	289,838	
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		12/01/2024	Interest Capitalization		1,353,781	1,353,781	
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		12/01/2024	Interest Capitalization		412,370	412,370	
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		12/01/2024	Interest Capitalization		574,692	574,692	
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		12/01/2024	Interest Capitalization		96,294	96,294	
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		12/01/2024	Interest Capitalization		558,744	558,744	
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		12/01/2024	Interest Capitalization		2,642,133	2,642,133	
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		10/01/2024	Interest Capitalization		673,304	673,304	
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		12/01/2024	Interest Capitalization		957,937	957,937	
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		02/01/2024	Interest Capitalization		220,046	220,046	
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		12/01/2024	Interest Capitalization		940,810	940,810	
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		08/01/2024	Interest Capitalization		460,188	460,188	
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		12/01/2024	Interest Capitalization		360,668	360,668	
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		01/01/2024	Interest Capitalization		83,469	83,469	
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		12/01/2024	Interest Capitalization		614,170	614,170	
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2024	Interest Capitalization		302,490	302,490	
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		12/01/2024	Interest Capitalization		1,405,094	1,405,094	
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		12/01/2024	Interest Capitalization		751,135	751,135	

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3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		12/01/2024	Interest Capitalization		844,623	844,623	
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		12/01/2024	Interest Capitalization		450,306	450,306	
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		12/01/2024	Interest Capitalization		563,078	563,078	
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		12/01/2024	Interest Capitalization		696,192	696,192	
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		12/01/2024	Interest Capitalization		680,463	680,463	
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		01/01/2024	Interest Capitalization		58,199	58,199	
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		07/01/2024	Interest Capitalization		266,680	266,680	
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		12/01/2024	Interest Capitalization		574,605	574,605	
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		12/01/2024	Interest Capitalization		519,539	519,539	
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		12/01/2024	Interest Capitalization		773,707	773,707	
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		12/01/2024	Interest Capitalization		565,961	565,961	
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		12/01/2024	Interest Capitalization		830,037	830,037	
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		12/01/2024	Interest Capitalization		404,170	404,170	
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		12/01/2024	Interest Capitalization		91,652	91,652	
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		12/01/2024	Interest Capitalization		273,836	273,836	
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		12/01/2024	Interest Capitalization		489,435	489,435	
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		12/01/2024	Interest Capitalization		422,598	422,598	
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52		12/01/2024	Interest Capitalization		545,197	545,197	
3137H7-FE-8	FREDDIE MAC SERIES 5218 CLASS NZ 3.000% 05/25/52		10/11/2024	MORGAN STANLEY & CO. INC.		15,001,018	20,340,363	27,120
3137H7-FE-8	FREDDIE MAC SERIES 5218 CLASS NZ 3.000% 05/25/52		12/01/2024	Interest Capitalization		101,829	101,829	
3140XL-TG-3	FNMA POOL FS5050 3.000% 06/01/52		07/22/2024	JP MORGAN SECURITIES INC		41,404,078	47,996,034	87,993
31418E-D6-4	FNMA POOL MA4624 3.000% 06/01/52		07/22/2024	CANTOR FITZGERALD & CO.		169,758,866	196,910,102	361,950
34074M-6B-2	FLORIDA ST HSG FIN CORP REVENU SERIES 4 5.948% 07/01/54		05/23/2024	BANK OF AMERICA		19,610,000	19,610,000	
35563T-AP-6	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B 144 5.278% 12/25/30		01/18/2024	BANK OF AMERICA		16,819,148	16,369,000	93,327
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A 7.569% 08/25/33		09/04/2024	BANK OF AMERICA		11,378,675	10,304,000	23,896
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 10.319% 09/25/42		02/07/2024	WELLS FARGO		27,811,125	25,140,000	116,216
35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A 7.969% 01/25/42		08/28/2024	NOMURA SECURITIES INTL INC.		5,168,750	5,000,000	3,645
35564K-S5-9	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS B1 144A 12.719% 03/25/43		10/15/2024	Various		57,380,606	49,650,000	239,207
35564K-SJ-9	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A 9.319% 02/25/42		02/08/2024	Various		17,132,191	16,300,000	41,156
35564K-U3-1	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M2 144A 10.269% 04/25/43		02/23/2024	CITIGROUP GLOBAL MARKETS INC.		3,322,500	3,000,000	918
35564K-UE-7	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS B1 144A 11.569% 03/25/42		06/26/2024	Various		6,905,081	6,230,000	16,243
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A 12.169% 04/25/43		12/02/2024	Various		30,503,641	26,648,000	69,045
35564K-WA-3	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS B1 144A 10.219% 04/25/42		02/08/2024	Various		11,452,875	10,700,000	54,685
35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A 10.819% 05/25/42		12/02/2024	BANK OF AMERICA		14,726,250	13,500,000	69,295
35564K-Y3-7	FREDDIE MAC STACR SERIES 2023 HQA1 CLASS M2 144A 10.069% 05/25/43		12/04/2024	Various		46,666,613	41,950,000	168,755
414009-SZ-4	HARRIS CNTY TX CULTURAL EDU FA 3.481% 05/15/42		10/25/2024	Tax Free Exchange		773,675	690,000	10,675
414009-TA-8	HARRIS CNTY TX CULTURAL EDU FA 3.630% 05/15/52		10/25/2024	Tax Free Exchange		2,229,706	1,880,000	30,331
414009-TF-7	HARRIS CNTY TX CULTURAL EDU FA 3.481% 05/15/42		10/25/2024	Tax Free Exchange		1,551,325	1,635,000	25,295
414009-TG-5	HARRIS CNTY TX CULTURAL EDU FA 3.630% 05/15/52		10/25/2024	Tax Free Exchange		6,020,294	6,370,000	102,769
44148J-AB-5	US ABS SERIES 2020-11A CLASS E 144A 2.658% 11/20/51		11/22/2024	SCOTIA CAPITAL INC		145,143	155,000	57
45203M-XD-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES B 5.784% 10/01/44		04/10/2024	U.S. BANCORP LIBRA		16,208,063	16,215,000	93,788
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN 6.051% 10/01/44		05/29/2024	U.S. BANCORP LIBRA		20,153,161	20,180,000	3,392
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A 3.313% 03/01/51		10/01/2024	U.S. BANCORP LIBRA		1,131,915	1,500,000	4,279
57419U-DJ-4	MARYLAND CMNTY DEV ADMIN HSG & SERIES B 6.091% 09/01/54		04/25/2024	U.S. BANCORP LIBRA		44,771,340	44,835,000	
57419U-JA-7	MARYLAND CMNTY DEV ADMIN HSG & SERIES D 5.580% 09/01/44		08/14/2024	MORGAN STANLEY & CO. INC.		8,470,000	8,470,000	
57419U-JB-5	MARYLAND CMNTY DEV ADMIN HSG & SERIES D 5.680% 09/01/49		08/14/2024	MORGAN STANLEY & CO. INC.		7,000,000	7,000,000	
57563R-TM-1	MASSACHUSETTS ST EDUCTNL FING SERIES A 5.950% 07/01/44		02/14/2024	U.S. BANCORP LIBRA		3,930,000	3,930,000	29,229
57587G-T5-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 240 6.039% 12/01/49		12/27/2024	U.S. BANCORP LIBRA		15,054,150	15,000,000	30,195
59261A-2P-1	MET TRANSPRTN AUTH NY REVENUE SERIES C2 5.175% 11/15/49		04/03/2024	Tax Free Exchange		400,736	485,000	9,621
59338C-AT-9	MIAMI FL SERIES B 5.086% 01/01/29		05/31/2024	SIEBERT BRANDFORD SHANK LLC		3,980,000	3,980,000	
60416U-EQ-4	MINNESOTA ST HSG FIN AGY SERIES M 5.968% 07/01/49		07/25/2024	U.S. BANCORP LIBRA		11,500,000	11,500,000	43,848
60637G-CC-1	MISSOURI ST HSG DEV COMMISION SERIES D 5.875% 11/01/54		05/28/2024	U.S. BANCORP LIBRA		7,707,783	7,820,000	8,933
64966W-KJ-5	NEW YORK CITY NY HSG DEV CORP SERIES D 5.448% 08/01/54		09/23/2024	U.S. BANCORP LIBRA		4,995,200	5,000,000	
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP SERIES C 5.896% 11/01/44		06/12/2024	RAYMOND JAMES		5,000,000	5,000,000	
64972K-DN-2	NEW YORK CITY NY HSG DEV CORP SERIES C 5.946% 11/01/49		06/12/2024	RAYMOND JAMES		10,000,000	10,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64972K-DP-7	NEW YORK CITY NY HSG DEV CORPM SERIES C 5.996% 11/01/54		12/19/2024	Various		10,862,989	10,920,000	27,911
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO SERIES B 3.999% 03/15/37		03/04/2024	Tax Free Exchange		15,395,000	15,395,000	289,012
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO SERIES B 3.999% 03/15/37		03/04/2024	Tax Free Exchange		2,105,000	2,105,000	39,517
671137-P3-5	OAK CREEK WI SERIES B 5.100% 04/01/28		05/13/2024	U.S. BANCORP LIBRA		3,495,103	3,480,000	
88023@-AJ-5	SMRC LLC 6.670% 11/30/50		11/07/2024	DIRECT		12,060,000	12,060,000	
88023@-AK-2	SMRC LLC 7.520% 11/30/50		11/07/2024	DIRECT		4,860,000	4,860,000	
88046K-NF-9	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B 5.912% 07/01/44		05/28/2024	U.S. BANCORP LIBRA		11,590,000	11,590,000	
88046K-NH-5	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B 5.982% 07/01/54		06/11/2024	U.S. BANCORP LIBRA		6,000,000	6,000,000	
914302-MW-1	UNIV OF HOUSTON TX UNIV REVENU SERIES B 5.272% 02/15/55		08/14/2024	JP MORGAN SECURITIES INC		21,875,000	21,875,000	
917437-KU-8	UTAH HSG CORP SF MTGE REVENUE SERIES F 5.958% 07/01/44		05/28/2024	U.S. BANCORP LIBRA		9,000,000	9,000,000	
917437-KV-6	UTAH HSG CORP SF MTGE REVENUE SERIES F 5.978% 07/01/54		05/10/2024	JEFFERIES & CO. INC.		22,000,000	22,000,000	
917437-QJ-7	UTAH HSG CORP SF MTGE REVENUE SERIES J 5.649% 07/01/44		10/17/2024	RBC DAIN RAUSCHER INC.		5,835,000	5,835,000	
917437-QK-4	UTAH HSG CORP SF MTGE REVENUE SERIES J 5.699% 07/01/49		10/17/2024	RBC DAIN RAUSCHER INC.		5,500,000	5,500,000	
92812U-5G-9	VIRGINIA ST HSG DEV AUTH CMWLT SERIES A REMK 5.567% 10/01/49		04/02/2024	U.S. BANCORP LIBRA		6,484,336	6,595,000	6,119
92812U-5H-7	VIRGINIA ST HSG DEV AUTH CMWLT SERIES A 5.617% 04/01/54		03/12/2024	RAYMOND JAMES		13,100,000	13,100,000	
92812U-7K-8	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B 5.900% 10/01/44		05/28/2024	WELLS FARGO		22,200,000	22,200,000	
92812U-7L-6	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B 5.950% 10/01/54		05/08/2024	WELLS FARGO		26,880,000	26,880,000	
92812W-UP-7	VIRGINIA ST HSG DEV AUTH SERIES F 5.850% 10/01/54		10/23/2024	U.S. BANCORP LIBRA		26,875,000	26,875,000	
92812X-EF-5	VIRGINIA HSG DEV AUTH SERIES E 5.953% 07/01/55		10/30/2024	WELLS FARGO		10,000,000	10,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,720,594,949	1,760,481,153	4,459,780
000000-00-0	LIVELYHOOD INC 5.714% 03/26/26		03/26/2024	DIRECT		2,000,000	2,000,000	
000000-00-0	SUNZIA FINCO HOLDINGS LLC SUNZIA WIND SUNZIA TRANSMISSIO 6.626% 10/31/26		07/25/2024	DIRECT		233,750,000	250,000,000	
000000-00-0	BUDDERFLY SPV 8.800% 12/20/28		12/23/2024	DIRECT		21,865,177	22,086,038	
000000-00-0	ESQUIRE DEPOSITION SOLUTIONS L 13.000% 06/30/29		07/01/2024	DIRECT		32,038,500	32,860,000	
000000-00-0	ESQUIRE DEPOSITION SOLUTIONS L 13.000% 06/30/29		12/31/2024	Interest Capitalization		2,340,452	2,340,452	
000000-00-0	HERCULES VENTURE ABS 2023 7.900% 07/25/31		01/01/2024	DIRECT		8,490,000	8,490,000	
000000-00-0	Horizon Technology Finance Man 6.668% 06/21/33		03/13/2024	KEYBANC CAPITAL MARKETS		10,000,000	10,000,000	
000000-00-0	VA Lakeland 2024 Add On 5.800% 02/15/44		10/11/2024	GANTRY		4,322,893	4,322,893	
000000-00-0	The Jackson Laboratory 6.450% 10/15/44		10/29/2024	CRD BROKER		30,152,988	30,152,988	
000000-00-0	INDUSTRIAL METALS MANUFACTURIN 7.725% 08/01/51		09/16/2024	DIRECT		16,000,000	16,000,000	
000000-00-0	City of New York West 97th She 6.800% 08/15/66		05/10/2024	RAYMOND JAMES		7,615,220	7,615,220	
00114*-AH-6	AMERICAN ELECTRIC POWER TRANSM 5.320% 11/07/43		04/03/2024	SEA PORT GROUP THE LLC		11,680,180	12,400,000	269,369
00138C-BC-1	COREBRIDGE GLOB FUNDING SERIES 144A 4.900% 12/03/29		11/25/2024	BANK OF AMERICA		9,987,300	10,000,000	
00191U-AA-0	ASGN INCORPORATED SERIES 144A 4.625% 05/15/28		07/10/2024	BARCLAYS BANK PLC		188,984	200,000	1,439
00206R-KJ-0	AT&T INC SERIES WI 3.500% 09/15/53		10/23/2024	JP MORGAN SECURITIES INC		1,738,575	2,500,000	9,479
00206R-LJ-9	AT&T INC 3.550% 09/15/55		12/17/2024	Various		29,383,440	42,000,000	244,654
00225@-AB-3	A2-A PEARL INVESTMENTS LLC 6.550% 06/30/37		05/24/2024	DIRECT		9,384,246	9,384,246	
00252@-AA-1	LG ENERGY SOLUTION LTD 6.730% 02/20/46		02/26/2024	GOLDMAN SACHS CAPITAL MARKETS		36,000,000	36,000,000	
00255J-AA-8	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A1 144A 6.261% 05/16/49		06/06/2024	GOLDMAN SACHS & CO.		9,359,623	9,359,934	
00255J-AB-6	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A2 144A 6.261% 05/16/49		06/27/2024	GOLDMAN SACHS & CO.		9,696,135	9,699,413	
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		12/15/2024	Interest Capitalization		77,663	77,663	
00287Y-CA-5	ABBVIE INC SERIES WI 4.050% 11/21/39		10/23/2024	JP MORGAN SECURITIES INC		4,333,070	4,900,000	84,341
00287Y-CB-3	ABBVIE INC SERIES WI 4.250% 11/21/49		10/23/2024	JP MORGAN SECURITIES INC		3,992,509	4,700,000	84,894
00287Y-DW-6	ABBVIE INC 5.400% 03/15/54		12/17/2024	Various		45,618,878	45,575,000	449,250
00287Y-DX-4	ABBVIE INC 5.500% 03/15/64		12/17/2024	Various		20,017,350	20,000,000	283,403
00401Y-AA-8	ACADEMY LTD SERIES 144A 6.000% 11/15/27		07/10/2024	BARCLAYS BANK PLC		198,650	200,000	1,867
00489L-AF-0	ACRISURE LLC FIN INC SERIES 144A 4.250% 02/15/29		07/10/2024	BARCLAYS BANK PLC		183,250	200,000	3,447
00834B-AC-1	AFFIRM INC SERIES 2024-A CLASS C 144A 6.160% 02/15/29		02/07/2024	CITIGROUP GLOBAL MARKETS INC.		3,999,379	4,000,000	
00834B-AD-9	AFFIRM INC SERIES 2024-A CLASS D 144A 6.890% 02/15/29		02/07/2024	CITIGROUP GLOBAL MARKETS INC.		2,749,564	2,750,000	
00835A-AD-0	AFFIRM INC SERIES 2024-B CLASS D 144A 5.500% 09/15/29		09/06/2024	BARCLAYS BANK PLC		2,499,978	2,500,000	
008676-AA-6	AHG Funding LLC HTG LIHTC 7.270% 12/31/44		12/20/2024	WESTWOOD CAPITAL		50,600,000	50,600,000	
00914A-AX-0	AIR LEASE CORP 5.200% 07/15/31		10/23/2024	JP MORGAN SECURITIES INC		901,080	900,000	15,470
01748N-AF-1	ALLEGION US HOLDING CO 5.600% 05/29/34		12/17/2024	Various		30,219,932	30,000,000	29,556
01883L-AF-0	ALLIANT HOLD CO ISSUER SERIES 144A 7.000% 01/15/31		07/10/2024	BARCLAYS BANK PLC		203,554	200,000	8,050
01883L-AG-8	ALLIANT HOLD CO ISSUER SERIES 144A 6.500% 10/01/31		09/12/2024	MORGAN STANLEY & CO. INC.		10,000,000	10,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
020002-BL-4	ALLSTATE CORP 5.050% 06/24/29		06/18/2024	BANK OF AMERICA		3,991,600	4,000,000	
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 4.903% 02/25/37		04/25/2024	Interest Capitalization				
02157J-AA-3	ALTERNA FUNDING LLC SERIES 2024 1A CLASS A 144A 6.260% 05/16/39		05/08/2024	CANTOR FITZGERALD & CO.		3,676,794	3,676,794	
02157J-AC-9	ALTERNA FUNDING LLC SERIES 2024 1A CLASS B 144A 7.136% 05/16/39		05/08/2024	CANTOR FITZGERALD & CO.		804,242	804,242	
023586-F#-2	U-HAUL HOLDING COMPANY 5.950% 08/21/34		07/03/2024	BANK AMERICA LEASING & CAPITAL		20,000,000	20,000,000	
023586-F@-4	U-HAUL HOLDING COMPANY 5.910% 08/21/33		07/03/2024	BANK AMERICA LEASING & CAPITAL		15,000,000	15,000,000	
023586-G*-5	U-HAUL HOLDING COMPANY 6.000% 08/21/35		07/03/2024	BANK AMERICA LEASING & CAPITAL		55,000,000	55,000,000	
023608-AJ-1	AMEREN CORP 3.500% 01/15/31		10/23/2024	JP MORGAN SECURITIES INC		1,855,840	2,000,000	19,250
02361E-A*-9	AMERESCO INC. 4.310% 06/28/29		06/28/2024	DIRECT		92,237,600	94,120,000	
025816-CP-2	AMERICAN EXPRESS CO SERIES WI 3.300% 05/03/27		10/23/2024	JP MORGAN SECURITIES INC		3,306,534	3,400,000	53,295
026874-DC-8	AMERICAN INTL GROUP SR UNSEC 3.875% 01/15/35		12/17/2024	Various		13,458,650	15,000,000	234,653
026874-DS-3	AMERICAN INTERNATIONAL 5.125% 03/27/33		10/23/2024	JP MORGAN SECURITIES INC		701,834	700,000	2,691
02928T-AA-9	AMERICAN RESTORATION HOLDINGS 13.000% 07/23/31		07/24/2024	DIRECT WITH COUNTERPARTY FIXED		8,068,340	8,233,000	
03027X-CM-0	AMERICAN TOWER CORP 5.400% 01/31/35		12/17/2024	Various		24,811,426	24,775,000	60,750
03073E-AT-2	CENCORA INC 2.700% 03/15/31		10/23/2024	JP MORGAN SECURITIES INC		1,492,498	1,700,000	4,973
03073E-AU-9	CENCORA INC 5.125% 02/15/34		02/05/2024	BANK OF AMERICA		12,882,843	12,900,000	
03073E-AV-7	CENCORA INC 4.625% 12/15/27		12/02/2024	CITIGROUP GLOBAL MARKETS INC.		1,996,300	2,000,000	
031162-DS-6	AMGEN INC 5.600% 03/02/43		10/23/2024	JP MORGAN SECURITIES INC		4,427,456	4,400,000	35,591
031162-DT-4	AMGEN INC 5.650% 03/02/53		12/17/2024	Various		44,834,663	44,100,000	823,362
03523T-BY-3	ANHEUSER BUSCH INBEV WOR 5.000% 06/15/34		10/23/2024	JP MORGAN SECURITIES INC		2,120,727	2,100,000	37,625
03636#-AE-2	ANSELL USA INC 5.600% 07/21/34		06/14/2024	GOLDMAN SACHS CAPITAL MARKETS		33,000,000	33,000,000	
036752-AZ-6	ELEVANCE HEALTH INC 5.375% 06/15/34		10/23/2024	Various		10,900,522	10,900,000	19,350
036752-BA-0	ELEVANCE HEALTH INC 5.650% 06/15/54		05/20/2024	BANK OF AMERICA		5,975,700	6,000,000	
03740M-AB-6	AON NORTH AMERICA INC 5.150% 03/01/29		10/23/2024	JP MORGAN SECURITIES INC		608,286	600,000	4,549
03740M-AD-2	AON NORTH AMERICA INC 5.450% 03/01/34		12/17/2024	JP MORGAN SECURITIES INC		21,121,952	20,800,000	330,391
03740M-AF-7	AON NORTH AMERICA INC 5.750% 03/01/54		12/05/2024	Various		35,463,200	35,000,000	285,903
037833-EW-6	APPLE INC 4.850% 05/10/53		10/23/2024	JP MORGAN SECURITIES INC		4,802,098	4,900,000	108,263
037984-AA-9	AQUILA FUNDING LLC 7.400% 09/30/45		05/14/2024	WESTWOOD CAPITAL		60,000,000	60,000,000	
040168-AA-0	ARGLASS V-F2 LLC 7.500% 01/31/36		01/23/2024	JEFFERIES & CO. INC.		42,700,000	42,700,000	
04242E-AB-5	Armstrong Midco LLC LOAN FIRST LIEN SENIOR SECURED 17.000% 06/30/27		05/24/2024	DIRECT		30,282,000	30,900,000	
04242E-AB-5	Armstrong Midco LLC LOAN FIRST LIEN SENIOR SECURED 17.000% 06/30/27		12/31/2024	Interest Capitalization		3,330,190	3,330,190	
04250H-AB-7	Armstrong Transport Group LLC 14.000% 06/30/27		05/24/2024	DIRECT		15,386,000	15,700,000	
04250H-AB-7	Armstrong Transport Group LLC 14.000% 06/30/27		12/31/2024	Interest Capitalization		683,697	683,697	
04316J-AJ-8	ARTHUR J GALLAGHER & CO 5.750% 07/15/54		12/05/2024	Various		26,481,059	26,175,000	329,028
04316J-AN-9	ARTHUR J GALLAGHER & CO 5.150% 02/15/35		12/17/2024	Various		22,819,410	23,000,000	
04316J-AP-4	ARTHUR J GALLAGHER & CO 5.550% 02/15/55		12/17/2024	Various		27,849,844	28,150,000	
04621W-AD-2	ASSURED GUARANTY US HLDG 3.150% 06/15/31		10/23/2024	JP MORGAN SECURITIES INC		981,849	1,100,000	12,416
04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A 6.030% 05/25/63		10/30/2024	Various		3,654,788	3,654,788	
04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A 6.030% 05/25/63		07/05/2024	Tax Free Exchange		1,835,726	1,848,214	
04941*-AB-0	Atlas Securitized Products Fun Class A-2A 6.530% 05/25/63		10/30/2024	Various		1,799,558	1,799,558	
04941*-AB-0	Atlas Securitized Products Fun Class A-2A 6.530% 05/25/63		07/08/2024	Tax Free Exchange		884,548	876,124	1,784
04941*-AC-8	Atlas Securitized Products Fun A-1B 2.674% 05/25/63		10/30/2024	Various		3,775,853	3,775,853	
04941*-AC-8	Atlas Securitized Products Fun A-1B 2.674% 05/25/63		07/05/2024	Tax Free Exchange		1,947,852	1,962,554	1,442
04941*-AD-6	Atlas Securitized Products Fun A-2B 6.400% 05/25/63		10/30/2024	Various		3,158,932	3,158,932	
04941*-AD-6	Atlas Securitized Products Fun A-2B 6.400% 05/25/63		07/08/2024	Tax Free Exchange		3,214,455	3,183,842	6,483
049560-BB-0	ATMOS ENERGY CORP 5.000% 12/15/54		12/17/2024	Various		13,259,298	13,975,000	106,944
05207#-AA-4	Aurorium Receivables LLC 6.350% 10/30/28		10/30/2024	KEYBANC CAPITAL MARKETS		28,000,000	28,000,000	
05368V-AA-4	AVIENT CORP SERIES 144A 7.125% 08/01/30		07/10/2024	BARCLAYS BANK PLC		204,504	200,000	6,333
054561-AN-5	EQUITABLE HOLDINGS INC SERIES 144A 4.572% 02/15/29		06/10/2024	Tax Free Exchange		22,106,920	22,000,000	324,104
05526D-BY-0	BAT CAPITAL CORP 5.834% 02/20/31		02/28/2024	Various		16,563,850	16,550,000	9,318
055729-AH-0	BSOF SRT I LP BSOF SRT I Offsh 7.730% 06/30/30		01/25/2024	DEUTSCHE BANK SECURITIES		7,893,508	7,893,508	
05601D-AF-0	BREX INC SERIES 2024-1 CLASS A2 144A 6.680% 07/15/27		07/16/2024	Various		7,365,552	7,350,000	1,150
05612J-AA-5	BX TRUST SERIES 2024-WPT CLASS A 144A 5.938% 03/15/34		03/27/2024	BANK OF AMERICA		13,466,208	13,500,000	
05642*-AB-9	BWC TERMINALS Series B 6.250% 06/28/34		06/27/2024	DIRECT		12,500,000	12,500,000	
05642*-AC-7	BWC Terminal Holdings LLC SERIES C 6.400% 06/28/36		06/11/2024	DC ADVISORY		30,000,000	30,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-JA-8	BANK OF AMERICA CORP SERIES MTN 4.083% 03/20/51		10/23/2024	JP MORGAN SECURITIES INC		2,873,115	3,500,000	13,497
06051G-JE-0	BANK OF AMERICA CORP SERIES MTN 2.676% 06/19/41		10/23/2024	JP MORGAN SECURITIES INC		3,809,216	5,300,000	49,246
06051G-LS-6	BANK OF AMERICA CORP 5.819% 09/15/29		10/23/2024	JP MORGAN SECURITIES INC		1,760,690	1,700,000	10,717
06211U-BL-8	BANK5 SERIES 2024 5YR7 CLASS A3 5.769% 06/15/57		06/03/2024	MORGAN STANLEY & CO. INC.		18,785,464	18,600,000	35,768
06406R-BM-8	BANK OF NY MELLON CORP 5.830% 10/25/33		10/23/2024	JP MORGAN SECURITIES INC		740,264	700,000	20,306
06406Y-AB-8	BANK OF NY MELLON CORP 5.606% 07/21/39		07/15/2024	MORGAN STANLEY & CO. INC.		9,450,000	9,450,000	
06541G-AH-0	BANK SERIES 2024 BNK48 CLASS A5 5.053% 09/15/34		09/27/2024	MORGAN STANLEY & CO. INC.		11,272,759	10,945,000	12,290
06541G-AQ-0	BANK SERIES 2024 BNK48 CLASS A5 5.355% 10/15/34		09/27/2024	MORGAN STANLEY & CO. INC.		4,248,486	4,125,000	4,909
06541R-BE-2	BANK SERIES 2019-BN23 CLASS A5 3.203% 12/15/52		01/25/2024	WELLS FARGO		2,199,316	2,500,000	6,228
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR 3.948% 11/15/50		01/25/2024	BREAN MURRAY CARRET & CO. LLC.		1,125,757	1,284,000	4,081
073952-AB-9	BEACON FUNDING TRUST SERIES 144A 6.266% 08/15/54		12/17/2024	Various		55,164,400	55,000,000	99,212
075887-CQ-0	BECTON DICKINSON AND CO 4.693% 02/13/28		10/23/2024	JP MORGAN SECURITIES INC		3,007,290	3,000,000	27,767
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B 2.095% 02/15/54		01/19/2024	BMO CAPITAL MARKETS		1,968,727	2,850,000	3,649
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI 3.700% 07/15/30		10/23/2024	JP MORGAN SECURITIES INC		3,245,708	3,400,000	34,595
08862H-AC-6	BANKERS HEALTHCARE GROUP SEC SERIES 2024-1A CLASS C 144A 6.860% 04/17/35		03/06/2024	SUNTRUST CAPITAL MARKETS		3,699,988	3,700,000	
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 5.000% 06/30/42		09/19/2024	DIRECT		5,019,719	5,019,719	
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 6.000% 06/30/42		09/19/2024	DIRECT		1,668,332	1,668,332	
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 7.000% 06/30/42		09/19/2024	DIRECT		2,780,553	2,780,553	
09031W-AE-3	BIMBO BAKERIES USA INC SERIES 144A 5.375% 01/09/36		03/11/2024	Various		17,912,000	18,000,000	76,444
093536-AA-8	BRIGHTLINE EAST LLC SERIES 144A 11.000% 01/31/30		12/06/2024	Various		28,958,450	29,000,000	48,278
09582*-AB-3	BLUE OWL GP STAKES III FING SP 6.300% 06/12/27		05/22/2024	GOLDMAN SACHS CAPITAL MARKETS		30,000,000	30,000,000	
09583*-AB-2	Blue Owl NLT Operating Partner 6.320% 08/29/29		08/07/2024	KEYBANC CAPITAL MARKETS		25,000,000	25,000,000	
09606B-AG-9	BLUE STREAM ISSUER LLC SERIES 2024 1A CLASS A2 144A 5.408% 11/20/54		10/28/2024	BARCLAYS BANK PLC		12,000,000	12,000,000	
09748R-AC-2	BOJANGLES ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.584% 11/20/54		10/11/2024	GUGGENHEIM CAPITAL MARKETS LLC		48,575,000	48,575,000	
101137-AU-1	BOSTON SCIENTIFIC CORP 4.700% 03/01/49		07/24/2024	BARCLAYS BANK PLC		8,975,300	10,000,000	188,000
10373Q-BV-1	BP CAP MARKETS AMERICA 4.893% 09/11/33		10/23/2024	JP MORGAN SECURITIES INC		1,387,050	1,400,000	8,182
10373Q-CA-6	BP CAP MARKETS AMERICA 5.227% 11/17/34		05/15/2024	DEUTSCHE BANK SECURITIES INCOR		5,000,000	5,000,000	
10862Q-AA-6	Bridgewater Ground Lease 5.438% 03/15/57		12/15/2024	Interest Capitalization		193,987	193,987	
11140#-AA-2	BROADCAST NA-SUB-UNSEC 13.750% 10/04/27		01/01/2024	Interest Capitalization		528,523	528,523	
12008R-AS-6	BUILDERS FIRSTSOURCE INC SERIES 144A 6.375% 03/01/34		02/26/2024	BANK OF AMERICA		44,865,000	44,865,000	
12189L-BL-4	BURLINGTN NORTH SANTA FE 5.500% 03/15/55		10/23/2024	JP MORGAN SECURITIES INC		1,124,112	1,100,000	23,024
1248EP-CS-0	CCO HLDGS LLC CAP CORP SERIES 144A 6.375% 09/01/29		07/10/2024	BARCLAYS BANK PLC		95,194	100,000	2,302
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53		12/16/2024	BARCLAYS BANK PLC		249,229	247,000	79
12511X-AA-2	C CUBED ASSET FINANCE 2024-1 L 9.220% 04/15/49		05/23/2024	DIRECT		29,368,703	29,368,703	
12511X-AB-0	C CUBED ASSET FINANCE 2024-1 L 10.000% 04/15/49		05/23/2024	DIRECT		15,250,514	15,670,000	
12515P-AE-7	CCG RECEIVABLES TRUST SERIES 2024 1 CLASS D 144A 5.800% 03/15/32		08/06/2024	JP MORGAN SECURITIES INC		1,299,646	1,300,000	
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		01/01/2024	Interest Capitalization				
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		01/01/2024	Interest Capitalization				
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		05/01/2024	Interest Capitalization		757	757	
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2024	Interest Capitalization		2,455	2,455	
12551M-AN-9	CIFC FUNDING LTD SERIES 2017 5A CLASS BR 144A 6.347% 07/17/37		06/11/2024	CITIGROUP GLOBAL MARKETS INC.		11,000,000	11,000,000	
125523-CW-8	CIGNA CORP NEW GLBL NT 5.600% 02/15/54		10/23/2024	JP MORGAN SECURITIES INC		12,301,623	12,350,000	10,733
12592B-AR-5	CNH INDUSTRIAL CAP LLC 5.500% 01/12/29		10/23/2024	JP MORGAN SECURITIES INC		1,950,616	1,900,000	29,608
12595V-AF-4	COMM 2018-COR3 AM SUB 4.494% 05/10/51		06/20/2024	StoneX Group Inc		5,188,027	5,750,000	14,367
126408-HY-2	CSX CORP 4.900% 03/15/55		12/17/2024	Various		23,137,944	24,325,000	183,750
12661X-BR-2	CREDIT SUISSUE MORTGAGE TRUST SERIES 2021-INV1 CLASS B4 144A 3.084% 07/25/56		04/22/2024	BTIG L.L.C.		1,692,649	2,268,207	4,468
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2024	Interest Capitalization		2,394	2,394	
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		04/01/2024	Interest Capitalization		4,732	4,732	
127097-AG-8	COTERRA ENERGY INC SERIES WI 3.900% 05/15/27		10/23/2024	JP MORGAN SECURITIES INC		2,931,780	3,000,000	51,675
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		12/10/2024	Interest Capitalization		183,895	183,895	
12755*-AA-0	Kemper Ground Lease 4.016% 05/15/57		11/15/2024	Interest Capitalization		5,565	5,565	
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		01/01/2024	GRANDBRIDGE REAL ESTATE CAPITL		14,219,270	14,219,270	
12792#-AA-1	Unite Here Health 2024 6.820% 03/10/55		07/17/2024	CGA CAPITAL		48,546,907	48,546,907	
12792*-AA-5	Puget Sound Energy (Puyallup, 6.161% 10/25/45		04/03/2024	CB RICHARD ELLIS		76,345,547	76,345,547	
127948-AB-9	DALLAS COUNTY 5.132% 03/10/39		09/27/2024	CGA CAPITAL		4,867,994	4,867,994	

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12797#-AA-6	Franklin County Ohio 5.980% 12/15/38		11/20/2024	KEYBANC CAPITAL MARKETS		15,545,268	15,545,268	
12800@-AA-3	CTL PASS-THRU TR SER 2023 CHRI 5.870% 02/25/40		10/18/2024	JONES LANG LASALLE		7,497,425	7,497,425	
14040H-CY-9	CAPITAL ONE FINANCIAL CO 5.817% 02/01/34		10/23/2024	JP MORGAN SECURITIES INC		1,018,370	1,000,000	13,411
14149Y-BP-2	CARDINAL HEALTH INC 5.450% 02/15/34		02/16/2024	Various		11,988,500	12,000,000	303
14448C-BC-7	CARRIER GLOBAL CORP SERIES WI 5.900% 03/15/34		12/17/2024	JP MORGAN SECURITIES INC		10,528,900	10,000,000	152,417
14448C-BC-7	CARRIER GLOBAL CORP SERIES WI 5.900% 03/15/34		02/23/2024	Tax Free Exchange		13,567,807	13,550,000	184,318
14448C-BD-5	CARRIER GLOBAL CORP SERIES WI 6.200% 03/15/54		02/20/2024	Tax Free Exchange		17,299,278	17,225,000	237,322
14576A-AF-9	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS B2 144A 5.260% 12/15/50		05/03/2024	CANTOR FITZGERALD & CO.		507,750	600,000	1,929
14687W-AE-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2024-N3 CLASS C 144A 4.900% 12/10/30		09/18/2024	BNP PARIBAS		2,999,602	3,000,000	
147528-H#-3	CASEY'S GENERAL STORES-INC. 5.430% 11/02/34		10/29/2024	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000	
147528-H@-5	CASEY'S GENERAL STORES-INC. 5.230% 11/02/31		10/29/2024	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
15201E-AA-2	CENTERSQUARE ISSUER LLC SERIES 2024 1A CLASS A2 144A 5.200% 10/26/54		10/10/2024	THE TORONTO-DOMINION BANK		21,963,455	23,025,000	
15201E-AB-0	CENTERSQUARE ISSUER LLC SERIES 2024 1A CLASS B 144A 5.600% 10/26/54		11/13/2024	Various		11,489,657	12,240,000	18,648
15201E-AC-8	CENTERSQUARE ISSUER LLC/CENTER 5.400% 10/26/54		10/11/2024	TD SECURITIES		43,607,286	47,000,000	
157200-AA-4	DOMINIUM LIHTC 144A 7.209% 01/15/54		01/16/2024	JEFFERIES & CO. INC.		35,000,000	35,000,000	
15721K-AB-7	DOMINIUM LIHTC 6.649% 01/15/54		08/16/2024	JEFFERIES & CO. INC.		45,000,000	45,000,000	
16115Q-AF-7	CHART INDUSTRIES INC SERIES 144A 7.500% 01/01/30		07/10/2024	BARCLAYS BANK PLC		207,498	200,000	417
16162Q-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		10/01/2024	Interest Capitalization		18	18	
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		05/01/2024	Interest Capitalization		4,628	4,628	
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		05/01/2024	Interest Capitalization		3,862	3,862	
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		01/01/2024	Interest Capitalization		2,007	2,007	
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		10/01/2024	Interest Capitalization		5,543	5,543	
16411Q-AR-2	CHENIERE ENERGY PARTNERS LP SERIES 144A 5.750% 08/15/34		12/17/2024	Various		26,537,100	26,250,000	493,542
16411R-AN-9	CHENIERE ENERGY INC 5.650% 04/15/34		10/07/2024	Tax Free Exchange		2,345,382	2,350,000	73,026
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		06/01/2024	Interest Capitalization		21	21	
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		03/01/2024	Interest Capitalization		219	219	
171265-D*-9	CHUGACH ELECTRIC ASSOCIATION I 5.480% 07/29/44		06/17/2024	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000	
17275R-BU-5	CISCO SYSTEMS INC 5.300% 02/26/54		10/23/2024	JP MORGAN SECURITIES INC		2,005,220	2,000,000	17,078
172967-PF-2	CITIGROUP INC 5.174% 02/13/30		10/23/2024	JP MORGAN SECURITIES INC		3,434,340	3,400,000	34,695
17325F-BG-2	CITIBANK NA SERIES BKNT 5.570% 04/30/34		04/23/2024	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	
17327C-AR-4	CITIGROUP INC 3.830% 05/25/34		10/23/2024	JP MORGAN SECURITIES INC		1,767,626	1,700,000	43,441
174610-BF-1	CITIZENS FINANCIAL GROUP 5.841% 01/23/30		01/19/2024	Various		14,400,000	14,400,000	
191216-DT-4	COCA COLA CO THE 5.400% 05/13/64		12/17/2024	Various		49,878,800	50,000,000	180,000
191216-DZ-0	COCA COLA CO THE 5.200% 01/14/55		10/23/2024	JP MORGAN SECURITIES INC		1,591,312	1,600,000	16,178
20030N-DS-7	COMCAST CORP SERIES WI 2.887% 11/01/51		10/23/2024	JP MORGAN SECURITIES INC		1,719,522	2,700,000	37,459
20030N-EK-3	COMCAST CORP 5.650% 06/01/54		10/23/2024	JP MORGAN SECURITIES INC		1,117,347	1,100,000	26,241
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A 5.250% 04/15/29		07/10/2024	BARCLAYS BANK PLC		191,112	200,000	2,508
20600D-AA-1	CONCENTRA ESCROW ISSUER SERIES 144A 6.875% 07/15/32		06/26/2024	Various		2,254,700	2,240,000	
20633K-AE-8	CONCORD MUSIC ROYALTIES LLC SERIES 2024 1A CLASS A 144A 5.644% 10/20/74		10/16/2024	SANTANDER SECURITIES INC.		5,724,758	5,725,000	
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A 3.350% 04/01/30		10/23/2024	JP MORGAN SECURITIES INC		2,826,510	3,000,000	6,421
209111-GK-3	CON EDISON CO OF NY INC 5.700% 05/15/54		12/17/2024	JP MORGAN SECURITIES INC		22,003,636	21,800,000	52,250
209111-GN-7	CON EDISON CO OF NY INC 5.500% 03/15/55		11/19/2024	MORGAN STANLEY & CO. INC.		9,909,800	10,000,000	3,056
210518-DW-3	CONSUMERS ENERGY CO 4.600% 05/30/29		02/16/2024	DEUTSCHE BANK SECURITIES INCOR		3,938,960	4,000,000	21,467
210518-DX-1	CONSUMERS ENERGY CO 4.700% 01/15/30		10/23/2024	JP MORGAN SECURITIES INC		1,406,146	1,400,000	14,439
21720@-AC-7	HOMETOWN SERVICES 2ND AMENDMENT DDTL 12.500% 01/16/28		07/19/2024	DIRECT		22,914,252	22,914,252	
21720@-AC-7	HOMETOWN SERVICES 2ND AMENDMENT DDTL 12.500% 01/16/28		10/01/2024	Interest Capitalization		275,010	275,010	
21871X-AM-1	COREBRIDGE FINANCIAL INC 4.400% 04/05/52		12/17/2024	Various		33,453,950	40,000,000	226,722
21871X-AS-8	COREBRIDGE FINANCIAL INC 5.750% 01/15/34		12/17/2024	JP MORGAN SECURITIES INC		20,688,000	20,000,000	488,750
224060-AA-0	City of New York 2134 Coyle St 6.202% 04/15/57		06/26/2024	BELLWEATHER		62,323,975	61,978,164	
22945J-AA-8	CASTLE HILL INGOTS LTD SERIES 2024 GATE CLASS A 144A 4.764% 11/10/29		10/08/2024	CITIGROUP GLOBAL MARKETS INC.		16,659,981	17,000,000	48,822
233331-BL-0	DTE ENERGY CO 5.850% 06/01/34		10/23/2024	JP MORGAN SECURITIES INC		1,567,200	1,500,000	41,681
233853-AY-6	DAIMLER TRUCKS FINAN NA SERIES 144A 5.125% 09/25/27		06/20/2024	SMBC NIKKO SECURITIES AMERICA		2,992,050	3,000,000	
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A 6.000% 06/15/30		07/10/2024	BARCLAYS BANK PLC		197,600	200,000	867
23802W-AN-1	DATABANK ISSUER LLC SERIES 2024-1A CLASS A2 144A 5.300% 01/26/54		02/08/2024	DEUTSCHE BANK SECURITIES INCOR		5,396,182	5,750,000	
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30		07/10/2024	BARCLAYS BANK PLC		113,970	125,000	642

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23918K-AW-8	DAVITA INC SERIES 144A 6.875% 09/01/32		08/08/2024	SUNTRUST CAPITAL MARKETS		150,000	150,000	
24422E-WA-3	JOHN DEERE CAPITAL CORP SERIES MTN 1.700% 01/11/27		10/23/2024	JP MORGAN SECURITIES INC		3,880,199	4,100,000	19,942
24422E-XU-8	JOHN DEERE CAPITAL CORP SERIES MTN1 5.050% 06/12/34		10/23/2024	JP MORGAN SECURITIES INC		812,048	800,000	14,926
24715B-BD-5	DELOITTE LLP 5.590% 01/30/35		10/30/2024	U.S. BANK		56,000,000	56,000,000	
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 5.328% 06/25/35		08/01/2024	Interest Capitalization				
25179M-BH-5	DEVON ENERGY CORPORATION 5.750% 09/15/54		10/23/2024	JP MORGAN SECURITIES INC		837,396	900,000	8,050
25278X-AZ-2	DIAMONDBACK ENERGY INC 5.400% 04/18/34		12/17/2024	Various		24,068,759	24,125,000	90,000
25389J-AV-8	DIGITAL REALTY TRUST LP 5.550% 01/15/28		10/23/2024	JP MORGAN SECURITIES INC		1,741,633	1,700,000	25,946
254687-FV-3	WALT DISNEY COMPANY THE 1.750% 01/13/26		10/23/2024	JP MORGAN SECURITIES INC		3,783,546	3,900,000	19,148
255123-A*-2	DIVERSIFIED ABS PHASE II LLC 7.076% 05/31/44		05/22/2024	BARCLAYS CAPITAL INC		23,750,798	23,750,798	
25657*-AA-1	City of New York 2736 Creston 5.950% 08/15/64		08/09/2024	RAYMOND JAMES		15,072,182	15,072,182	
260543-DJ-9	DOW CHEMICAL CO THE 5.150% 02/15/34		12/17/2024	Various		20,915,129	21,100,000	329,872
260543-DK-6	DOW CHEMICAL CO THE 5.600% 02/15/54		12/17/2024	Various		39,507,950	40,000,000	269,111
26207A-AF-0	DRIVE AUTO RECEIVABLES TRUST SERIES 2024 2 CLASS C 4.670% 05/17/32		09/17/2024	DEUTSCHE BANK SECURITIES INCOR		1,499,833	1,500,000	
26441C-BL-8	DUKE ENERGY CORP 2.550% 06/15/31		10/23/2024	JP MORGAN SECURITIES INC		3,198,317	3,700,000	33,809
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.950% 01/15/33		10/23/2024	JP MORGAN SECURITIES INC		1,603,456	1,600,000	21,780
26875P-AU-5	EOG RESOURCES INC 4.375% 04/15/30		10/23/2024	JP MORGAN SECURITIES INC		989,360	1,000,000	1,094
27616#-AJ-4	EASTERLY GOVERNMENT PROPERTIES 6.560% 05/29/33		05/14/2024	CITIGROUP GLOBAL MARKETS INC.		9,000,000	9,000,000	
27616#-AK-1	EASTERLY GOVERNMENT PROPERTIES 6.560% 08/14/33		05/14/2024	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
29004C-AE-8	ELMWOOD CLO 26 LTD 6.632% 04/18/37		02/15/2024	BANK OF AMERICA		15,000,000	15,000,000	
291011-BS-2	EMERSON ELECTRIC CO 2.800% 12/21/51		05/22/2024	BANK OF AMERICA		4,741,875	7,500,000	89,250
292102-C#-5	EMPIRE STATE REALTY OP L.P. 7.200% 06/17/29		05/31/2024	WELLS FARGO SECURITIES LLC		47,000,000	47,000,000	
29273V-AT-7	ENERGY TRANSFER LP 6.400% 12/01/30		10/23/2024	JP MORGAN SECURITIES INC		2,884,410	2,700,000	68,640
29273V-BA-7	ENERGY TRANSFER LP 5.600% 09/01/34		06/06/2024	THE TORONTO-DOMINION BANK		19,948,200	20,000,000	
29281E-AA-6	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 2024-2A CLASS A 144A 5.980% 09/20/55		10/07/2024	RBC DAIN RAUSCHER INC.		9,900,900	9,993,811	
29379V-CG-6	ENTERPRISE PRODUCTS OPER 4.950% 02/15/35		12/17/2024	Various		24,752,600	25,000,000	178,750
29379V-CH-4	ENTERPRISE PRODUCTS OPER 5.550% 02/16/55		10/23/2024	JP MORGAN SECURITIES INC		1,187,916	1,200,000	14,060
29415G-AB-8	ENVOLVE COMMUNITIES LIHTC 7.451% 05/15/54		05/14/2024	JEFFERIES & CO. INC.		60,000,000	60,000,000	
29439D-AC-5	EQT TRUST 2024 EXTR SERIES 2024 EXTR CLASS B 144A 5.655% 07/05/41		07/25/2024	JP MORGAN SECURITIES INC		10,399,982	10,400,000	49,007
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		10/01/2024	Interest Capitalization		8,556	8,556	
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.790% 07/25/34		12/01/2024	Interest Capitalization		62,887	62,887	
29605J-AA-4	ESAB CORP SERIES 144A 6.250% 04/15/29		03/28/2024	GOLDMAN SACHS & CO.		13,580,125	13,510,000	
29717P-BA-4	ESSEX PORTFOLIO LP 5.500% 04/01/34		12/17/2024	Various		17,244,830	17,125,000	117,639
30161N-BK-6	EXELON CORP 5.300% 03/15/33		10/23/2024	JP MORGAN SECURITIES INC		2,245,518	2,200,000	12,632
30225V-AJ-6	EXTRA SPACE STORAGE LP 5.700% 04/01/28		10/23/2024	JP MORGAN SECURITIES INC		1,646,560	1,600,000	5,827
30227X-AG-6	EXTENET SYSTEMS SERIES 2024-1A CLASS A2 144A 5.335% 07/25/54		07/12/2024	BARCLAYS BANK PLC		9,924,751	10,000,000	
30227X-AJ-0	EXTENET SYSTEMS SERIES 2024 1A CLASS B 144A 6.150% 07/25/54		07/12/2024	BARCLAYS BANK PLC		3,959,757	4,000,000	
30227X-AL-5	EXTENET SYSTEMS SERIES 2024 1A CLASS C 144A 9.050% 07/25/54		07/12/2024	BARCLAYS BANK PLC		3,212,770	3,250,000	
30231G-BK-7	EXXON MOBIL CORPORATION 3.482% 03/19/30		10/23/2024	JP MORGAN SECURITIES INC		1,621,154	1,700,000	5,755
30258H-D#-2	FNBM-LLC 7.060% 01/02/29		01/01/2024	DIRECT		100,000,000	100,000,000	
302704-AA-9	FW Energy Asset Issuer LLC 7.151% 08/25/44		06/18/2024	STONE RIDGE ASSET MANAGEMENT		106,882,894	106,882,894	
302704-AB-7	FW Energy Asset Issuer LLC 8.106% 08/25/44		06/21/2024	STONE RIDGE ASSET MANAGEMENT		29,161,188	29,161,188	
31428X-CD-6	FEDEX CORP 2.400% 05/15/31		10/23/2024	JP MORGAN SECURITIES INC		1,382,272	1,600,000	16,960
31488V-AA-5	FERGUSON ENTERPRISES INC 5.000% 10/03/34		10/01/2024	BANK OF AMERICA		14,564,798	14,575,000	
31556T-AA-7	FERTITTA ENTERTAINMENT SERIES 144A 4.625% 01/15/29		07/10/2024	BARCLAYS BANK PLC		91,620	100,000	2,261
31620R-AJ-4	FIDELITY NATL FINANCIAL 3.400% 06/15/30		10/23/2024	JP MORGAN SECURITIES INC		1,185,847	1,300,000	15,838
316773-DL-1	FIFTH THIRD BANCORP 5.631% 01/29/32		12/17/2024	Various		20,939,900	20,600,000	326,129
337738-BL-1	FISERV INC 5.450% 03/15/34		10/23/2024	JP MORGAN SECURITIES INC		2,037,520	2,000,000	11,808
33851P-BY-0	FLAGSTAR MORTGAGE TRUST SERIES 2021 5INV CLASS B5 144A 3.343% 07/25/51		10/23/2024	JP MORGAN SECURITIES INC		1,685,963	2,127,398	4,545
33851T-BT-3	FLAGSTAR MORTGAGE TRUST SERIES 2021 11IN CLASS B4 144A 3.449% 11/25/51		09/25/2024	ROBERT W. BAIRD & COMPANY INC		6,488,897	7,922,347	18,982
33852C-BY-8	FLAGSTAR MORTGAGE TRUST SERIES 2021 3INV CLASS B5 144A 3.201% 06/25/51		10/23/2024	JP MORGAN SECURITIES INC		1,082,099	1,356,864	2,775
33852J-BX-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-7 CLASS B4 144A 2.926% 08/25/51		04/26/2024	BTIG L.L.C.		1,737,550	2,428,018	5,725
33853G-BP-7	FLAGSTAR MORTGAGE TRUST SERIES 2021 12 CLASS B4 144A 2.967% 11/25/51		04/29/2024	GOLDMAN SACHS & CO.		2,745,503	3,843,224	
341081-GU-5	FLORIDA POWER & LIGHT CO 5.300% 06/15/34		10/23/2024	JP MORGAN SECURITIES INC		3,908,718	3,800,000	78,882
345018-AB-7	NAT FOOTBALL LEAGUE 5.580% 10/05/33		03/14/2024	BANK OF AMERICA SECURITIES LLC		23,000,000	23,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
345018-AC-5	NAT FOOTBALL LEAGUE 5.680% 10/05/35		03/14/2024	BANK OF AMERICA SECURITIES LLC		10,000,000	10,000,000	
345018-AD-3	NAT FOOTBALL LEAGUE 5.890% 10/05/43		03/14/2024	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	
345018-AF-8	NAT FOOTBALL LEAGUE 5.630% 10/05/33		03/14/2024	BANK OF AMERICA SECURITIES LLC		27,000,000	27,000,000	
35910E-AP-9	FRONTIER ISSUER LLC SERIES 2024 1 CLASS C 144A 11.160% 06/20/54		06/06/2024	GOLDMAN SACHS & CO.		3,999,255	4,000,000	
361841-AT-6	GLP CAPITAL LP FIN II 5.625% 09/15/34		12/17/2024	Various		19,895,800	20,000,000	206,250
36262D-AR-9	GS MORTGAGE BACKED SECURITIES SERIES 2020 PJ2 CLASS B1 144A 3.548% 07/25/50		12/03/2024	WELLS FARGO		3,623,834	4,135,617	1,223
36262J-BM-6	GS MORTGAGE BACKED SECURITIES SERIES 2021 GR2 CLASS B4 144A 3.368% 02/25/52		07/02/2024	GOLDMAN SACHS & CO.		2,490,270	3,261,917	611
36262P-BM-2	GS MORTGAGE BACKED SECURITIES SERIES 2021 PJ10 CLASS B4 144A 2.908% 03/25/52		04/25/2024	BTIG L.L.C.		2,431,839	3,411,670	7,721
36267B-AV-9	GS MORTGAGE BACKED SECURITIES SERIES 22 GR2 CLASS B4 144A 3.280% 08/26/52		04/23/2024	BTIG L.L.C.		4,674,703	6,447,866	14,106
36268N-AA-8	GTCR W 2 MERGER SUB LLC SERIES 144A 7.500% 01/15/31		07/10/2024	Various		26,303,312	25,200,000	735,500
36268S-AV-1	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS B4 144A 4.352% 12/25/52		05/17/2024	WELLS FARGO		3,804,135	4,703,722	11,331
362924-CJ-9	GS MORTGAGE BACKED SECURITIES SERIES 2022 PJ3 CLASS B4 144A 2.945% 08/25/52		04/23/2024	BTIG L.L.C.		3,785,621	5,271,534	10,351
367398-AA-2	GATES CORPORATION SERIES 144A 6.875% 07/01/29		07/10/2024	Various		151,920	150,000	636
370334-CT-9	GENERAL MILLS INC 4.950% 03/29/33		10/23/2024	JP MORGAN SECURITIES INC		798,792	800,000	2,750
370334-DB-7	GENERAL MILLS INC 5.250% 01/30/35		12/17/2024	Various		44,869,800	45,000,000	78,750
37045X-EF-9	GENERAL MOTORS FINL CO 5.400% 04/06/26		10/23/2024	JP MORGAN SECURITIES INC		1,513,305	1,500,000	4,050
37045X-EV-4	GENERAL MOTORS FINL CO 5.950% 04/04/34		10/23/2024	JP MORGAN SECURITIES INC		916,299	900,000	2,975
37045X-EY-8	GENERAL MOTORS FINL CO 5.600% 06/18/31		10/23/2024	JP MORGAN SECURITIES INC		1,916,644	1,900,000	37,240
371559-AB-1	GENESEE & WYOMING INC SERIES 144A 6.250% 04/15/32		07/10/2024	Various		22,419,754	22,420,000	3,160
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		12/31/2024	Interest Capitalization		216,404	216,404	
373334-KR-1	GEORGIA POWER CO 5.125% 05/15/52		12/17/2024	Various		21,380,660	22,000,000	167,132
373334-KW-0	GEORGIA POWER CO 5.250% 03/15/34		10/23/2024	JP MORGAN SECURITIES INC		3,069,870	3,000,000	17,063
375558-BK-8	GILEAD SCIENCES INC SR UNSEC 4.150% 03/01/47		10/23/2024	Various		12,442,320	15,000,000	69,513
375558-CA-9	GILEAD SCIENCES INC 5.550% 10/15/53		12/05/2024	Various		25,748,000	25,000,000	229,708
375558-CD-3	GILEAD SCIENCES INC 5.500% 11/15/54		12/17/2024	Various		35,028,800	35,000,000	64,167
375558-CE-1	GILEAD SCIENCES INC 5.600% 11/15/64		11/13/2024	BANK OF AMERICA		19,858,000	20,000,000	
37654*-AA-9	Gladstone Commercial Limited P 6.470% 12/18/29		11/26/2024	KEYBANC CAPITAL MARKETS		35,000,000	35,000,000	
378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A 6.500% 10/06/33		12/17/2024	JP MORGAN SECURITIES INC		10,762,800	10,000,000	130,000
378272-BR-8	GLENCORE FUNDING LLC SERIES 144A 5.338% 04/04/27		03/26/2024	SMBC NIKKO SECURITIES AMERICA		3,000,000	3,000,000	
38021M-AA-4	GOAT HOLDCO LLC SERIES 144A 6.750% 02/01/32		12/10/2024	JP MORGAN SECURITIES INC		2,560,000	2,560,000	
380241-AC-3	GODDARD FUNDING LLC SERIES 2024 1A CLASS A2 144A 6.834% 10/30/54		07/12/2024	BARCLAYS BANK PLC		10,000,000	10,000,000	
38141G-A8-7	GOLDMAN SACHS GROUP INC 5.727% 04/25/30		10/23/2024	JP MORGAN SECURITIES INC		1,446,858	1,400,000	39,866
38141G-A9-5	GOLDMAN SACHS GROUP INC 5.851% 04/25/35		10/23/2024	Various		32,020,265	31,900,000	55,276
38141G-B7-8	GOLDMAN SACHS GROUP INC 5.016% 10/23/35		10/16/2024	GOLDMAN SACHS & CO.		20,000,000	20,000,000	
38141G-YA-6	GOLDMAN SACHS GROUP INC 1.431% 03/09/27		10/23/2024	JP MORGAN SECURITIES INC		2,964,685	3,100,000	5,545
38179N-AB-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2024-71A CLASS A 144A 6.476% 02/09/37		02/05/2024	BNP PARIBAS		10,000,000	10,000,000	
389375-AM-8	GRAY TELEVISION INC SERIES 144A 10.500% 07/15/29		05/23/2024	SUNTRUST CAPITAL MARKETS		180,000	180,000	
39741*-AA-0	NGC P 3 LLC 7.930% 08/18/51		05/29/2024	DIRECT		36,783,944	36,783,944	
404119-CU-1	HCA INC 5.600% 04/01/34		02/20/2024	CITIGROUP GLOBAL MARKETS INC.		24,961,250	25,000,000	
40495*-AA-6	HGIT Properties LP 6.670% 07/02/29		05/30/2024	WELLS FARGO		15,000,000	15,000,000	
40495*-AB-4	HGIT Properties LP 5.050% 07/02/29		05/30/2024	WELLS FARGO		32,523,000	32,523,000	
40500#-AD-9	HEB GROCERY COMPANY LP 5.480% 03/20/41		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		7,000,000	7,000,000	
40500#-AE-7	HEB GROCERY COMPANY LP 5.530% 03/20/43		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		14,000,000	14,000,000	
40500#-AF-4	MEMPHIS NAMING RIGHTS LLC 5.570% 03/20/47		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		20,000,000	20,000,000	
40500#-AG-2	MEMPHIS NAMING RIGHTS LLC 5.590% 03/20/48		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		20,000,000	20,000,000	
40500#-AJ-6	MEMPHIS NAMING RIGHTS LLC 5.630% 03/20/50		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		18,000,000	18,000,000	
40500#-AL-1	MEMPHIS NAMING RIGHTS LLC 5.670% 03/20/52		03/07/2024	GOLDMAN SACHS CAPITAL MARKETS		31,000,000	31,000,000	
40637C-E*-7	HALMA PLC 3.940% 04/30/34		04/29/2024	BANK OF AMERICA SECURITIES LLC		37,495,500	37,495,500	
40938*-AB-9	HAMPTON SUSTAINABLE ENERGY PAR 5.920% 12/15/41		01/01/2024	DIRECT		15,219,065	15,219,065	
41068X-AE-0	HANNON ARMSTRONG SUSTAIN SERIES 144A 6.375% 07/01/34		12/17/2024	Various		30,202,209	30,475,000	295,729
411707-AM-4	CKE RESTAURANT HOLDINGS INC SERIES 2024-1A CLASS A2 144A 7.253% 03/20/54		03/07/2024	BARCLAYS BANK PLC		11,910,000	11,910,000	
416518-AD-0	HARTFORD FINL SVCS GRP 2.900% 09/15/51		12/17/2024	Various		13,129,700	20,000,000	140,167
41805@-AA-7	HASA ACQUISITION LLC NA-SR-SEC 13.963% 01/04/29		01/10/2024	Interest Capitalization		349,638	349,638	
41811#-AA-7	HASI Muni Receivables III Trus 6.480% 07/10/52		06/25/2024	HANNON ARMSTRONG CAPITAL LLC		77,411,904	77,411,904	
41811#-AB-5	HASI Muni Receivables III Trus 5.570% 07/10/39		09/13/2024	HANNON ARMSTRONG CAPITAL LLC		13,549,604	13,549,604	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42704L-AE-4	HERC HOLDINGS INC SERIES 144A 6.625% 06/15/29		06/04/2024	Various		3,500,000	3,500,000	
42709T-AJ-1	HERCULES PRIVATE CREDIT FUND 1 7.520% 07/25/31		01/01/2024	DIRECT		1,950,000	1,950,000	
42709T-AL-6	HERCULES VENTURE ABS 2023 7.990% 07/25/31		01/01/2024	DIRECT		4,560,000	4,560,000	
42806M-CM-9	HERTZ VEHICLE FINANCING LLC SERIES 2024 2A CLASS B 144A 6.210% 01/27/31		07/16/2024	Various		13,745,124	13,750,000	
42806M-CQ-0	HERTZ VEHICLE FINANCING LLC SERIES 2024 1A CLASS B 144A 6.120% 01/25/29		07/16/2024	RBC DAIN RAUSCHER INC.		1,749,776	1,750,000	
432833-AR-2	HILTON DOMESTIC OPERATIN SERIES 144A 5.875% 03/15/33		09/05/2024	JP MORGAN SECURITIES INC		245,000	245,000	
43283Q-AC-4	HILTON GRAND VAC BOR ESC SERIES 144A 6.625% 01/15/32		07/10/2024	Various		12,481,596	12,480,000	6,404
437076-DF-6	HOME DEPOT INC 5.300% 06/25/54		12/17/2024	JP MORGAN SECURITIES INC		30,177,742	30,525,000	547,932
437076-DG-4	HOME DEPOT INC 5.400% 06/25/64		12/17/2024	Various		21,400,951	21,650,000	389,250
438516-CT-1	HONEYWELL INTERNATIONAL 5.250% 03/01/54		12/17/2024	Various		45,816,890	46,200,000	248,442
438516-CU-8	HONEYWELL INTERNATIONAL 5.350% 03/01/64		10/25/2024	Various		24,921,050	25,000,000	129,292
44047*-AA-1	Horizon Funding II LLC 7.381% 06/21/33		03/13/2024	KEYBANC CAPITAL MARKETS		20,000,000	20,000,000	
44107T-BB-1	HOST HOTELS & RESORTS LP 5.700% 07/01/34		05/08/2024	Various		12,053,335	12,275,000	
44148J-AK-5	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS B 144A 6.672% 06/20/54		05/22/2024	BARCLAYS BANK PLC		4,000,000	4,000,000	
44148J-AM-1	HOTWIRE FUNDING LLC SERIES 2024 1A CLASS C 144A 9.188% 06/20/54		05/22/2024	BARCLAYS BANK PLC		1,250,000	1,250,000	
446150-BD-5	HUNTINGTON BANCSHARES 5.709% 02/02/35		12/17/2024	Various		49,416,300	48,850,000	520,153
446150-BF-0	HUNTINGTON BANCSHARES 6.141% 11/18/39		11/12/2024	GOLDMAN SACHS & CO.		4,750,000	4,750,000	
44961@-AA-1	iGPS LOGISTICS LLC 6.300% 04/18/29		03/28/2024	NATIXIS		32,000,000	32,000,000	
44992*-AA-6	FRESH EDGE IF P HOLDING 2023-a 9.000% 03/03/29		10/23/2024	Tax Free Exchange		3,177,038	3,236,814	18,612
44992*-AC-2	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE) 11.080% 03/03/29		11/04/2024	Interest Capitalization		905,848	905,848	
45021#-AA-4	INTERNATIONAL SWIMMING HALL OF 6.351% 06/15/56		05/06/2024	BELLWEATHER		24,721,187	24,567,129	
450953-AA-2	ICNQ MORTGAGE TRUST SERIES 2024-MF CLASS A 144A 5.778% 11/06/34		11/04/2024	DEUTSCHE BANK SECURITIES INCOR		4,039,969	4,000,000	7,704
451102-CJ-4	ICAHN ENTERPRISES FIN 9.000% 06/15/30		10/24/2024	Tax Free Exchange		300,000	300,000	10,950
45111@-BA-6	ICONIC ISSUER LLC 6.000% 11/30/51		01/01/2024	GUGGENHEIM SECURITIES		62,600,000	62,600,000	
45111@-BB-4	ICONIC ISSUER LLC 6.525% 05/31/65		12/20/2024	Various		21,111,587	21,111,587	
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		11/19/2024	DIRECT		32,243,358	32,243,358	
45675Q-AB-7	Influence x Issuer L.P. 6.700% 10/20/65		11/22/2024	GOLDMAN SACHS CAPITAL MARKETS		124,760,500	125,000,000	
45785*-AA-4	Inspirity Health Partners 12.500% 03/20/35		01/01/2024	STIFEL NICOLAUS & CO.		4,317,189	4,317,189	
45814O-CM-0	INTEL CORP 5.600% 02/21/54		02/15/2024	JP MORGAN SECURITIES INC		9,321,670	9,350,000	
45866F-BB-9	INTERCONTINENTALEXCHANGE 3.625% 09/01/28		10/23/2024	JP MORGAN SECURITIES INC		2,316,912	2,400,000	12,808
461070-AV-6	INTERSTATE POWER & LIGHT 4.950% 09/30/34		12/17/2024	Various		12,526,280	12,750,000	140,250
46146G-AQ-5	INVESCO CLO LTD SERIES 2023-1A CLASS AR 144A 6.202% 04/22/37		02/01/2024	NATIXIS SECURITIES AMERICAS LL		5,000,000	5,000,000	
46146G-AS-1	INVESCO CLO LTD SERIES 2023-1A CLASS BR 144A 6.682% 04/22/37		02/01/2024	NATIXIS SECURITIES AMERICAS LL		8,000,000	8,000,000	
46284V-AQ-4	IRON MOUNTAIN INC SERIES 144A 6.250% 01/15/33		12/03/2024	GOLDMAN SACHS & CO.		6,543,000	6,543,000	
46591D-BA-6	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B4 144A 4.927% 10/25/49		11/18/2024	SANTANDER SECURITIES INC.		4,009,041	4,210,003	10,380
46592E-CB-0	JP MORGAN MORTGAGE TRUST SERIES 2021-1 CLASS B4 144A 3.022% 06/25/51		10/23/2024	BMO CAPITAL MARKETS		1,248,900	1,562,346	3,017
46593F-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS B4 144A 3.376% 09/25/52		03/14/2024	JP MORGAN SECURITIES INC		6,685,125	8,863,642	14,124
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		10/01/2024	Interest Capitalization		168	168	
46647P-CB-0	JPMORGAN CHASE & CO 1.578% 04/22/27		10/23/2024	JP MORGAN SECURITIES INC		2,675,568	2,800,000	245
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		10/23/2024	JP MORGAN SECURITIES INC		2,382,225	2,300,000	14,610
46647P-DU-7	JPMORGAN CHASE & CO 5.299% 07/24/29		10/23/2024	JP MORGAN SECURITIES INC		2,649,218	2,600,000	34,444
46647P-EG-7	JPMORGAN CHASE & CO 5.581% 04/22/30		10/23/2024	Various		7,417,425	7,350,000	713
46647P-EH-5	JPMORGAN CHASE & CO 5.766% 04/22/35		04/15/2024	Various		7,561,650	7,550,000	
46647P-EK-8	JPMORGAN CHASE & CO 5.294% 07/22/35		07/15/2024	JP MORGAN SECURITIES INC		6,250,000	6,250,000	
46647P-ER-3	JPMORGAN CHASE & CO 4.946% 10/22/35		10/15/2024	JP MORGAN SECURITIES INC		8,400,000	8,400,000	
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.887% 12/25/48		06/25/2024	WELLS FARGO		737,337	937,790	2,534
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.223% 02/25/50		11/18/2024	WELLS FARGO		4,572,842	5,366,005	8,648
46651D-BH-8	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B4 144A 4.723% 02/25/50		11/25/2024	Various		4,335,940	4,630,041	11,225
46652J-BA-9	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS AS 2.536% 05/13/53		02/06/2024	StoneX Group Inc		2,116,406	3,000,000	1,479
46653P-CB-1	JP MORGAN MORTGAGE TRUST SERIES 2021 6 CLASS B5 144A 2.863% 10/25/51		11/19/2024	JP MORGAN SECURITIES INC		1,969,922	2,854,959	4,314
46653T-CD-9	JP MORGAN MORTGAGE TRUST SERIES 2021 INV2 CLASS B4 144A 3.022% 12/25/51		04/24/2024	BTIG L.L.C.		2,131,022	2,957,186	6,207
46653X-AV-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV5 CLASS B4 144A 3.188% 12/25/51		10/23/2024	BMO CAPITAL MARKETS		994,603	1,232,183	2,510
46654T-CK-2	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS B5 144A 3.113% 06/25/52		11/19/2024	JP MORGAN SECURITIES INC		2,841,975	3,988,737	6,558
46678#-AA-8	UNITED STATES OF AMERICA 6.710% 01/15/37		03/07/2024	JONES LANG LASALLE		43,849,341	43,478,810	
46680*-AA-8	STATE FARM 6.640% 06/15/37		05/31/2024	JONES LANG LASALLE		28,258,311	27,704,227	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46681*-AA-7	West Virginia University Healt 6.350% 12/15/39		11/12/2024	JONES LANG LASALLE		20,307,768	19,909,577	
47077W-AD-0	JANE STREET GRP JSG FIN SERIES 144A 6.125% 11/01/32		11/26/2024	Various		20,125,000	20,125,000	70,182
47103*-AA-5	Pioneer HoldCo Transmission LL 6.393% 11/30/49		03/18/2024	DIRECT		22,149,000	22,149,000	
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB A11 PIK 14.000% 03/22/27		03/31/2024	Interest Capitalization		4,511,719	4,511,719	
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK 12.000% 03/22/25		06/30/2024	Interest Capitalization		1,125,535	1,125,535	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC A11 PIK 14.000% 03/22/26		03/31/2024	Interest Capitalization		282,424	282,424	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC A11 PIK 14.000% 03/22/26		03/31/2024	Tax Free Exchange		576,336	559,549	
476556-DE-2	JERSEY CENTRAL PWR & LT SERIES 144A 5.100% 01/15/35		12/02/2024	Various		7,989,734	8,000,000	
476681-AD-3	JERSEY MIKES FUNDING LLC SERIES 2024-1A CLASS A2 144A 5.636% 02/15/55		12/11/2024	GUGGENHEIM CAPITAL MARKETS LLC		40,000,000	40,000,000	
476927-AA-6	JG WENTWORTH XLIV LLC 6.433% 12/15/69		05/31/2024	Tax Free Exchange		45,299,278	45,299,278	
47987E-A*-8	Jonah Energy LLC 7.625% 08/10/39		08/22/2024	CANTOR FITZGERALD & CO.		54,425,069	54,425,069	
479913-A#-2	Jonah Energy LLC 6.504% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.		14,804,370	14,804,370	
479913-A*-6	Jonah Energy LLC 7.035% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.		1,972,411	1,972,411	
479913-A@-4	Jonah Energy LLC 11.236% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.		11,461,989	11,461,989	
48121@-AT-8	JRD HOLDINGS LLC 5.500% 11/19/34		10/09/2024	WELLS FARGO SECURITIES LLC		30,000,000	30,000,000	
48121@-AU-5	JRD HOLDINGS LLC 5.550% 11/19/35		10/09/2024	WELLS FARGO SECURITIES LLC		30,000,000	30,000,000	
48123V-AF-9	J2 GLOBAL SERIES 144A 4.625% 10/15/30		07/10/2024	BARCLAYS BANK PLC		180,952	200,000	2,210
482480-AL-4	KLA CORP 4.650% 07/15/32		10/23/2024	JP MORGAN SECURITIES INC		1,994,140	2,000,000	25,575
48256Y-AB-1	KOSMOS MANAGEMENT LLC 6.560% 10/09/64		06/26/2024	JEFFERIES & CO. INC.		6,360,083	6,360,083	
48256Y-AD-7	KOSMOS MANAGEMENT LLC 5.970% 10/09/64		06/26/2024	JEFFERIES & CO. INC.		8,482,665	8,482,665	
48261L-AB-2	KL CHARLIE HOLDINGS INC 14.000% 06/27/29		06/27/2024	DIRECT		24,700,000	25,000,000	
48261L-AB-2	KL CHARLIE HOLDINGS INC 14.000% 06/27/29		09/30/2024	Interest Capitalization		923,611	923,611	
494553-AE-0	KINDER MORGAN INC 5.400% 02/01/34		10/23/2024	JP MORGAN SECURITIES INC		1,600,128	1,600,000	19,920
49461M-AA-8	KINETIK HOLDINGS LP SERIES 144A 5.875% 06/15/30		07/10/2024	BARCLAYS BANK PLC		197,918	200,000	849
49803X-AE-3	KITE REALTY GROUP LP 5.500% 03/01/34		12/17/2024	Various		27,326,645	27,350,000	255,139
50022H-AA-9	KOFILE-INC. SUB-UNSEC 11.250% 12/31/27		12/30/2024	Interest Capitalization		1,741,128	1,741,128	
50077L-AV-8	KRAFT HEINZ FOODS CO SERIES WI 3.750% 04/01/30		10/23/2024	JP MORGAN SECURITIES INC		2,868,930	3,000,000	7,188
50190E-AC-8	LCM INVESTMENTS HOLDINGS SERIES 144A 8.250% 08/01/31		07/10/2024	BARCLAYS BANK PLC		210,580	200,000	7,333
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 9.000% 05/30/27		12/20/2024	Interest Capitalization		9,074,599	9,074,599	
50204P-AB-9	LDG Multifamily LLC 5.350% 12/31/38		01/01/2024	Interest Capitalization		(213,759)	(213,759)	
50512#-AK-8	LA DODGERS STADIUM 2024 5.460% 03/31/31		03/01/2024	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000	
50540R-AX-0	LABORATORY CORP OF AMER 1.550% 06/01/26		10/23/2024	JP MORGAN SECURITIES INC		3,817,200	4,000,000	24,628
524947-AA-6	LEGENDS OUTLETS KANSAS CITY SERIES 2024 LGND CLASS A 144A 6.247% 11/15/27		10/30/2024	MESIROW FINANCIAL		4,987,382	5,000,000	
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 7.759% 06/25/37		04/25/2024	Interest Capitalization		29	29	
531968-AA-3	LIGHT & WONDER INTER SERIES 144A 7.500% 09/01/31		08/08/2024	BANK OF AMERICA		5,212,500	5,000,000	164,583
532457-CG-1	ELI LILLY & CO 4.875% 02/27/53		12/17/2024	JP MORGAN SECURITIES INC		14,040,300	15,000,000	225,469
532457-CM-8	ELI LILLY & CO 5.000% 02/09/54		10/23/2024	JP MORGAN SECURITIES INC		1,445,685	1,500,000	15,625
53621@-BQ-8	LION INDUSTRIAL PROP-L.P. 5.550% 09/10/34		08/22/2024	WELLS FARGO SECURITIES LLC		32,000,000	32,000,000	
539830-BW-8	LOCKHEED MARTIN CORP 5.250% 01/15/33		10/23/2024	JP MORGAN SECURITIES INC		1,552,635	1,500,000	21,656
539830-CB-3	LOCKHEED MARTIN CORP 5.200% 02/15/55		12/17/2024	Various		49,860,989	50,000,000	829,526
548661-EM-5	LOWE S COS INC 5.625% 04/15/53		12/17/2024	JP MORGAN SECURITIES INC		11,918,860	12,000,000	101,250
548661-EQ-6	LOWE S COS INC 5.150% 07/01/33		12/17/2024	JP MORGAN SECURITIES INC		10,104,500	10,000,000	238,903
55037L-AA-2	LUNAR AIRCRAFT 2020 1 LIMIT SERIES 2020 1A CLASS A 144A 3.376% 02/15/45		11/19/2024	DEUTSCHE BANK SECURITIES INCOR		7,538,974	7,864,619	3,688
552339-AA-1	LYRA MUSIC ASSETS SERIES 2024 2A CLASS A2 144A 5.760% 12/22/64		11/01/2024	MITSUBISHI UFJ SECURITIES USA		43,575,486	44,735,794	
55261F-AR-5	M&T BANK CORPORATION 5.053% 01/27/34		12/17/2024	Various		24,403,250	25,000,000	477,930
55261F-AV-6	M&T BANK CORPORATION SERIES MTN 5.385% 01/16/36		12/17/2024	JP MORGAN SECURITIES INC		19,771,600	20,000,000	2,992
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024-HTL CLASS A 144A 6.155% 02/15/37		02/07/2024	DEUTSCHE BANK SECURITIES INCOR		7,080,408	7,098,148	
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		04/15/2024	Interest Capitalization		1,403	1,403	
552953-CK-5	MGM RESORTS INTL 6.125% 09/15/29		09/03/2024	BANK OF AMERICA		7,400,000	7,400,000	
55336V-BX-7	MPLX LP 5.500% 06/01/34		10/23/2024	JP MORGAN SECURITIES INC		1,203,060	1,200,000	28,233
55349Y-AB-5	MRK FUNDING LLC 7.890% 12/19/38		01/01/2024	WESTWOOD CAPITAL		46,869,000	46,869,000	
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/26		08/05/2024	Interest Capitalization		7,382,481	7,382,481	
55422@-AE-2	MDC INTERMDEIATE HOLDINGS II L DDTL 02/06/30		01/18/2024	DIRECT		1,179,889	1,194,824	
55422@-AE-2	MDC INTERMDEIATE HOLDINGS II L DDTL 02/06/30		12/31/2024	Interest Capitalization		42,479	42,479	
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A 5.250% 05/01/28		07/10/2024	BARCLAYS BANK PLC		158,326	200,000	2,042

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
565849-AQ-9	MARATHON OIL CORP 5.300% 04/01/29		03/26/2024	Various		3,995,868	4,000,000	
56585A-BD-3	MARATHON PETROLEUM CORP SERIES WI 3.800% 04/01/28		10/23/2024	JP MORGAN SECURITIES INC		1,945,920	2,000,000	4,856
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		09/30/2024	Interest Capitalization		692,671	692,671	
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/26		12/31/2024	Interest Capitalization		2,627,374	2,627,374	
571748-CD-2	MARSH & MCLENNAN COS INC 5.400% 03/15/55		12/17/2024	Various		34,812,569	35,100,000	72,750
573284-AW-6	MARTIN MARIETTA MATERIAL 2.400% 07/15/31		10/23/2024	JP MORGAN SECURITIES INC		858,940	1,000,000	6,600
573284-BA-3	MARTIN MARIETTA MATERIAL 5.150% 12/01/34		10/31/2024	JP MORGAN SECURITIES INC		14,889,900	15,000,000	
57638P-AA-2	MASTERBRAND INC SERIES 144A 7.000% 07/15/32		07/10/2024	Various		251,695	250,000	272
58013M-FC-3	MCDONALD S CORP SERIES MTN 4.450% 03/01/47		12/17/2024	JP MORGAN SECURITIES INC		17,313,400	20,000,000	264,528
58013M-FW-9	MCDONALD S CORP 5.450% 08/14/53		10/23/2024	JP MORGAN SECURITIES INC		2,065,119	2,100,000	22,254
58013M-FY-5	MCDONALD S CORP SERIES GMTN 5.200% 05/17/34		12/17/2024	JP MORGAN SECURITIES INC		20,482,000	20,000,000	89,556
58933Y-BG-9	MERCK & CO INC 2.900% 12/10/61		12/17/2024	JP MORGAN SECURITIES INC		8,992,800	15,000,000	9,667
58933Y-BK-0	MERCK & CO INC 4.500% 05/17/33		10/23/2024	JP MORGAN SECURITIES INC		987,280	1,000,000	19,625
58940B-AZ-9	MERCURY FINANCIAL CREDIT CARD SERIES 2024-2A CLASS A 144A 6.560% 07/20/29		06/06/2024	BARCLAYS BANK PLC		4,899,983	4,900,000	
59008@-AA-4	Meritize Education Loan Trust 6.733% 06/15/51		07/31/2024	GUGGENHEIM SECURITIES		21,986,508	21,986,508	
59008@-AB-2	Meritize Education Loan Trust 8.677% 06/15/51		07/31/2024	GUGGENHEIM SECURITIES		4,225,000	4,225,000	
59008@-AC-0	Meritize Education Loan Trust 12.816% 06/15/51		07/31/2024	GUGGENHEIM SECURITIES		2,000,000	2,000,000	
59081#-AC-8	MESSER INDS USA INC 5.640% 03/25/34		03/15/2024	BNP PARIBAS		60,000,000	60,000,000	
59081#-AD-6	MESSER INDS USA INC 5.740% 03/25/36		03/15/2024	BNP PARIBAS		45,000,000	45,000,000	
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS A2 144A 6.560% 04/20/53		05/02/2024	GOLDMAN SACHS & CO.		202,188	200,000	583
59170J-AH-1	METRONET INFRASTRUCTURE ISSUER SERIES 2024-1A CLASS B 144A 7.590% 04/20/54		03/06/2024	GOLDMAN SACHS & CO.		2,749,523	2,750,000	
59170J-AJ-7	METRONET INFRASTRUCTURE ISSUER SERIES 2024-1A CLASS C 144A 10.860% 04/20/54		03/06/2024	GOLDMAN SACHS & CO.		2,149,346	2,150,000	
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		10/23/2024	JP MORGAN SECURITIES INC		3,725,514	5,800,000	58,173
594918-CN-2	MICROSOFT CORP 3.400% 09/15/26		06/06/2024	Tax Free Exchange		50,816,258	52,950,000	405,068
594918-CQ-5	MICROSOFT CORP 3.400% 06/15/27		06/06/2024	Tax Free Exchange		15,239,305	16,070,000	259,531
594918-CS-1	MICROSOFT CORP 1.350% 09/15/30		06/06/2024	Tax Free Exchange		13,608,339	17,000,000	51,638
594918-CW-2	MICROSOFT CORP 2.500% 09/15/50		06/06/2024	Tax Free Exchange		38,042,936	63,830,000	359,044
595620-AZ-8	MIDAMERICAN ENERGY CO 5.300% 02/01/55		12/17/2024	Various		29,749,002	30,200,000	265,000
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		07/10/2024	BARCLAYS BANK PLC		100,773	100,000	379
60672J-AA-7	MITER BRAND MIWD BORR SERIES 144A 6.750% 04/01/32		03/20/2024	RBC DAIN RAUSCHER INC.		5,000,000	5,000,000	
608190-AM-6	MOHAWK INDUSTRIES INC 5.850% 09/18/28		10/23/2024	JP MORGAN SECURITIES INC		2,083,180	2,000,000	11,700
60911@-AA-8	MONARCH SECURITIZATION 6.870% 01/20/39		12/16/2024	HSBC SECURITIES USA INC		139,833,000	139,833,000	
609207-BE-4	MONDELEZ INTERNATIONAL 4.750% 08/28/34		10/23/2024	JP MORGAN SECURITIES INC		583,974	600,000	4,433
61690U-8A-1	MORGAN STANLEY BANK NA SERIES BKNT 4.952% 01/14/28		10/23/2024	JP MORGAN SECURITIES INC		3,725,641	3,700,000	50,896
617446-8V-4	MORGAN STANLEY 0.985% 12/10/26		10/23/2024	JP MORGAN SECURITIES INC		3,261,042	3,400,000	12,466
61747Y-FB-6	MORGAN STANLEY 5.948% 01/19/38		10/23/2024	JP MORGAN SECURITIES INC		2,042,620	2,000,000	31,392
61747Y-FM-2	MORGAN STANLEY 5.942% 02/07/39		02/05/2024	MORGAN STANLEY & CO. INC.		25,000,000	25,000,000	
61747Y-FQ-3	MORGAN STANLEY 5.656% 04/18/30		04/17/2024	Various		5,001,517	5,000,000	
61747Y-FR-1	MORGAN STANLEY 5.831% 04/19/35		04/17/2024	Various		2,004,186	2,000,000	
61747Y-FT-7	MORGAN STANLEY 5.320% 07/19/35		07/17/2024	MORGAN STANLEY & CO. INC.		3,925,000	3,925,000	
61747Y-FV-2	MORGAN STANLEY 5.516% 11/19/55		11/22/2024	MORGAN STANLEY & CO. INC.		26,764,800	26,750,000	7,661
618937-AD-8	MOSAIC SOLAR LOANS LLC SERIES 2024-1 CLASS D 144A 10.000% 09/20/49		02/13/2024	SG AMERICAS SECURITIES LLC		832,041	1,000,000	
62878Y-AC-8	NBC FUNDING LLC SERIES 2024 1A CLASS A2 144A 6.750% 07/30/54		05/14/2024	BARCLAYS BANK PLC		9,975,000	9,975,000	
631005-BK-0	NARRAGANSETT ELECTRIC SERIES 144A 5.350% 05/01/34		05/02/2024	BNP PARIBAS		9,775,200	10,000,000	60,931
63743H-FG-2	NATIONAL RURAL UTIL COOP 4.800% 03/15/28		10/23/2024	JP MORGAN SECURITIES INC		1,618,368	1,600,000	8,320
646025-F@-0	NEW JERSEY RESOURCES CORPORATI 5.550% 11/07/34		09/19/2024	HUNTINGTON BANK		15,000,000	15,000,000	
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.750% 06/06/26		09/30/2024	Interest Capitalization		(208,000)	(208,000)	
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		01/01/2024	BELLWEATHER		22,810,921	22,810,921	
64944#-AA-9	New York Clean Power Holdings 6.237% 10/31/36		10/31/2024	CANTOR FITZGERALD & CO.		10,000,000	10,000,000	
651639-AZ-9	NEWMONT CORP 2.600% 07/15/32		10/23/2024	JP MORGAN SECURITIES INC		864,900	1,000,000	7,150
65449@-AA-8	CITY OF NEW YORK OLMSTEAD BRON 6.506% 03/15/54		01/01/2024	LAREW		57,182,179	57,182,179	
65473P-AJ-4	NISOURCE INC 3.600% 05/01/30		10/23/2024	JP MORGAN SECURITIES INC		2,633,848	2,800,000	48,440
655844-CU-0	NORFOLK SOUTHERN CORP 5.950% 03/15/64		12/17/2024	JP MORGAN SECURITIES INC		15,870,450	15,000,000	230,563
66550#-AE-1	NORTHERN NEW ENGLAND ENERGY CO 5.770% 07/24/34		06/28/2024	CIBC WORLD MARKETS		52,000,000	52,000,000	
665501-AN-2	NORTHERN NATURAL GAS CO SERIES 144A 5.625% 02/01/54		01/29/2024	BANK OF AMERICA		4,999,250	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
666807-CH-3	NORTHROP GRUMMAN CORP 4.700% 03/15/33		10/23/2024	JP MORGAN SECURITIES INC		1,083,577	1,100,000	5,601
666807-CM-2	NORTHROP GRUMMAN CORP 5.200% 06/01/54		12/17/2024	Various		53,801,800	55,000,000	105,444
66815L-2S-7	NORTHWESTERN MUTUAL GLBL SERIES 144A 5.160% 05/28/31		05/20/2024	BANK OF AMERICA		7,997,680	8,000,000	
66989H-AW-8	NOVARTIS CAPITAL CORP 4.700% 09/18/54		12/17/2024	Various		46,257,251	49,100,000	315,618
67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES 5.500% 03/20/60		04/12/2024	DIRECT		5,555,951	5,555,951	
67080*-AA-0	NUV CPACE RN FEEDER FUND II LL CLASS A NOTES 5.750% 06/20/60		12/20/2024	DIRECT		138,225,000	138,225,000	
670837-AD-5	OGE ENERGY CORP 5.450% 05/15/29		05/06/2024	MITSUBISHI UFJ SECURITIES USA		9,986,900	10,000,000	
67103H-AL-1	O REILLY AUTOMOTIVE INC 4.700% 06/15/32		10/23/2024	JP MORGAN SECURITIES INC		785,880	800,000	13,473
67117L-AF-9	OAHS ISSUER 2023-1 7.788% 05/15/50		01/01/2024	JEFFERIES & CO. INC.		19,044,000	19,044,000	
67118R-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-HYB2 CLASS A2 144A 3.642% 04/25/53		03/13/2024	BANK OF AMERICA		15,638,611	16,906,000	72,756
67448M-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-HYB1 CLASS A2 144A 3.627% 03/25/53		02/07/2024	BANK OF AMERICA		11,572,996	12,483,000	46,387
68233J-CS-1	ONCOR ELECTRIC DELIVERY 5.650% 11/15/33		01/22/2024	Tax Free Exchange		14,974,314	15,000,000	169,500
68233J-CT-9	ONCOR ELECTRIC DELIVERY SERIES 144A 5.550% 06/15/54		12/17/2024	Various		25,191,900	25,000,000	349,188
68235P-AN-8	ONE GAS INC 5.100% 04/01/29		10/23/2024	JP MORGAN SECURITIES INC		1,330,537	1,300,000	4,236
682680-BL-6	ONEOK INC 6.050% 09/01/33		10/23/2024	JP MORGAN SECURITIES INC		1,358,734	1,300,000	11,579
682680-BQ-5	ONEOK INC 3.200% 03/15/25		02/27/2024	Tax Free Exchange		15,887,115	15,920,000	229,248
682680-BR-3	ONEOK INC 5.000% 03/01/26		03/01/2024	Tax Free Exchange		10,096,961	10,100,000	
682680-BT-9	ONEOK INC 6.400% 05/01/37		02/27/2024	Tax Free Exchange		9,970,970	10,000,000	206,222
682680-BU-6	ONEOK INC 4.200% 12/01/42		02/27/2024	Tax Free Exchange		664,615	674,000	6,762
682680-BV-4	ONEOK INC 5.150% 10/15/43		02/27/2024	Tax Free Exchange		25,618,416	25,000,000	472,083
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		7,272,129	7,350,000	140,569
682939-AC-7	ONNI COMMERCIAL MORTGAGE TRU SERIES 2024 APT CLASS B 144A 5.951% 07/15/39		07/01/2024	WELLS FARGO		6,171,984	6,300,000	18,295
68377J-AE-0	OPORTUN FUNDING LLC SERIES 2024-1A CLASS C 144A 7.421% 04/08/31		02/06/2024	MORGAN STANLEY & CO. INC.		1,099,997	1,100,000	
68377J-AG-5	OPORTUN FUNDING LLC SERIES 2024-1A CLASS D 144A 12.072% 04/08/31		02/06/2024	MORGAN STANLEY & CO. INC.		2,999,949	3,000,000	
68377K-AD-9	OPORTUN FUNDING LLC SERIES 2024 2 CLASS D 144A 10.470% 02/09/32		08/20/2024	JEFFERIES & CO. INC.		2,549,809	2,550,000	
68389X-BX-2	ORACLE CORP 3.600% 04/01/50		12/05/2024	GOLDMAN SACHS & CO.		11,152,200	15,000,000	97,500
68389X-BZ-7	ORACLE CORP 3.650% 03/25/41		10/23/2024	JP MORGAN SECURITIES INC		3,655,482	4,600,000	13,525
68964*-AW-1	OTTER TAIL POWER CO 5.770% 04/01/54		03/05/2024	WELLS FARGO SECURITIES LLC		30,000,000	30,000,000	
690742-AP-6	OWENS CORNING 5.700% 06/15/34		12/17/2024	Various		24,802,468	24,325,000	7,125
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A 7.875% 09/15/30		07/10/2024	BARCLAYS BANK PLC		205,832	200,000	5,075
693304-BG-1	PECO ENERGY CO 5.250% 09/15/54		12/17/2024	Various		19,079,427	19,325,000	142,917
693475-BZ-7	PNC FINANCIAL SERVICES 5.401% 07/23/35		12/17/2024	Various		20,342,500	20,000,000	417,077
69351U-BC-6	PPL ELECTRIC UTILITIES 4.850% 02/15/34		02/16/2024	DEUTSCHE BANK SECURITIES INCOR		2,438,625	2,500,000	15,493
69352P-AT-0	PPL CAPITAL FUNDING INC 5.250% 09/01/34		10/23/2024	JP MORGAN SECURITIES INC		1,397,298	1,400,000	15,313
69418*-AP-6	PACE LOAN GROUP 2019-1 LLC 7.727% 12/15/51		02/02/2024	STIFEL NICOLAUS & CO.		5,924,500	5,924,500	
69418*-AQ-4	PACE LOAN GROUP 2019-1 LLC 6.613% 12/15/51		07/31/2024	STIFEL NICOLAUS & CO.		28,000,000	28,000,000	
69418*-AR-2	PACE LOAN GROUP 2019-1 LLC 7.183% 12/15/51		12/19/2024	STIFEL NICOLAUS & CO.		20,000,000	20,000,000	
69421*-AP-1	PACE EQUITY 2020-1 6.613% 06/30/53		08/16/2024	STIFEL NICOLAUS & CO.		3,928,216	3,928,216	
69421*-AQ-9	PACE EQUITY 2020-1 7.284% 06/30/53		08/16/2024	STIFEL NICOLAUS & CO.		8,365,320	8,365,320	
69426*-AA-9	PG BUYER-LLC SUB-UNSEC 11.500% 09/02/26		12/30/2024	Interest Capitalization		71,043	71,043	
69436@-AB-3	PW 23 HLDGS LLC CLASS B NOTE 11.000% 05/10/55		01/24/2024	Tax Free Exchange		3,403,949	3,403,949	
69867R-AA-5	PANTHER ESCROW ISSUER SERIES 144A 7.125% 06/01/31		07/10/2024	Various		25,279,515	25,200,000	3,681
70472*-AA-0	PEAR 2024-2 LLC 6.650% 10/15/38		10/09/2024	STIFEL NICOLAUS & CO.		29,500,000	29,500,000	
70472*-AB-8	PEAR 2024-2 LLC 7.900% 10/15/38		10/09/2024	STIFEL NICOLAUS & CO.		4,500,000	4,500,000	
70560@-AC-7	PEGASUS TRANSTECH HOLDING LLC 14.250% 09/05/30		12/31/2024	Interest Capitalization		7,606,864	7,606,864	
70932M-AD-9	PENNYMAC FIN SVCS INC SERIES 144A 7.875% 12/15/29		07/10/2024	Various		14,094,859	13,700,000	237,388
713448-FY-9	PEPSICO INC 4.800% 07/17/34		10/23/2024	JP MORGAN SECURITIES INC		1,000,730	1,000,000	12,933
713448-FZ-6	PEPSICO INC 5.250% 07/17/54		12/17/2024	Various		34,856,950	35,000,000	440,417
71369@-AA-2	PERDIDO ENERGY HOLDINGS LLC 11.272% 11/08/28		11/08/2024	DIRECT		40,000,000	40,000,000	
71680@-CP-9	PETROS PACE FINANCE 2020-2 SUB 5.760% 09/30/54		01/01/2024	DIRECT			(40)	
717081-EK-5	PFIZER INC 4.200% 09/15/48		12/17/2024	Various		38,199,900	45,000,000	450,333
718547-AR-3	PHILLIPS 66 5.300% 06/30/33		10/23/2024	JP MORGAN SECURITIES INC		1,312,857	1,300,000	21,818
718547-AY-8	PHILLIPS 66 CO 4.950% 03/15/35		09/09/2024	THE TORONTO-DOMINION BANK		14,992,650	15,000,000	
72284K-AB-7	PINE STREET TRUST III SERIES 144A 6.223% 05/15/54		12/17/2024	Various		28,357,100	28,000,000	57,044
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25		12/31/2024	Interest Capitalization		8,620,713	8,620,713	

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73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC 12.000% 12/26/25		12/31/2024	Interest Capitalization		2,335,258	2,335,258	
73650B-W#-5	PORTLAND GENERAL ELECTRIC CO 5.730% 02/22/54		01/30/2024	MIHUZO		20,000,000	20,000,000	
737446-AU-8	POST HOLDINGS INC SERIES 144A 6.250% 02/15/32		02/05/2024	JP MORGAN SECURITIES INC		3,385,000	3,385,000	
737679-DJ-6	PEPCO 2022 5.500% 03/15/54		12/17/2024	Various		24,681,802	24,700,000	142,083
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A 6.250% 01/15/28		07/10/2024	BARCLAYS BANK PLC		99,441	100,000	3,056
74168L-AA-4	PRIMO WATER HOLDINGS INC SERIES 144A 4.375% 04/30/29		07/10/2024	BARCLAYS BANK PLC		186,384	200,000	1,726
74170*-CH-0	PRIME PROPERTY FUND LLC 6.090% 02/15/34		01/30/2024	BANK OF AMERICA SECURITIES LLC		46,000,000	46,000,000	
74251V-AS-1	PRINCIPAL FINANCIAL GRP 2.125% 06/15/30		10/23/2024	JP MORGAN SECURITIES INC		781,695	900,000	6,853
742718-FY-0	PROCTER & GAMBLE CO THE 4.100% 01/26/26		10/23/2024	JP MORGAN SECURITIES INC		3,203,584	3,200,000	32,071
74340X-CN-9	PROLOGIS LP 5.000% 01/31/35		10/23/2024	JP MORGAN SECURITIES INC		1,290,549	1,300,000	16,611
744560-CT-1	PUBLIC SERVICE ELECTRIC 5.300% 08/01/54		12/17/2024	Various		24,757,350	25,000,000	195,806
744573-AY-2	PUBLIC SERVICE ENTERPRIS 5.200% 04/01/29		10/23/2024	Various		4,219,038	4,200,000	3,987
744573-AZ-9	PUBLIC SERVICE ENTERPRIS 5.450% 04/01/34		03/25/2024	BARCLAYS BANK PLC		1,996,780	2,000,000	
74460W-AD-9	PUBLIC STORAGE 1.850% 05/01/28		10/23/2024	JP MORGAN SECURITIES INC		1,741,692	1,900,000	16,892
745935-AB-2	PURCHASING POWER FUNDING SERIES 2024-A CLASS B 144A 6.430% 08/15/28		02/20/2024	CAPITAL ONE SECURITIES INC		4,999,142	5,000,000	
745935-AC-0	PURCHASING POWER FUNDING SERIES 2024-A CLASS C 144A 6.800% 08/15/28		02/20/2024	CAPITAL ONE SECURITIES INC		4,799,496	4,800,000	
745935-AD-8	PURCHASING POWER FUNDING SERIES 2024-A CLASS D 144A 7.260% 08/15/28		02/20/2024	CAPITAL ONE SECURITIES INC		1,499,656	1,500,000	
74745*-AA-3	QTS RVING DC3 LLC 5.960% 07/09/29		05/22/2024	SUMITOMO MITSUI BANKING CORPOR		20,000,000	20,000,000	
749350-BM-5	WOODWAED CAPITAL MANAGEMENT SERIES 2021 1 CLASS B4 144A 2.718% 03/25/51		07/01/2024	WELLS FARGO		1,617,085	2,165,588	164
74938X-BV-0	WOODWARD CAPITAL MANAGEMENT SERIES 2022 3 CLASS B4 144A 3.192% 05/25/52		07/30/2024	NOMURA SECURITIES INTL INC.		2,927,904	3,758,994	9,998
74965L-AB-7	RLJ LODGING TRUST LP SERIES 144A 4.000% 09/15/29		07/10/2024	BARCLAYS BANK PLC		176,222	200,000	2,578
74971N-AA-7	REP HS ACQUISITION CORP 13.500% 08/31/30		10/31/2024	Interest Capitalization		1,162,181	1,162,181	
749983-AA-0	RWE FINANCE US LLC SERIES 144A 5.875% 04/16/34		12/17/2024	Various		34,645,455	34,500,000	101,181
75513E-CS-8	RTX CORP 5.375% 02/27/53		12/17/2024	JP MORGAN SECURITIES INC		19,555,600	20,000,000	331,458
75513E-CX-7	RTX CORP 6.400% 03/15/54		12/17/2024	JP MORGAN SECURITIES INC		12,546,740	11,200,000	173,653
75606*-AF-7	Realterm Logistics Income Prop 5.720% 12/12/29		12/06/2024	JP MORGAN SECURITIES INC		20,000,000	20,000,000	
75606*-AH-3	Realterm Logistics Income Prop 6.050% 12/12/34		12/06/2024	JP MORGAN SECURITIES INC		75,000,000	75,000,000	
75683J-AB-0	RED OAK POWER LLC 4.610% 10/01/30		10/03/2024	SANTANDER SECURITIES INC.		24,750,000	25,000,000	
75884R-BC-6	REGENCY CENTERS LP 5.100% 01/15/35		12/17/2024	JP MORGAN SECURITIES INC		16,404,098	16,525,000	174,250
75888@-AA-5	REGED HOLDCO, INC All PIK 13.750% 07/19/32		12/31/2024	Interest Capitalization		5,983,205	5,983,205	
7591EP-AV-2	REGIONS FINANCIAL CORP 5.502% 09/06/35		12/17/2024	Various		40,118,450	40,000,000	255,232
759351-AS-8	REINSURANCE GRP OF AMER 5.750% 09/15/34		12/17/2024	Various		55,479,200	55,000,000	382,535
75975D-AA-2	RENEW FINANCIAL SERIES 2024 2A CLASS A 144A 5.326% 11/20/60		09/17/2024	Various		6,251,519	6,251,858	
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC 7.846% 06/25/33		09/01/2024	Interest Capitalization		16,673	16,673	
760759-BC-3	REPUBLIC SERVICES INC 5.000% 04/01/34		10/23/2024	JP MORGAN SECURITIES INC		699,993	700,000	2,236
76076@-AA-5	REPUBLIC SERVOCES INC 5.680% 05/15/51		03/29/2024	Various		168,177,526	168,177,526	
76134K-AH-7	RETAINED VANTAGE DATA CENTERS SERIES 2024 1A CLASS A2 144A 4.992% 09/15/49		09/10/2024	GUGGENHEIM CAPITAL MARKETS LLC		9,000,000	9,000,000	
76209P-AD-5	RGA GLOBAL FUNDING SERIES 144A 5.500% 01/11/31		06/20/2024	WELLS FARGO		2,913,775	2,900,000	70,889
76209P-AF-0	RGA GLOBAL FUNDING SERIES 144A 5.050% 12/06/31		12/03/2024	JP MORGAN SECURITIES INC		4,988,050	5,000,000	
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		10/23/2024	JP MORGAN SECURITIES INC		1,578,463	1,900,000	6,373
78351G-AA-3	RYAN SPECIALITY SERIES 144A 5.875% 08/01/32		12/02/2024	Various		6,450,000	6,475,000	65,278
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024-1 CLASS A2 144A 6.421% 01/25/54		01/29/2024	GUGGENHEIM CAPITAL MARKETS LLC		5,955,000	5,955,000	
78486*-AQ-2	STONEHILL PACE 2020-1 LLC 7.266% 09/15/53		01/01/2024	DIRECT		(1,348,130)	(1,348,130)	
78486*-AS-8	STONEHILL PACE 2020-1 LLC 6.912% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.		11,421,173	11,421,173	
78486*-AT-6	STONEHILL PACE 2020-1 LLC 7.230% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.		18,878,130	18,878,130	
78486*-AU-3	STONEHILL PACE 2020-1 LLC 7.340% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.		9,077,926	9,077,926	
78486*-AV-1	STONEHILL PACE 2020-1 LLC 7.480% 09/15/53		05/29/2024	STIFEL NICOLAUS & CO.		4,562,459	4,562,459	
78486*-AW-9	STONEHILL PACE 2020-1 LLC 7.223% 09/15/53		05/29/2024	STIFEL NICOLAUS & CO.		2,132,313	2,132,313	
78486*-AX-7	STONEHILL PACE 2020-1 LLC 7.026% 09/15/53		05/29/2024	STIFEL NICOLAUS & CO.		8,232,900	8,232,900	
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 10.500% 07/03/28		12/30/2024	Interest Capitalization		69,077	69,077	
78506*-AA-3	SCPTX Investments LLC 6.648% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.		14,734,000	14,734,000	
78506*-AB-1	SCPTX Investments LLC 7.394% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.		3,994,050	3,994,050	
78506*-AC-9	SCPTX Investments LLC 11.712% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.		6,992,899	6,992,899	
785592-AX-4	SABINE PASS LIQUEFACTION SERIES WI 4.500% 05/15/30		10/23/2024	JP MORGAN SECURITIES INC		1,861,658	1,900,000	37,763
78621R-A*-6	Arker LIHTC 6.990% 09/01/54		10/30/2024	GOLDMAN SACHS CAPITAL MARKETS		65,000,000	65,000,000	

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79588T-AF-7	SAMMONS FINANCIAL GROUP SERIES 144A 6.875% 04/15/34		12/17/2024	Various		40,904,150	40,000,000	180,469
797440-CE-2	SAN DIEGO G & E 4.950% 08/15/28		10/23/2024	JP MORGAN SECURITIES INC		1,015,010	1,000,000	9,488
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		01/01/2024	GANTRY		(1,837,685)	(1,837,685)	
80257*-AC-6	CFS11 2023-1 LLC 3.190% 02/15/44		01/01/2024	GANTRY		54,171,371	54,171,371	
808513-BS-3	CHARLES SCHWAB CORP 2.300% 05/13/31		10/23/2024	JP MORGAN SECURITIES INC		1,382,128	1,600,000	16,458
808513-CE-3	CHARLES SCHWAB CORP 5.853% 05/19/34		10/23/2024	JP MORGAN SECURITIES INC		1,254,456	1,200,000	30,241
808513-CH-6	CHARLES SCHWAB CORP 6.136% 08/24/34		12/17/2024	JP MORGAN SECURITIES INC		21,307,400	20,000,000	388,613
80874Y-BE-9	SCIENTIFIC GAMES INTERNA SERIES 144A 7.250% 11/15/29		08/15/2024	BARCLAYS BANK PLC		11,474,625	11,100,000	202,416
812127-AC-2	SEALED AIR CORP SERIES 144A 6.500% 07/15/32		06/17/2024	Various		6,735,000	6,735,000	
81728U-AC-8	SENSATA TECHNOLOGIES INC SERIES 144A 6.625% 07/15/32		05/22/2024	GOLDMAN SACHS & CO.		200,000	200,000	
81745X-CE-5	SEQUOIA MORTGAGE TRUST SERIES 2017 4 CLASS B4 144A 3.896% 07/25/47		07/19/2024	WELLS FARGO		1,434,305	1,917,000	4,360
81746K-CE-2	SEQUOIA MORTGAGE TRUST SERIES 2017 2 CLASS B4 144A 3.558% 02/25/47		07/19/2024	WELLS FARGO		1,332,624	1,911,000	3,965
81746N-CE-6	SEQUOIA MORTGAGE TRUST SERIES 2016 3 CLASS B4 144A 3.601% 11/25/46		07/19/2024	WELLS FARGO		1,339,696	1,887,000	3,966
81746T-CE-3	SEQUOIA MORTGAGE TRUST SERIES 2017-1 CLASS B4 144A 3.601% 02/25/47		07/19/2024	WELLS FARGO		1,201,304	1,715,000	3,604
81746Y-CE-2	SEQUOIA MORTGAGE TRUST SERIES 2019-2 CLASS B4 144A 4.246% 06/25/49		07/19/2024	WELLS FARGO		1,916,766	2,405,000	5,972
81748B-CE-0	SEQUOIA MORTGAGE TRUST SERIES 2019-3 CLASS B4 144A 4.055% 09/25/49		07/19/2024	WELLS FARGO		1,649,780	2,202,000	5,207
817565-CH-5	SERVICE CORP INTL 5.750% 10/15/32		09/12/2024	WELLS FARGO		120,000	120,000	
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54		01/17/2024	BARCLAYS BANK PLC		7,840,750	7,840,750	
822905-AA-3	SHELL FINANCE US INC 4.375% 05/11/45		10/03/2024	Taxable Exchange		18,046,470	19,500,000	348,359
822905-AB-1	SHELL FINANCE US INC 2.750% 04/06/30		11/18/2024	JP MORGAN SECURITIES INC		1,827,420	2,000,000	6,569
822905-AC-9	SHELL FINANCE US INC 4.125% 05/11/35		10/03/2024	Taxable Exchange		19,421,600	20,000,000	336,875
822905-AD-7	SHELL FINANCE US INC 4.550% 08/12/43		10/03/2024	Taxable Exchange		12,719,721	13,300,000	94,134
828807-DW-4	SIMON PROPERTY GROUP LP 6.250% 01/15/34		10/23/2024	JP MORGAN SECURITIES INC		973,323	900,000	15,469
828807-DY-0	SIMON PROPERTY GROUP LP 4.750% 09/26/34		09/23/2024	PNC CAPITAL MARKETS		19,861,800	20,000,000	
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A 3.875% 09/01/31		09/17/2024	Various		2,220,938	2,575,000	4,712
83002#-AA-8	District of Columbia 2024 5.472% 01/15/45		10/09/2024	KEYBANC CAPITAL MARKETS		68,860,382	68,860,382	
83002Y-AA-7	SIX FLAGS ENTERTAINMENT SERIES 144A 6.625% 05/01/32		04/18/2024	GOLDMAN SACHS & CO.		9,905,000	9,905,000	
83007C-AC-6	6297782 LLC SERIES 144A 5.026% 10/01/29		12/17/2024	JP MORGAN SECURITIES INC		19,390,235	19,500,000	153,572
83007C-AE-2	6297782 LLC SERIES 144A 5.584% 10/01/34		12/17/2024	JP MORGAN SECURITIES INC		12,943,700	13,050,000	170,622
83088G-C*-4	SKYWAY CCONCESSION CORP 6.010% 07/10/34		04/11/2024	NATIONAL AUSTRALIA BANK		60,000,000	60,000,000	
83100A-AA-0	SLAM LLC SERIES 2024 1A CLASS A 144A 5.335% 09/15/49		09/17/2024	Various		10,825,451	10,825,735	
83589C-AD-0	SOTHEBYS ARTFI MASTER TR SERIES 24 1A CLASS C 144A 6.830% 12/22/31		06/14/2024	Various		3,250,895	3,250,000	5,123
83589C-AE-8	SOTHEBYS ARTFI MASTER TR SERIES 24 1A CLASS D 144A 7.910% 12/22/31		06/14/2024	Various		7,767,092	7,750,000	62,291
838518-L@-5	SOUTH JERSEY INDUSTRIES-INC. 5.890% 09/12/34		08/16/2024	TD BANK		63,000,000	63,000,000	
84467F-AB-2	SOUTHPORT LIHTC 7.652% 05/08/54		04/24/2024	JEFFERIES & CO. INC.		42,500,000	42,500,000	
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE A TERM LN 13.000% 06/09/27		01/01/2024	DIRECT		15,925,927	15,925,927	
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE B TERM LN 10.000% 09/09/25		05/28/2024	DIRECT		51,324,072	51,324,072	
84737P-AB-4	FINANCING FOR SPEARMINT RENEWA TRANCHE A 13.000% 06/09/27		11/01/2024	DIRECT		(56,850,000)	(56,850,000)	
85072#-AA-8	SPRINGFIELD CLINIC LEASE-BKD P 6.710% 11/30/51		11/08/2024	AXIOM CAPITAL		23,837,571	23,837,571	
852234-AR-4	BLOCK INC SERIES 144A 6.500% 05/15/32		05/06/2024	GOLDMAN SACHS & CO.		13,430,000	13,430,000	
85253#-AP-6	STAG INDUSTRIAL OPERATING PART 6.300% 05/28/34		02/28/2024	BANK OF AMERICA SECURITIES LLC		15,000,000	15,000,000	
858119-BQ-2	STEEL DYNAMICS INC 5.375% 08/15/34		10/23/2024	JP MORGAN SECURITIES INC		808,080	800,000	13,258
86210*-AB-1	STONEHILL PACE HOLDINGS LLC 11.000% 03/15/38		05/14/2024	GUGGENHEIM SECURITIES		15,544,000	15,544,000	
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		12/12/2024	SEA PORT GROUP THE LLC		303,078	297,625	1,177
864300-AC-2	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A2II 144A 6.268% 07/30/54		05/30/2024	MORGAN STANLEY & CO. INC.		15,000,000	15,000,000	
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A23 144A 6.505% 07/30/54		05/30/2024	MORGAN STANLEY & CO. INC.		12,500,000	12,500,000	
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS A23 144A 5.914% 07/30/54		09/06/2024	BARCLAYS BANK PLC		8,000,000	8,000,000	
864486-AK-1	SUBURBAN PROPANE PARTNRS SR UNSEC 5.875% 03/01/27		07/10/2024	BARCLAYS BANK PLC		198,282	200,000	4,243
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55		04/09/2024	BANK OF AMERICA		4,961,358	4,963,603	
86803#-AA-2	SUNZIA FINCO HOLDINGS LLC SUNZIA WIND SUNZIA TRANSMISSIO 9.617% 06/27/25		02/08/2024	DIRECT		126,512,314	128,333,333	
871044-AA-1	SWITCH ABS ISSUER LLC 6.280% 03/25/54		03/07/2024	MORGAN STANLEY & CO. INC.		9,912,239	10,000,000	
87169#-AA-8	VANTAGE DATA CENTERS LLC 8.500% 02/23/29		02/15/2024	GUGGENHEIM SECURITIES		186,000,000	186,000,000	
87264A-AX-3	T MOBILE USA INC SERIES WI 4.375% 04/15/40		10/23/2024	JP MORGAN SECURITIES INC		3,555,080	4,000,000	4,375
87264A-AZ-8	T MOBILE USA INC SERIES WI 4.500% 04/15/50		12/05/2024	Various		23,124,838	26,700,000	243,913
87264A-CW-3	T MOBILE USA INC 5.650% 01/15/53		12/17/2024	Various		24,867,500	25,000,000	532,042

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87264A-DF-9	T MOBILE USA INC 5.150% 04/15/34		02/16/2024	Various		13,553,978	13,625,000	11,158
87264A-DG-7	T MOBILE USA INC 5.500% 01/15/55		01/09/2024	CITIGROUP GLOBAL MARKETS INC.		11,363,170	11,375,000	
87264A-DN-2	T MOBILE USA INC 5.250% 06/15/55		12/17/2024	Various		29,369,500	30,000,000	4,375
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK 12.000% 09/15/26		06/27/2024	DIRECT WITH COUNTERPARTY FIXED		1,066,928	1,066,928	
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK 12.000% 09/15/26		12/10/2024	Interest Capitalization		1,236,321	1,236,321	
873316-A*-4	BMH LLC BMH and Subsidiaries 6.162% 11/15/41		10/22/2024	MESIROW FINANCIAL		77,070,216	77,070,216	
87612E-BP-0	TARGET CORP 4.500% 09/15/32		10/23/2024	JP MORGAN SECURITIES INC		1,085,755	1,100,000	5,363
88033G-DU-1	TENET HEALTHCARE CORP 6.750% 05/15/31		06/25/2024	Tax Free Exchange		196,702	200,000	1,500
88104L-AE-3	TERRAFORM POWER OPERATIN CO.GUARNT 5.000% 01/31/28		07/10/2024	BARCLAYS BANK PLC		96,003	100,000	2,236
88339W-AB-2	WILLIAMS COMPANIES INC 4.900% 03/15/29		02/16/2024	THE TORONTO-DOMINION BANK		1,973,380	2,000,000	12,522
88339W-AC-0	WILLIAMS COMPANIES INC 5.150% 03/15/34		10/23/2024	JP MORGAN SECURITIES INC		1,087,647	1,100,000	6,137
883556-CX-8	THERMO FISHER SCIENTIFIC 5.086% 08/10/33		10/23/2024	JP MORGAN SECURITIES INC		813,080	800,000	8,364
88651C-AB-6	TIERPOINT ISSUER LLC SERIES 2023-2A CLASS A2 144A 6.500% 06/25/53		05/01/2024	GUGGENHEIM SECURITIES		38,345,756	40,000,000	
88651C-AD-2	TIERPOINT ISSUER LLC 6.700% 04/27/54		05/01/2024	GUGGENHEIM SECURITIES		23,318,935	25,000,000	
89236T-LM-5	TOYOTA MOTOR CREDIT CORP 4.800% 01/05/34		10/23/2024	Various		3,237,932	3,300,000	31,160
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP 5.100% 03/21/31		04/17/2024	U.S. BANCORP LIBRA		4,926,600	5,000,000	19,833
893647-BS-5	TRANSDIGM INC SERIES 144A 6.875% 12/15/30		07/10/2024	BARCLAYS BANK PLC		204,992	200,000	993
893647-BV-8	TRANSDIGM INC SERIES 144A 6.625% 03/01/32		02/16/2024	U.S. BANCORP LIBRA		20,050,000	20,000,000	
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		03/31/2024	Interest Capitalization		494,648	494,648	
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		03/31/2024	Interest Capitalization		2,651,846	2,651,846	
89529#-AA-9	Tres Energy LLC 6.500% 11/02/29		11/04/2024	DIRECT		74,062,500	75,000,000	
896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A 7.750% 07/15/28		07/10/2024	BARCLAYS BANK PLC		207,968	200,000	7,578
89788M-AL-6	TRUIST FINANCIAL CORP SERIES MTN 4.873% 01/26/29		10/23/2024	JP MORGAN SECURITIES INC		1,499,805	1,500,000	17,868
89788M-AS-1	TRUIST FINANCIAL CORP SERIES MTN 5.711% 01/24/35		12/17/2024	Various		40,798,250	40,000,000	552,063
89788M-AT-9	TRUIST FINANCIAL CORP SERIES MTN 5.153% 08/05/32		08/01/2024	SUNTRUST CAPITAL MARKETS		15,000,000	15,000,000	
89788N-AA-8	TRUIST FINANCIAL CORP SERIES MTN 4.916% 07/28/33		10/23/2024	JP MORGAN SECURITIES INC		575,214	600,000	7,046
898912-AA-8	TSC SPV FUNDING LLC SERIES 2024 1A CLASS A2 144A 6.291% 08/20/54		08/15/2024	BARCLAYS BANK PLC		10,000,000	10,000,000	
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		01/01/2024	WATERWAY CAPITAL		(1,372,474)	(1,328,115)	(20,235)
903522-AA-8	UWM HOLDINGS LLC SERIES 144A 6.625% 02/01/30		12/05/2024	JP MORGAN SECURITIES INC		6,420,000	6,420,000	
90354T-BF-5	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV2 CLASS B4 144A 3.242% 09/25/51		07/16/2024	BANK OF AMERICA		2,153,445	2,789,748	4,025
90354X-BF-6	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS B4 144A 3.152% 08/25/51		07/16/2024	BANK OF AMERICA		1,615,434	2,082,122	2,920
90355D-BK-8	UNITED WHOLESALE MORTGAGE LLC SERIES 2021 INV5 CLASS B4 144A 3.231% 01/25/52		07/23/2024	BANK OF AMERICA		3,305,647	4,267,933	8,818
907818-GB-8	UNION PACIFIC CORP 4.500% 01/20/33		10/23/2024	JP MORGAN SECURITIES INC		1,773,396	1,800,000	21,150
910637-W#-0	THE UNITED ILLUMINATING CO 5.670% 09/30/39		07/18/2024	GOLDMAN SACHS CAPITAL MARKETS		50,000,000	50,000,000	
911312-CE-4	UNITED PARCEL SERVICE 5.500% 05/22/54		12/17/2024	Various		47,406,667	47,100,000	151,647
91135@-AE-5	UNITED POWER INC 6.010% 04/25/44		04/10/2024	COOPERATIVE SECURITIES		28,275,000	28,275,000	
91135@-AF-2	UNITED POWER INC 6.200% 04/25/54		04/10/2024	COOPERATIVE SECURITIES		26,840,414	26,840,414	
91159H-JG-6	US BANCORP SERIES MTN 4.967% 07/22/33		10/23/2024	JP MORGAN SECURITIES INC		779,104	800,000	10,155
91159H-JR-2	US BANCORP 5.678% 01/23/35		12/17/2024	Various		46,268,426	45,400,000	558,557
91324P-EW-8	UNITEDHEALTH GROUP INC 5.050% 04/15/53		10/23/2024	JP MORGAN SECURITIES INC		939,750	1,000,000	1,263
91324P-FK-3	UNITEDHEALTH GROUP INC 5.500% 07/15/44		10/23/2024	JP MORGAN SECURITIES INC		3,838,532	3,800,000	51,669
91324P-FL-1	UNITEDHEALTH GROUP INC 5.625% 07/15/54		07/23/2024	WELLS FARGO		14,970,150	15,000,000	
91324P-FM-9	UNITEDHEALTH GROUP INC 5.750% 07/15/64		07/23/2024	WELLS FARGO		8,995,429	9,050,000	
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A 4.500% 05/01/29		07/10/2024	BARCLAYS BANK PLC		169,330	200,000	1,750
91740P-AF-5	USA COM PART USA COM FIN SERIES WI 6.875% 09/01/27		07/10/2024	BARCLAYS BANK PLC		100,524	100,000	2,483
91823A-BC-4	VB S1 ISSUER LLC SERIES 2024 1A CLASS C2 144A 5.590% 05/15/54		12/19/2024	Various		10,907,478	10,980,000	866
918307-BJ-7	UNITED WHOLESALE MORTGAGE LLC SERIES 2021-INV4 CLASS B4 144A 3.219% 12/25/51		10/23/2024	JP MORGAN SECURITIES INC		2,331,385	2,951,120	6,072
91868@-AA-6	CITY OF NEW YORK WEST 722 E 21 6.424% 06/05/64		06/11/2024	RAYMOND JAMES		15,313,079	15,313,079	
91869*-AA-7	CITY OF NEW YORK 4427 WHITE PL 6.424% 07/05/64		07/26/2024	RAYMOND JAMES		14,728,787	14,728,787	
92277G-BA-4	VENTAS REALTY LP 5.000% 01/15/35		09/05/2024	WELLS FARGO		14,947,050	15,000,000	
92332Y-AA-9	VENTURE GLOBAL LNG INC SERIES 144A 8.125% 06/01/28		07/10/2024	BARCLAYS BANK PLC		103,738	100,000	903
92343V-GB-4	VERIZON COMMUNICATIONS 3.550% 03/22/51		10/23/2024	JP MORGAN SECURITIES INC		1,827,875	2,500,000	7,889
92343V-GK-4	VERIZON COMMUNICATIONS 3.400% 03/22/41		10/23/2024	JP MORGAN SECURITIES INC		3,592,370	4,600,000	13,902
92343V-GW-8	VERIZON COMMUNICATIONS 5.500% 02/23/54		12/19/2024	Various		48,009,320	49,000,000	798,722
92345Y-AJ-5	VERISK ANALYTICS INC 5.250% 06/05/34		05/21/2024	BANK OF AMERICA		12,787,840	13,000,000	

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929089-AH-3	VOYA FINANCIAL INC 5.000% 09/20/34		11/22/2024	Various		39,545,300	40,000,000	90,278
929160-AZ-2	VULCAN MATERIALS CO 3.500% 06/01/30		10/23/2024	JP MORGAN SECURITIES INC		1,407,120	1,500,000	20,854
929160-BC-2	VULCAN MATERIALS CO 5.350% 12/01/34		11/18/2024	SUNTRUST CAPITAL MARKETS		15,333,115	15,350,000	
931142-FE-8	WALMART INC 4.500% 04/15/53		12/17/2024	JP MORGAN SECURITIES INC		18,083,600	20,000,000	157,500
933940-AA-6	WAND NEWCO 3 INC SERIES 144A 7.625% 01/30/32		01/18/2024	GOLDMAN SACHS & CO.		3,080,000	3,080,000	
94106L-BW-8	WASTE MANAGEMENT INC 4.875% 02/15/34		10/23/2024	JP MORGAN SECURITIES INC		802,968	800,000	7,475
94990F-AH-4	WELLS FARGO COMMERCIAL MORTG SERIES 2024-C63 CLASS AS 5.820% 08/15/57		08/16/2024	WELLS FARGO		16,016,096	15,550,000	70,390
94990F-AJ-0	WELLS FARGO COMMERCIAL MORTG SERIES 2024-C63 CLASS B 6.120% 08/15/57		09/04/2024	Various		6,643,487	6,428,000	25,811
95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN 5.013% 04/04/51		10/23/2024	JP MORGAN SECURITIES INC		3,549,124	3,800,000	10,583
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SERIES 2019 1 CLASS B2 144A 3.921% 11/25/48		12/03/2024	WELLS FARGO		9,105,469	9,771,127	3,193
95081Q-AR-5	WESCO DISTRIBUTION INC SERIES 144A 6.625% 03/15/32		02/26/2024	GOLDMAN SACHS & CO.		24,075,000	24,075,000	
95109#-AA-4	THE CITY OF NEW YORK 4.000% 01/15/60		01/01/2024	LAREW		20,715,445	20,715,445	
95109#-AA-4	THE CITY OF NEW YORK 4.000% 01/15/60		01/01/2024	Tax Free Exchange		(422,426)		422,426
96337R-AA-0	WHISTLER PIPELINE LLC SERIES 144A 5.400% 09/30/29		07/24/2024	JP MORGAN SECURITIES INC		19,989,200	20,000,000	
96337R-AC-6	WHISTLER PIPELINE LLC SERIES 144A 5.950% 09/30/34		12/17/2024	JP MORGAN SECURITIES INC		30,113,100	30,000,000	219,819
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 2021-A CLASS A 144A 3.104% 05/15/46		01/18/2024	MITSUBISHI UFJ SECURITIES USA		1,216,222	1,427,700	862
97360A-AA-5	WINDSOR HOLDINGS III LLC SERIES 144A 8.500% 06/15/30		07/10/2024	BARCLAYS BANK PLC		210,046	200,000	1,228
97381A-AA-0	WINDSTREAM ESCROW LLC SERIES 144A 8.250% 10/01/31		12/12/2024	CITIGROUP GLOBAL MARKETS INC.		3,195,500	3,080,000	55,761
974153-AE-8	WINGSTOP FUNDING LLC SERIES 2024 1A CLASS A2 144A 5.858% 12/05/54		11/19/2024	MORGAN STANLEY & CO. INC.		23,500,000	23,500,000	
976656-CT-3	WISCONSIN ELECTRIC POWER 5.050% 10/01/54		12/17/2024	Various		20,580,836	21,525,000	199,896
983793-AK-6	XPO INC SERIES 144A 7.125% 02/01/32		07/10/2024	BARCLAYS BANK PLC		205,616	200,000	8,233
98971D-AC-4	ZIONS BANCORP NA 6.816% 11/19/35		12/17/2024	JP MORGAN SECURITIES INC		24,718,300	24,400,000	54,907
98979Q-AA-1	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.640% 04/20/54		12/12/2024	Various		10,315,567	10,310,000	1,315
98979Q-AC-7	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS B 144A 7.810% 04/20/54		03/20/2024	GOLDMAN SACHS & CO.		8,249,579	8,250,000	
98979Q-AE-3	ZIPLY FIBER ISSUER LLC SERIES 2024-1A CLASS C 144A 11.170% 04/20/54		03/20/2024	GOLDMAN SACHS & CO.		1,175,708	1,176,000	
G1418#-AZ-6	CARIBBEAN UTILITIES COMPANY 6.170% 05/15/39		05/02/2024	CIBC WORLD MARKETS		40,000,000	40,000,000	
G1847#-AF-1	CAPITAL INVESTORS EUROPE PBI L 4.580% 06/13/34		06/11/2024	GOLDMAN SACHS CAPITAL MARKETS		28,952,100	28,952,100	
G3908*-AC-4	GAST MIDCO LIMITED 6.210% 11/26/34		09/24/2024	BNP PARIBAS		113,789,500	113,789,500	
G3908*-AG-5	GAST MIDCO LIMITED 5.940% 11/26/34		09/24/2024	BNP PARIBAS		25,000,000	25,000,000	
G6369#-AA-9	NSG UK ENTERPRISES LIMITED 6.420% 04/17/31		03/27/2024	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000	
N3149*-AD-3	EVOS FINANCE B.V. 6.000% 06/30/31		06/27/2024	CIBC WORLD MARKETS		67,000,000	67,000,000	
N3149*-AF-8	EVOS FINANCE B.V. 4.700% 06/30/34		06/27/2024	CIBC WORLD MARKETS		74,984,000	74,984,000	
N7334#-AX-1	WERELDHAVE N.V. 7.150% 01/26/29		01/01/2024	ABN AMRO BANK N.V.		25,000,000	25,000,000	
N7334#-AY-9	BSOF SRT I LP BSOF SRT I Offsh 7.640% 01/31/31		01/01/2024	RABOBANK NEDERLAND		25,000,000	25,000,000	
Z00002-EA-1	ENTOMO BRANDS ACQUISTION, INC DDTL 13.000% 05/15/34		07/19/2024	DIRECT		2,376,901	2,386,437	
Z00002-EA-1	ENTOMO BRANDS ACQUISTION, INC DDTL 13.000% 05/15/34		10/01/2024	Interest Capitalization		48,631	48,631	
000000-00-0	QUEBEC INC. 12.000% 03/14/28		09/30/2024	Interest Capitalization		889,281	889,281	
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	02/22/2024	BARCLAYS BANK PLC		638,208	652,898	13,806
01626P-AU-0	ALIMENTATION COUCHE TARD SERIES 144A 5.267% 02/12/34	A	04/04/2024	Various		14,827,850	15,000,000	118,508
01626P-AV-8	ALIMENTATION COUCHE TARD SERIES 144A 5.617% 02/12/54	A	02/06/2024	WELLS FARGO		10,000,000	10,000,000	
29250N-BR-5	ENBRIDGE INC 5.700% 03/08/33	A	12/17/2024	JP MORGAN SECURITIES INC		11,823,890	11,500,000	169,258
35100L-A#-5	FOUR SEAS L.P. 7.345% 05/28/32		05/01/2024	GUGGENHEIM SECURITIES		4,971,486	4,971,486	
35100L-A@-7	FOUR SEAS L.P. 6.818% 05/28/32		03/01/2024	GUGGENHEIM SECURITIES		22,500,000	22,500,000	
89116C-QJ-9	TORONTO DOMINION BANK 5.146% 09/10/34	A	09/03/2024	THE TORONTO-DOMINION BANK		10,000,000	10,000,000	
89352H-BA-6	TRANSCANADA PIPELINES 4.100% 04/15/30	A	10/23/2024	JP MORGAN SECURITIES INC		1,733,580	1,800,000	1,845
94106B-AG-6	WASTE CONNECTIONS INC 5.000% 03/01/34	A	10/23/2024	JP MORGAN SECURITIES INC		698,215	700,000	5,153
000000-00-0	Goldcup 101311 AB 4.450% 10/03/34	B	08/21/2024	CIBC WORLD MARKETS		47,350,940	47,350,940	
00084D-BD-1	ABN AMRO BANK NV SERIES 144A 4.980% 12/03/28	D	11/25/2024	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000	
00084D-BF-6	ABN AMRO BANK NV SERIES 144A 5.515% 12/03/35	D	12/17/2024	Various		54,951,310	55,000,000	45,958
00121M-AE-5	AGL CLO LTD SERIES 2024-37A CLASS B 144A 6.182% 04/22/38	D	12/18/2024	SG AMERICAS SECURITIES LLC		7,000,000	7,000,000	
00135T-AE-4	AIB GROUP PLC SERIES 144A 5.871% 03/28/35	D	03/21/2024	WELLS FARGO		10,000,000	10,000,000	
00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.300% 01/30/32	D	10/23/2024	JP MORGAN SECURITIES INC		793,719	900,000	6,930
00774M-BE-4	AERCAP IRELAND CAP GLOBA 6.150% 09/30/30	D	10/23/2024	JP MORGAN SECURITIES INC		633,204	600,000	2,460
00900P-AQ-8	AIMCO SERIES 2018-BA CLASS ARR 144A 6.147% 04/16/37	D	02/14/2024	BNP PARIBAS		24,000,000	24,000,000	196,868
00901A-AU-1	AIMCO SERIES 2019 10A CLASS BRR 144A 6.382% 07/22/37	D	05/23/2024	NOMURA SECURITIES INTL INC.		5,000,000	5,000,000	46,660
00901W-AC-3	AIMCO SERIES 2024-21A CLASS A2 144A 6.332% 04/18/37	D	04/09/2024	BNP PARIBAS		12,000,000	12,000,000	
009279-AC-4	AIRBUS SE SR UNSEC 3.950% 04/10/47	D	11/13/2024	GOLDMAN SACHS & CO.		9,415,866	11,677,000	43,562
018820-AD-2	ALLIANZ SE SERIES 144A HYB 5.600% 09/03/54	D	12/17/2024	Various		35,050,000	35,000,000	326,667

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03217K-AB-4	AMERICA MOVIL SAB DE CV SERIES 144A 5.375% 04/04/32	D	11/18/2024	BARCLAYS BANK PLC		4,787,420	5,093,000	34,219
03665J-AS-7	ANTARES CLO SERIES 2017-1A CLASS BRR 144A 6.517% 01/20/37	D	12/13/2024	BNP PARIBAS		11,000,000	11,000,000	
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A 2.375% 10/14/30	D	03/15/2024	U.S. BANCORP LIBRA		828,200	1,000,000	10,226
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A 5.625% 05/13/32	D	03/25/2024	Various		1,794,000	1,800,000	36,906
03769R-AQ-8	APIDOS CLO LTD SERIES 2022 40A CLASS BR 144A 6.297% 07/15/37	D	07/26/2024	GOLDMAN SACHS & CO.		8,000,000	8,000,000	
03771J-AC-3	APIDOS CLO LTD SERIES 2024-51A CLASS A2 144A 6.087% 01/20/38	D	12/18/2024	SG AMERICAS SECURITIES LLC		20,500,000	20,500,000	
05523R-AH-0	BAE SYSTEMS PLC SERIES 144A 5.000% 03/26/27	D	03/28/2024	THE TORONTO-DOMINION BANK		3,994,720	4,000,000	3,333
05523R-AL-1	BAE SYSTEMS PLC SERIES 144A 5.300% 03/26/34	D	12/17/2024	JP MORGAN SECURITIES INC		20,235,400	20,000,000	241,444
05523R-AM-9	BAE SYSTEMS PLC SERIES 144A 5.500% 03/26/54	D	12/17/2024	Various		56,328,795	56,500,000	519,062
05571A-AX-3	BPCE SA SERIES 144A 5.281% 05/30/29	D	05/21/2024	WELLS FARGO		3,000,000	3,000,000	
05571A-AY-1	BPCE SA SERIES 144A 5.936% 05/30/35	D	05/21/2024	WELLS FARGO		4,650,000	4,650,000	
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A 2.875% 10/14/31	D	03/06/2024	Various		5,768,800	6,800,000	77,082
05964H-AN-5	BANCO SANTANDER SA 1.722% 09/14/27	D	10/23/2024	JP MORGAN SECURITIES INC		2,264,688	2,400,000	4,592
05964H-BD-6	BANCO SANTANDER SA 6.350% 03/14/34	D	10/23/2024	JP MORGAN SECURITIES INC		626,340	600,000	4,233
05969B-AF-0	BANCO SANTANDER MEXICO SERIES 144A 5.621% 12/10/29	D	12/04/2024	SANTANDER SECURITIES INC.		10,625,000	10,625,000	
05971U-2E-6	BANCO DE CREDITO DEL PER SERIES 144A 5.850% 01/11/29	D	01/04/2024	BANK OF AMERICA		4,995,100	5,000,000	
06738E-CR-4	BARCLAYS PLC 5.690% 03/12/30	D	10/23/2024	JP MORGAN SECURITIES INC		2,049,900	2,000,000	13,277
08049A-AC-7	BELMONT PARK CLO SERIES 2024-1A CLASS A2 144A 6.317% 04/15/37	D	02/21/2024	BNP PARIBAS		8,000,000	8,000,000	
08181B-BA-6	BENEFIT STREET PARTNERS CLO LT SERIES 2016-9A CLASS A2R2 144A 6.187% 10/20/37	D	10/07/2024	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	
09609Q-AC-2	BLUEBERRY PARK CLO SERIES 2024 1A CLASS B 144A 6.267% 10/20/37	D	07/26/2024	CITIGROUP GLOBAL MARKETS INC.		8,000,000	8,000,000	
12565E-AL-5	CIFC FUNDING LTD SERIES 2021-5A CLASS BR 144A 6.247% 01/15/38	D	12/19/2024	CIBC WORLD MARKETS		7,100,000	7,100,000	
12569E-AS-6	CIFC FUNDING LTD SERIES 2022-7A CLASS A2R 144A 6.202% 01/22/38	D	10/31/2024	BARCLAYS BANK PLC		10,000,000	10,000,000	
12704P-AA-6	CRH SMW FINANCE DAC 5.200% 05/21/29	D	10/23/2024	JP MORGAN SECURITIES INC		1,526,895	1,500,000	33,150
13005H-AA-8	CALIFORNIA BUYER ATLANTI SERIES 144A 6.375% 02/15/32	D	10/23/2024	Various		4,420,000	4,420,000	
14317B-AS-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2022-4A CLASS BR 144A 6.376% 07/25/36	D	07/12/2024	GOLDMAN SACHS & CO.		19,000,000	19,000,000	
151290-BZ-5	CEMEX SAB DE CV SERIES 144A 3.875% 07/11/31	D	03/07/2024	BNP PARIBAS		887,500	1,000,000	6,458
16882L-AA-0	CHILE ELECTRICITY LUX SERIES 144A 5.580% 10/20/35	D	10/07/2024	GOLDMAN SACHS & CO.		4,250,043	4,250,000	
17181U-AC-2	CIFC FUNDING LTD SERIES 2024-2A CLASS A2 144A 6.352% 04/22/37	D	03/26/2024	RBC DAIN RAUSCHER INC.		18,000,000	18,000,000	
200447-AP-5	COMISION FEDERAL DE ELEC SERIES 144A 6.450% 01/24/35	D	09/17/2024	HSBC SECURITIES USA INC		10,686,283	10,725,000	
21987B-BK-3	CODELCO INC SERIES 144A 6.440% 01/26/36	D	01/23/2024	CITIGROUP GLOBAL MARKETS INC.		4,622,318	4,625,000	
251526-CV-9	DEUTSCHE BANK NY 5.706% 02/08/28	D	02/05/2024	DEUTSCHE BANK SECURITIES INCOR		20,000,000	20,000,000	
251526-CY-3	DEUTSCHE BANK NY 5.403% 09/11/35	D	12/17/2024	Various		29,609,400	30,000,000	218,371
25160P-AH-0	DEUTSCHE BANK NY 2.552% 01/07/28	D	10/23/2024	JP MORGAN SECURITIES INC		1,609,696	1,700,000	12,895
25455X-A*-5	DIPLOMA PLC 4.180% 03/20/31	B	02/28/2024	BNP PARIBAS		43,338,000	43,338,000	
279158-AV-1	ECOPETROL SA 8.375% 01/19/36	D	01/09/2024	CITIGROUP GLOBAL MARKETS INC.		3,977,640	4,000,000	
29002A-AQ-7	ELMWOOD CLO 20 LTD SERIES 2022-7A CLASS CR 144A 7.047% 01/17/37	D	01/25/2024	RBC DAIN RAUSCHER INC.		3,000,000	3,000,000	
29002Y-AL-6	ELMWOOD CLO XII LTD SERIES 2021-5A CLASS BR 144A 6.317% 10/20/37	D	09/24/2024	WELLS FARGO		4,250,000	4,250,000	
29003E-AU-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS BR 144A 6.617% 04/20/37	D	03/08/2024	JP MORGAN SECURITIES INC		12,500,000	12,500,000	
29003H-AE-8	ELMWOOD CLO 31 LTD SERIES 2024 7A CLASS B 144A 6.297% 07/17/37	D	07/12/2024	RBC DAIN RAUSCHER INC.		2,000,000	2,000,000	
29244P-AC-3	EMPOWER CLO LTD SERIES 2024 2A CLASS A2 144A 6.347% 07/15/37	D	05/24/2024	MIZUHO SECURITIES USA INC.		8,000,000	8,000,000	
29244R-AA-3	EMPOWER CLO LTD SERIES 2024-1A CLASS A1 144A 6.226% 04/25/37	D	02/07/2024	GOLDMAN SACHS & CO.		9,000,000	9,000,000	
29278G-AY-4	ENEL FINANCE INTL NV SERIES 144A 5.500% 06/15/52	D	01/30/2024	HSBC SECURITIES USA INC		2,837,100	3,000,000	21,083
29286D-AA-3	ENGIE SA SERIES 144A 5.250% 04/10/29	D	04/03/2024	MORGAN STANLEY & CO. INC.		8,968,770	9,000,000	
29286D-AB-1	ENGIE SA SERIES 144A 5.625% 04/10/34	D	12/17/2024	Various		39,547,052	39,600,000	212,969
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A 5.000% 10/30/29	D	07/10/2024	BARCLAYS BANK PLC		183,804	200,000	1,972
344045-AA-7	FLUTTER TREASURY DAC SERIES 144A 6.375% 04/29/29	D	07/10/2024	Various		6,066,868	6,065,000	2,550
345409-AC-0	FORD OTOMOTIV SANAYI AS SERIES 144A 7.125% 04/25/29	D	04/18/2024	SOCIETE GENERALE		10,000,000	10,000,000	
38136R-AU-1	GOLDENTREE LOAN MANAGEMENT SERIES 2022 14A CLASS B1R 144A 6.267% 07/20/37	D	07/08/2024	MORGAN STANLEY & CO. INC.		7,290,000	7,290,000	
400131-AH-1	GRUMA SAB DE CV SERIES 144A 5.390% 12/09/34	D	12/04/2024	BANK OF AMERICA		1,500,000	1,500,000	
400131-AJ-7	GRUMA SAB DE CV SERIES 144A 5.761% 12/09/54	D	12/04/2024	BANK OF AMERICA		1,500,000	1,500,000	
40052V-AE-4	GRUPO BIMBO SAB DE CV SR UNSEC 4.700% 11/10/47	D	03/07/2024	BANK OF AMERICA		2,656,200	3,000,000	47,392
40052V-AG-9	GRUPO BIMBO SAB DE CV SERIES 144A 4.000% 09/06/49	D	03/07/2024	JEFFERIES & CO. INC.		8,752,480	11,000,000	6,111
404280-DW-6	HSBC HOLDINGS PLC 6.332% 03/09/44	D	10/23/2024	JP MORGAN SECURITIES INC		3,697,874	3,400,000	26,911
413279-AC-4	HARMONY PEACE PK CLO LTD LLC SERIES 2024 1A CLASS A 144A 5.967% 10/20/37	D	08/16/2024	BNP PARIBAS		25,000,000	25,000,000	
43990E-AA-9	HORIZON AIRCRAFT FINANCE SERIES 2024 1 CLASS A 144A 5.375% 09/15/49	D	09/06/2024	MITSUBISHI UFJ SECURITIES USA		9,874,796	9,875,000	
449691-AG-9	ILIAD HOLDING SAS SERIES 144A 7.000% 04/15/32	D	11/19/2024	JP MORGAN SECURITIES INC		200,000	200,000	
456837-BH-5	ING GROEP NV 6.114% 09/11/34	D	10/23/2024	JP MORGAN SECURITIES INC		635,262	600,000	4,382
46128M-AT-8	INVERSIONES CMPC SA SERIES 144A 6.125% 02/26/34	D	03/18/2024	Various		9,855,992	9,800,000	39,370
48255V-AS-1	KKR FINANCIAL CLO LTD SERIES 2023 46A CLASS BR 144A 6.432% 10/20/37	D	08/16/2024	CITIGROUP GLOBAL MARKETS INC.		6,200,000	6,200,000	
49647Q-AA-6	KINGSTON AIRPORT REV FIN SERIES 144A 6.750% 12/15/36	D	09/25/2024	CITIGROUP GLOBAL MARKETS INC.		4,623,566	4,625,000	
539439-AX-7	LLOYDS BANKING GROUP PLC 5.871% 03/06/29	D	10/23/2024	JP MORGAN SECURITIES INC		1,856,232	1,800,000	14,090
53944Y-AP-8	LLOYDS BANKING GROUP PLC 1.627% 05/11/27	D	10/23/2024	JP MORGAN SECURITIES INC		2,005,374	2,100,000	15,470
55953Y-AN-6	MAGNETITE CLO LTD SERIES 2022 33A CLASS AR 144A 5.967% 10/20/37	D	09/03/2024	NOMURA SECURITIES INTL INC.		10,400,000	10,400,000	
55953Y-AQ-9	MAGNETITE CLO LTD SERIES 2022-33A CLASS BR 144A 6.332% 10/20/37	D	09/03/2024	NOMURA SECURITIES INTL INC.		5,000,000	5,000,000	
55955R-AC-3	MAGNETITE CLO LTD SERIES 2024 40A CLASS A2 144A 6.297% 07/15/37	D	05/10/2024	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58507L-BC-2	MEDTRONIC GLOBAL HLDINGS 4.500% 03/30/33	D	10/23/2024	JP MORGAN SECURITIES INC		880,965	900,000	2,700
586915-AC-4	MENLO CLO I LTD SERIES 2024-1A CLASS A2 144A 6.267% 01/20/38	D	11/22/2024	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
586915-AL-4	MENLO CLO I LTD SERIES 2024-1A CLASS B 144A 6.467% 01/20/38	D	11/22/2024	JP MORGAN SECURITIES INC		5,000,000	5,000,000	
59284B-AE-8	MEXICHEM SAB DE CV CO.GUARNT 5.875% 09/17/44	D	03/11/2024	JEFFERIES & CO. INC.		2,712,000	3,000,000	86,167
597921-AA-3	MIDOCEAN CREDIT CLO SERIES 2024 16A CLASS A 144A 6.017% 10/20/37	D	09/27/2024	SCOTIA CAPITAL INC		10,000,000	10,000,000	
597921-AE-5	MIDOCEAN CREDIT CLO SERIES 2024 16A CLASS B 144A 6.367% 10/20/37	D	09/27/2024	SCOTIA CAPITAL INC		10,000,000	10,000,000	
600814-AS-6	MILLICON INTL CELLULAR SERIES 144A 7.375% 04/02/32	D	03/26/2024	GOLDMAN SACHS & CO.		4,150,000	4,150,000	
60687Y-DE-6	MIZUHO FINANCIAL GROUP 5.579% 05/26/35	D	02/20/2024	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
639057-AC-2	NATWEST GROUP PLC 1.642% 06/14/27	D	10/23/2024	JP MORGAN SECURITIES INC		2,762,018	2,900,000	17,195
640969-AE-1	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS B 144A 6.632% 04/22/38	D	03/14/2024	WELLS FARGO		10,000,000	10,000,000	
64130D-BU-3	NEUBERGER BERMAN CLO LTD SERIES 2016-21A CLASS A2R3 144 5.904% 01/20/39	D	11/18/2024	NOMURA SECURITIES INTL INC.		10,000,000	10,000,000	
64130D-BW-9	NEUBERGER BERMAN CLO LTD SERIES 2016-21A CLASS BR3 144A 6.317% 01/20/39	D	11/18/2024	NOMURA SECURITIES INTL INC.		20,000,000	20,000,000	
64130H-AW-1	NEUBERGER BERMAN CLO LTD SERIES 2017 24A CLASS BR2 144A 6.367% 10/19/38	D	08/08/2024	WELLS FARGO		7,975,000	7,975,000	
64135T-AC-4	NEUBERGER BERMAN CLO LTD SERIES 2024 56A CLASS A2 144A 6.285% 07/24/37	D	05/17/2024	CITIGROUP GLOBAL MARKETS INC.		22,500,000	22,500,000	
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A 3.750% 06/23/31	D	03/05/2024	JEFFERIES & CO. INC.		4,275,000	5,000,000	38,542
67091T-AF-2	OFFICE CHERIFIEN DES PHO SERIES 144A 6.750% 05/02/34	D	04/24/2024	JP MORGAN SECURITIES INC		13,394,776	13,600,000	
67100S-AE-6	OAK HILL CREDIT PARTNERS SERIES 2024-19A CLASS B1 144A 6.317% 07/20/37	D	05/31/2024	BANK OF AMERICA		4,600,000	4,600,000	
67117E-AE-8	OI SA SERIES 144A 10.000% 06/30/27	D	08/08/2024	Taxable Exchange		2,794,865	3,288,076	
67117E-AG-3	OI SA SERIES 144A 8.500% 12/31/28	D	08/08/2024	Tax Free Exchange		75,680	7,291,235	
67578V-AC-6	OCTAGON 63 LTD SERIES 2024-2A CLASS A2 144A 6.327% 07/20/37	D	04/10/2024	RBC DAIN RAUSCHER INC.		11,250,000	11,250,000	
67591Y-AU-3	OCTAGON INVESTMENT PARTNERS SERIES 2018 1A CLASS A3R 144A 6.417% 10/20/37	D	08/06/2024	BANK OF AMERICA		5,000,000	5,000,000	
67706X-AS-2	OAK HILL CREDIT PARTNERS SERIES 2017 14A CLASS B1R 144A 6.267% 07/21/37	D	06/21/2024	JP MORGAN SECURITIES INC		5,500,000	5,500,000	
68560E-AB-4	ORBIA ADVANCE CORP SAB SERIES 144A 2.875% 05/11/31	D	03/11/2024	JEFFERIES & CO. INC.		2,065,000	2,500,000	24,358
69356J-A#-0	PG RECEIVABLES FINANCE LP 6.800% 02/20/30	D	06/28/2024	GUGGENHEIM SECURITIES		20,248,000	20,248,000	
69356J-B*-3	PG RECEIVABLES FINANCE LP 7.286% 02/20/30	D	06/28/2024	GUGGENHEIM SECURITIES		2,252,000	2,252,000	
69450@-AA-6	PAC Finco I Designated Activit 7.020% 02/28/37	D	08/05/2024	CITIGROUP GLOBAL MARKETS INC.		29,321,686	29,321,686	
69702T-AN-2	PALMER SQUARE CLO LTD SERIES 2023 1A CLASS BR 144A 6.217% 01/20/38	D	12/13/2024	BANK OF AMERICA		9,000,000	9,000,000	
74726M-A@-8	QANTAS AIRWAYS LIMITED 7.430% 02/13/36	B	01/01/2024	MITSUBISHI UFJ SECURITIES USA		48,588,750	48,588,750	
74936G-AG-3	RAD CLO LTD SERIES 2020-7A CLASS D1R 144A 8.797% 04/17/36	D	02/15/2024	GOLDMAN SACHS & CO.		3,000,000	3,000,000	
75009C-AA-4	RAD CLO LTD SERIES 2024-23A CLASS A1 144A 6.247% 04/20/37	D	01/25/2024	CIBC WORLD MARKETS		21,000,000	21,000,000	
75009C-AC-0	RAD CLO LTD SERIES 2024-23A CLASS A2 144A 6.417% 04/20/37	D	01/25/2024	CIBC WORLD MARKETS		4,000,000	4,000,000	
75009N-AC-6	RAD CLO LTD SERIES 2020-9A CLASS A2R 144A 6.207% 01/15/38	D	12/19/2024	CITIGROUP GLOBAL MARKETS INC.		5,600,000	5,600,000	
75010C-AC-7	RAD CLO LTD SERIES 2024-24A CLASS A2 144A 6.357% 07/20/37	D	04/11/2024	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000	
75010C-AJ-2	RAD CLO LTD SERIES 2024-24A CLASS D1 144A 8.117% 07/20/37	D	04/11/2024	CITIGROUP GLOBAL MARKETS INC.		6,800,000	6,800,000	
75010K-AE-5	RAD CLO LTD SERIES 2019 6A CLASS A2R 144A 6.267% 10/20/37	D	10/11/2024	GREENSLEDGE CAPITAL MARKETS		14,500,000	14,500,000	
75889H-AQ-3	REGATTA XXIV FUNDING LTD SERIES 2021-5A CLASS BR 144A 6.267% 01/20/38	D	12/20/2024	NATIXIS SECURITIES AMERICAS LL		15,000,000	15,000,000	
759470-BB-2	RELIANCE INDUSTRIES LTD SERIES 144A 2.875% 01/12/32	D	03/08/2024	JP MORGAN SECURITIES INC		4,273,250	5,000,000	23,958
785712-AK-6	SABLE INTL FINANCE LTD SERIES 144A 7.125% 10/15/32	D	09/25/2024	CITIGROUP GLOBAL MARKETS INC.		490,000	490,000	
80281L-AR-6	SANTANDER UK GROUP HLDGS 2.469% 01/11/28	D	10/23/2024	JP MORGAN SECURITIES INC		944,950	1,000,000	7,064
80414L-2D-6	SAUDI ARABIAN OIL CO SERIES 144A 3.500% 04/16/29	D	03/11/2024	Various		9,368,500	10,000,000	142,431
829688-AB-6	SISECAM UK PLC SERIES 144A 8.625% 05/02/32	D	04/24/2024	CITIBANK N.A. LONDON BRANCH		5,600,000	5,600,000	
83011V-AC-8	SIXTH STREET CLO LTD SERIES 2024 25A CLASS B 144A 6.435% 07/24/37	D	05/15/2024	CITIGROUP GLOBAL MARKETS INC.		8,500,000	8,500,000	
83012C-AE-5	TICP CLO LTD SERIES 2017 9A CLASS BR 144A 6.267% 07/21/37	D	07/02/2024	JP MORGAN SECURITIES INC		32,000,000	32,000,000	
83272G-AC-5	SMURFIT KAPPA TREASURY SERIES 144A 5.438% 04/03/34	D	04/15/2024	Various		8,128,350	8,300,000	10,574
83272Y-AA-0	SMURFIT WESTROCK FIN SERIES 144A 5.418% 01/15/35	D	12/17/2024	Various		23,453,604	23,300,000	33,110
83368R-BX-9	SOCIETE GENERALE SERIES 144A 6.066% 01/19/35	D	02/29/2024	Various		10,923,900	11,000,000	37,913
83368R-BY-7	SOCIETE GENERALE SERIES 144A 7.132% 01/19/55	D	01/11/2024	SG AMERICAS SECURITIES LLC		4,800,000	4,800,000	
870880-AA-2	SWISS RE SUB FIN PLC SERIES 144A 5.698% 04/05/35	D	12/17/2024	Various		45,299,490	45,200,000	231,086
88240J-AE-3	TEXAS DEBT CAPITAL CLO LTD SERIES 2024-1A CLASS B 144A 6.582% 04/22/37	D	01/29/2024	BARCLAYS BANK PLC		17,750,000	17,750,000	
89157X-AA-9	TOTALENERGIES CAPITAL SA 5.150% 04/05/34	D	04/17/2024	MORGAN STANLEY & CO. INC.		6,408,415	6,500,000	13,018
89157X-AB-7	TOTALENERGIES CAPITAL SA 5.488% 04/05/54	D	04/15/2024	Various		14,418,150	14,550,000	9,147
89157X-AE-1	TOTALENERGIES CAPITAL SA 5.275% 09/10/54	D	12/17/2024	JP MORGAN SECURITIES INC		25,578,550	26,200,000	215,396
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	CITIGROUP GLOBAL MARKETS INC.		9,098,173	9,125,000	
89378T-AD-5	TRANSNET SOC LTD SERIES 144A 8.250% 02/06/28	D	01/11/2024	BANK OF AMERICA		1,003,750	1,000,000	36,667
903742-AB-0	ULKER BISKUVI SANAYI AS SERIES 144A 7.875% 07/08/31	D	07/01/2024	JP MORGAN SECURITIES INC		6,725,000	6,725,000	
92857W-CA-6	VODAFONE GROUP PLC 5.750% 06/28/54	D	10/23/2024	JP MORGAN SECURITIES INC		1,480,350	1,500,000	27,792
961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	D	10/23/2024	JP MORGAN SECURITIES INC		604,476	600,000	6,666
961214-FL-2	WESTPAC BANKING CORP 5.512% 11/17/25	D	10/23/2024	JP MORGAN SECURITIES INC		4,047,280	4,000,000	96,154
98955D-AA-8	ZIGGO BV SERIES 144A 4.875% 01/15/30	D	07/10/2024	BARCLAYS BANK PLC		181,492	200,000	2,329
C7077@-AB-4	PG RECEIVABLES FINANCE LP 6.965% 05/20/30	D	01/01/2024	GUGGENHEIM SECURITIES		21,900,000	21,900,000	
C7077@-AD-0	PG RECEIVABLES FINANCE LP 7.450% 05/20/30	D	01/01/2024	GUGGENHEIM SECURITIES		2,350,000	2,350,000	
E1000#-AC-3	Acciona Financiación Filiales 7.150% 05/08/34	D	04/24/2024	JP MORGAN SECURITIES INC		72,000,000	72,000,000	
E1000#-AF-6	Acciona Financiación Filiales 6.820% 11/29/34	D	11/14/2024	JEFFERIES & CO. INC.		62,500,000	62,500,000	
F9863#-AD-9	XpFibre Groupe 4.530% 05/14/34	B	11/12/2024	BNP PARIBAS		47,742,750	47,742,750	
G2001#-AA-2	Bridgepoint US Finance Limited 6.180% 06/07/27	D	03/11/2024	JP MORGAN SECURITIES INC		12,000,000	12,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G2001#-AB-0	Bridgepoint US Finance Limited 6.200% 06/06/29	D	03/11/2024	JP MORGAN SECURITIES INC		10,000,000	10,000,000	
G2001#-AC-8	Bridgepoint US Finance Limited 6.310% 06/06/31	D	03/11/2024	JP MORGAN SECURITIES INC		20,000,000	20,000,000	
G2037*-AN-6	CHANEL LTD. 4.000% 06/18/34	B	05/30/2024	SOCIETE GENERALE		54,205,000	54,205,000	
G2705#-AA-1	DELOITTE UK 6.170% 11/14/33	B	01/01/2024	BARCLAYS CAPITAL INC				10,436
G2705#-AC-7	DELOITTE UK 5.640% 12/20/34	B	12/09/2024	DIRECT		63,987,500	63,987,500	
G3663#-AL-5	FORTH PORTS FINANCE PLC 5.880% 02/22/34	B	01/01/2024	NATWEST BANK NA		6,033,000	6,033,000	
G6970*-BC-9	PEEL PORTS GROUP LTD 6.320% 07/11/34	B	01/01/2024	LLOYDS		46,415,100	46,415,100	
G6970*-BD-7	PEEL PORTS GROUP LTD 6.390% 07/11/36	B	01/01/2024	LLOYDS		9,771,600	9,771,600	
G7334@-BD-4	RRPF ENGINE LEASING LIMITED 5.440% 12/04/29	D	10/31/2024	SOCIETE GENERALE		19,000,000	19,000,000	
G7334@-BE-2	RRPF ENGINE LEASING LIMITED 5.680% 12/04/32	D	10/31/2024	SOCIETE GENERALE		22,000,000	22,000,000	
G7590#-AC-4	ONE HOUSING GROUP LTD 6.540% 02/12/34	B	01/01/2024	LLOYDS		62,202,500	62,202,500	
G7738@-AH-8	SH Euro Finance PLC 4.110% 08/15/34	B	08/26/2024	MIHUZO		24,587,200	24,587,200	
G7742#-AA-5	SG FINANCE & TREASURY LTD 5.960% 05/23/31	D	04/24/2024	BANK OF AMERICA SECURITIES LLC		58,000,000	58,000,000	
G7742#-AC-1	SG FINANCE & TREASURY LTD 4.130% 05/23/31	B	04/24/2024	BANK OF AMERICA SECURITIES LLC		48,098,250	48,098,250	
G7742#-AD-9	SG FINANCE & TREASURY LTD 4.260% 05/23/34	B	04/24/2024	BANK OF AMERICA SECURITIES LLC		41,685,150	41,685,150	
G7742#-AF-4	SG FINANCE & TREASURY LTD 5.580% 05/23/31	B	04/24/2024	BANK OF AMERICA SECURITIES LLC		46,003,950	46,003,950	
G7742#-AG-2	SG FINANCE & TREASURY LTD 5.780% 05/23/34	B	04/24/2024	BANK OF AMERICA SECURITIES LLC		31,083,750	31,083,750	
G8287#-AF-3	SOUTHERN GAS NETWORKS PLC 5.770% 03/31/34	D	03/19/2024	MITSUBISHI UFJ SECURITIES USA		81,000,000	81,000,000	
G8287#-AG-1	SOUTHERN GAS NETWORKS PLC 5.870% 03/31/36	D	03/19/2024	MITSUBISHI UFJ SECURITIES USA		46,000,000	46,000,000	
L9619@-AG-4	VTG FINANCE S.A. 4.370% 06/15/34	B	05/30/2024	CREDIT AGRICOLE		23,850,200	23,850,200	
N4001#-AB-8	HES INTERNATIONAL B.V. 5.090% 06/05/31	B	05/09/2024	NATWEST BANK NA		21,553,000	21,553,000	
N4001#-AD-4	HES INTERNATIONAL B.V. 5.030% 06/05/31	B	05/09/2024	NATWEST BANK NA		11,854,150	11,854,150	
N5132@-AF-0	LBC Tank Terminals Europe B.V. 4.270% 12/11/34	B	11/21/2024	CREDIT AGRICOLE		10,511,000	10,511,000	
W2170#-AA-9	Boden Järnväg AB 6.580% 12/31/30	B	06/13/2024	ABG SUNDAL COLLIER INC CPX		52,462,089	52,462,089	
W7000#-AC-0	NORDION ENERFI AB 4.440% 04/08/31	B	03/14/2024	CIBC WORLD MARKETS		48,393,107	48,393,107	
W7000#-AD-8	NORDION ENERFI AB 4.610% 04/08/34	B	03/14/2024	CIBC WORLD MARKETS		48,393,107	48,393,107	
W9001#-AD-3	SOLOR BIOENGERGI MANAGGEME AB 4.840% 02/26/34	B	02/14/2024	CIBC WORLD MARKETS		99,094,482	99,094,482	
Z00069-A3-0	CEF BKR03 NL B.V 8.500% 02/10/52	B	12/20/2024	DIRECT		35,765,055	35,765,055	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,566,879,645	13,758,403,911	35,245,232
744320-BP-6	PRUDENTIAL FINANCIAL INC HYB 6.500% 03/15/54		12/17/2024	Various		27,300,000	26,550,000	335,833
1309999999. Subtotal - Bonds - Hybrid Securities						27,300,000	26,550,000	335,833
000000-00-0	CLARUS GLASSBOARDS LLC Term Loan A PIK 06/06/24		01/01/2024	DIRECT		(4,383)		
000000-00-0	Anne Arundel Dermatology Manag 7.000% 01/15/26		04/22/2024	DIRECT WITH COUNTERPARTY FIXED		3,484,000	3,484,000	
000000-00-0	Anne Arundel Dermatology Manag 7.000% 01/15/26		09/30/2024	Interest Capitalization		72,385	72,385	
000000-00-0	PMAB LLC FIFTH AMENDMENT TERM LOAN 13.500% 09/06/26		04/30/2024	DIRECT		20,000,000	20,000,000	
000000-00-0	Cop Village Green Acquistions 0.000% 09/26/26		09/26/2024	DIRECT WITH COUNTERPARTY FIXED		3,829,604	3,927,799	
000000-00-0	HELIOS BUYER INC REVOLVER 12/15/26		12/30/2024	No Broker		2,215,371	2,215,371	
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Additional First-Out Revolving 12/30/26		11/26/2024	No Broker		1,835,218	1,846,487	
000000-00-0	AFC-DELL HOLDING CORP TERM LOAN 04/09/27		01/01/2024	DIRECT		(1,679,945)	(1,696,914)	
000000-00-0	RESA HOLDING COMPANY 12/15/27		11/20/2024	DIRECT		183,727	185,583	
000000-00-0	IRB HOLDING CORP TERM B 12/15/27		12/05/2024	Tax Free Exchange		6,910,195	6,919,320	
000000-00-0	RESIDEO FUNDING INC TERM B 02/14/28		11/25/2024	Tax Free Exchange		5,113,655	5,137,495	
000000-00-0	TPC WIRE & CABLE Loan-First Lien-Senior Secured 12.500% 02/16/28		07/02/2024	DIRECT		9,892,554	9,942,265	
000000-00-0	TPC WIRE & CABLE Loan-First Lien-Senior Secured 12.500% 02/16/28		12/31/2024	Interest Capitalization		90,356	90,356	
000000-00-0	PROJECT RUBY ULTIMATE PARENT C TERM B 03/10/28		11/14/2024	CORP ACTION		1,278,625	1,278,625	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/01/2024	Interest Capitalization		(4,948,367)	(4,948,367)	
000000-00-0	JAZZ FINANCING LUX SARL TERM B 05/05/28		06/20/2024	Tax Free Exchange		29,452,396	29,483,908	
000000-00-0	AI AQUA MERGER SUB INC TERM B 07/31/28		12/06/2024	Tax Free Exchange		10,038,721	10,075,136	
000000-00-0	ALTERRA MOUNTAIN CO TERM B 08/17/28		11/01/2024	Tax Free Exchange		17,300,399	17,485,291	
000000-00-0	AHP HEALTH PARTNERS INC TERM B 08/24/28		09/12/2024	Tax Free Exchange		5,166,751	5,183,333	
000000-00-0	WR GRACE HOLDINGS LLC TERM B 09/22/28		05/30/2024	Tax Free Exchange		10,300,336	10,310,974	
000000-00-0	KKR APPLE BIDCO LLC TERM B 09/25/28		01/01/2024	Tax Free Exchange		7,277,472	7,381,739	
000000-00-0	CHG HEALTHCARE SERVICES INC TERM B1 09/29/28		12/10/2024	Tax Free Exchange		11,134,887	11,185,363	
000000-00-0	BLADES BUYER INC 1ST Amendement Term Loan 14.000% 09/30/28		12/31/2024	Interest Capitalization		257,851	257,851	
000000-00-0	BLADES BUYER INC 1ST Amendement Term Loan 14.000% 09/30/28		09/24/2024	Tax Free Exchange		16,571,352	16,571,352	546,628
000000-00-0	US FOOD INC TERM B 11/22/28		09/27/2024	Tax Free Exchange		27,169,297	27,308,995	
000000-00-0	DOTDASH MEREDITH INC TERM B 12/01/28		11/21/2024	Tax Free Exchange		4,714,006	4,730,000	
000000-00-0	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 12/21/28		12/12/2024	Tax Free Exchange		7,503,499	7,542,735	
000000-00-0	Metz Culinary Management LLC 12.750% 12/23/28		05/31/2024	DIRECT WITH COUNTERPARTY FIXED		2,999,780	3,061,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Metz Culinary Management LLC 12.750% 12/23/28		12/30/2024	Interest Capitalization		90,293	90,293	
000000-00-0	Oliver Packaging LLC 11.000% 01/06/29		08/30/2024	DIRECT WITH COUNTERPARTY FIXED		1,046,272	1,067,625	
000000-00-0	SUMMIT MATERIALS LLC TERM B 01/12/29		07/19/2024	Tax Free Exchange		12,087,876	12,078,725	
000000-00-0	ETHOS RS MIDCO LLC LOAN SENIOR SECURED 14.500% 03/26/29		03/26/2024	DIRECT		10,300,430	10,619,000	
000000-00-0	ETHOS RS MIDCO LLC LOAN SENIOR SECURED 14.500% 03/26/29		09/30/2024	Interest Capitalization		820,276	820,276	
000000-00-0	LIGHT & WONDER INTERNATIONAL I TERM B 04/16/29		06/18/2024	Tax Free Exchange		22,528,665	22,758,344	
000000-00-0	PERRIGO INVESTMENTS LLC TERM B 04/20/29		12/09/2024	Tax Free Exchange		8,172,255	8,205,056	
000000-00-0	PEGASUS BIDCO BV TERM B 07/12/29		09/20/2024	Tax Free Exchange		15,362,160	15,583,885	
000000-00-0	Hasa Acquisition LLC 9.397% 07/29/29		11/14/2024	DIRECT WITH COUNTERPARTY FIXED		6,546,759	6,629,630	
000000-00-0	MKS INSTRUMENTS INC TERM B 08/17/29		06/25/2024	Tax Free Exchange		19,444,636	19,756,137	
000000-00-0	ENTAIN PLC TERM B 10/31/29		05/15/2024	Tax Free Exchange		8,723,089	8,843,136	
000000-00-0	CORPORATION SERVICE COMPANY TERM B 11/05/29		07/12/2024	Tax Free Exchange		8,412,954	8,553,972	
000000-00-0	USI INC/NY TERM B 11/23/29		12/13/2024	Tax Free Exchange		29,480,874	29,907,771	
000000-00-0	AXALTA COATING SYSTEMS US HOLD TERM B 12/20/29		11/21/2024	CORP ACTION		17,020,961	17,020,961	
000000-00-0	AEC Parent Holdings Inc 01/01/30		07/19/2024	DIRECT		295,139	310,362	
000000-00-0	BCPE North Star US Holdco 2, I 01/01/30		07/19/2024	DIRECT		3,775,387	3,879,753	
000000-00-0	BW Holding, Inc. 01/01/30		07/19/2024	DIRECT		2,897,917	3,155,621	
000000-00-0	TJC Spartech Acquisition Corp. 01/01/30		07/19/2024	DIRECT		2,934,670	3,771,440	
000000-00-0	REDSTONE HOLDCO 2 LP TERM 01/01/30		07/19/2024	DIRECT		1,008,967	1,118,657	
000000-00-0	OPEN TEXT CORP TERM B 01/31/30		11/22/2024	CORP ACTION		21,598,100	21,598,100	
000000-00-0	CUSHMAN & WAKEFIELD U S BORROW TERM B 01/31/30		09/25/2024	Tax Free Exchange		9,753,793	9,975,000	
000000-00-0	SNAK-KIND LLC 14.000% 02/14/30		08/14/2024	DIRECT WITH COUNTERPARTY FIXED		45,240,000	46,400,000	
000000-00-0	SNAK-KIND LLC 14.000% 02/14/30		10/01/2024	Interest Capitalization		866,133	866,133	
000000-00-0	REV UP Brands LLC 12.500% 02/28/30		08/29/2024	DIRECT WITH COUNTERPARTY FIXED		7,350,000	7,500,000	
000000-00-0	WORLD WIDE TECHNOLOGY HOLDING TERM B 03/01/30		12/09/2024	Tax Free Exchange		4,391,822	4,429,031	
000000-00-0	RED VENTURES LLC TERM B 03/04/30		12/12/2024	Tax Free Exchange		1,379,558	1,379,558	
000000-00-0	PROTOTEK INTERMEDIATE HOLDINGS 15.000% 03/21/30		10/17/2024	Various		6,604,190	6,604,190	
000000-00-0	MOBILE TECH-INC. Term Loan 04/30/30		04/30/2024	DIRECT		5,714,286	5,714,286	
000000-00-0	MOBILE TECH-INC. DELAYED DRAW TERM LOAn 04/30/30		09/24/2024	DIRECT		1,874,285	1,874,285	
000000-00-0	ALL STAR RECRUITING LOCUMS LLC REVOLVING FACILITY 05/01/30		12/30/2024	No Broker		2,690,217	2,717,391	
000000-00-0	ROSE PAVING LLC 0.000% 05/07/30		11/27/2024	DIRECT WITH COUNTERPARTY FIXED		6,309,422	6,309,422	
000000-00-0	GEN-EL-MEC ASSOCIATES LLC Delayed Draw Trance B 07/25/30		12/02/2024	No Broker		275,119	277,198	
000000-00-0	SPARTA US HOLDCO LLC TERM B 08/02/30		12/12/2024	Tax Free Exchange		13,812,760	13,849,038	
000000-00-0	1011778 B C UNLIMITED LIABILIT TERM B5 09/23/30		06/07/2024	Tax Free Exchange		47,924,635	47,957,001	
000000-00-0	EVERTEC GROUP LLC TERM B 10/15/30		11/21/2024	CORP ACTION		3,748,500	3,748,500	
000000-00-0	PRIME SECURITY SERVICES BORROW TERM B1 10/15/30		11/25/2024	CORP ACTION		13,462,435	13,462,435	
000000-00-0	STS HOLDING INC 10/31/30		11/04/2024	DIRECT		1,606,587	1,622,815	
000000-00-0	PROTOTEK INTERMEDIATE HOLDINGS 15.000% 11/01/30		11/01/2024	DIRECT WITH COUNTERPARTY FIXED		1,375,735	1,375,735	
000000-00-0	SMITH & HOWARD ADVISORY LLC TERM LOAN 11/26/30		11/26/2024	DIRECT		2,423,312	2,447,790	
000000-00-0	SMITH & HOWARD ADVISORY LLC REVOLVER 11/26/30		12/23/2024	No Broker		4,009,500	4,050,000	
000000-00-0	FLUTTER ENTERTAINMENT PLC TERM B 11/29/30		12/12/2024	Tax Free Exchange		42,360,004	42,479,000	
000000-00-0	BASIN INNOVATION GROUP LLC TERM 12/06/30		12/06/2024	DIRECT		6,654,836	6,722,056	
000000-00-0	AWP GROUP HOLDINGS INC 2024 Refinancing Revolver 12/22/30		12/30/2024	No Broker		707,327	708,978	
000000-00-0	DT1 MIDCO CORP TERM LOAN 12/30/30		12/30/2024	DIRECT		6,605,690	6,672,414	
000000-00-0	HILTON GRAND VACATIONS BORROWE TERM LOAN B 01/17/31		06/18/2024	Tax Free Exchange		2,128,738	2,133,875	
000000-00-0	UKG INC TERM B 02/01/31		10/24/2024	Tax Free Exchange		7,465,677	7,465,677	
000000-00-0	KENE ACQUISITION INC INITIAL DELAYED DRAW TERM LOAN 02/07/31		12/27/2024	No Broker		96,747	98,721	
000000-00-0	PACIFIC DENTAL SERVICES INC TERM B 03/17/31		09/12/2024	Tax Free Exchange		3,820,678	3,830,750	
000000-00-0	AIR CANADA TERM B 03/21/31		11/15/2024	Tax Free Exchange		11,353,219	11,383,975	
000000-00-0	W50 HOLDINGS LLC Loan-First Lien-Senior Unsecur 12.500% 03/22/31		03/22/2024	DIRECT		52,859,888	53,529,000	
000000-00-0	MISTER CAR WASH HOLDINGS INC TERM B 03/27/31		11/21/2024	CORP ACTION		3,740,625	3,740,625	
000000-00-0	VS BUYER LLC TERM B 04/14/31		11/15/2024	Tax Free Exchange		2,577,142	2,583,525	
000000-00-0	SUPPLYONE INC TERM B 04/21/31		10/02/2024	Tax Free Exchange		5,361,001	5,414,088	
000000-00-0	Cool Buyer Inc. 12.750% 04/30/31		10/31/2024	DIRECT WITH COUNTERPARTY FIXED		12,967,500	13,300,000	
000000-00-0	ORGANON & CO TERM B 05/19/31		12/17/2024	CORP ACTION		20,296,315	20,296,315	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	EPICOR SOFTWARE CORP TERM B 05/30/31		12/10/2024	CORP ACTION		13,694,223	13,694,223	
000000-00-0	TRANS UNION LLC TERM B8 06/06/31		06/11/2024	Tax Free Exchange		24,732,685	24,732,873	
000000-00-0	IVX HEALTH INTERMEDIATE INC 14.000% 06/07/31		06/07/2024	DIRECT WITH COUNTERPARTY FIXED		19,012,500	19,500,000	
000000-00-0	JOHNSTONE SUPPLY LLC TERM B 06/09/31		12/12/2024	Tax Free Exchange		4,964,897	4,977,525	
000000-00-0	TRANS UNION LLC TERM B9 06/24/31		11/22/2024	CORP ACTION		9,393,166	9,393,166	
000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER TERM B 06/27/31		06/27/2024	JP MORGAN SECURITIES INC		21,097,125	21,150,000	
000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER TERM B 06/27/31		06/28/2024	Tax Free Exchange		23,740,940	23,793,250	
000000-00-0	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 07/02/31		12/02/2024	No Broker		162,414	164,054	
000000-00-0	BOXER PARENT CO INC TERM B 07/03/31		07/03/2024	Tax Free Exchange		12,392,567	12,451,866	
000000-00-0	GBT US III LLC TERM B 07/28/31		07/18/2024	MORGAN STANLEY & CO. INC.		3,990,000	4,000,000	
000000-00-0	LBC WOODLANDS PURCHASER LLC DELAYED TI 07/28/31		12/31/2024	No Broker		343,228	344,089	
000000-00-0	ASCEND PARTNER SERVICES LLC REVOLVING LOAN 08/08/31		12/27/2024	No Broker		13,333,333	13,468,013	
000000-00-0	FORMULA ONE MANAGEMENT LIMITED TERM B2 09/10/31		09/10/2024	GOLDMAN SACHS & CO.		3,683,361	3,683,361	
000000-00-0	DELTA 2 LUX SARL TERM B1 09/10/31		09/10/2024	GOLDMAN SACHS & CO.		7,366,639	7,366,639	
000000-00-0	ICON PARENT INC TERM B 09/12/31		09/12/2024	MORGAN STANLEY & CO. INC.		11,566,875	11,625,000	
000000-00-0	USALCO LLC TERM B 09/17/31		09/17/2024	GOLDMAN SACHS & CO.		5,051,538	5,076,923	
000000-00-0	FRONERI US INC TERM B 09/18/31		09/18/2024	Tax Free Exchange		10,205,718	10,252,083	
000000-00-0	MADISON SAFETY & FLOW LLC TERM B 09/19/31		09/19/2024	WELLS FARGO		2,014,888	2,019,938	
000000-00-0	ENVESTNET INC TERM 09/19/31		09/19/2024	RBC DAIN RAUSCHER INC.		3,547,175	3,565,000	
000000-00-0	SYNECHRON INC TERM 09/26/31		09/26/2024	JP MORGAN SECURITIES INC		4,950,000	5,000,000	
000000-00-0	BELRON FINANCE 2019 LLC TERM B 10/02/31		10/02/2024	BANK OF AMERICA		9,437,634	9,461,288	
000000-00-0	INEOS US PETROCHEM LLC TERM B 10/02/31		10/02/2024	JP MORGAN SECURITIES INC		4,524,300	4,570,000	
000000-00-0	JAGGAER LLC TERM 10/08/31		10/08/2024	U.S. BANCORP LIBRA		2,999,483	3,007,000	
000000-00-0	ARCHKEY HOLDINGS INC TERM B 10/10/31		10/10/2024	RBC DAIN RAUSCHER INC.		10,349,255	10,453,793	
000000-00-0	ARCHKEY HOLDINGS INC DELAYED DRAW TERM 10/10/31		10/10/2024	RBC DAIN RAUSCHER INC.		1,194,145	1,206,207	
000000-00-0	POINTCLICKCARE TECHNOLOGIES TERM B 10/14/31		10/11/2024	JP MORGAN SECURITIES INC		2,768,063	2,775,000	
000000-00-0	FOODSCIENCE LLC TERM LOAN 11/14/31		11/14/2024	DIRECT		4,926,642	4,976,406	
000000-00-0	SELECT MEDICAL CORP TERM B 11/19/31		11/18/2024	CORP ACTION		7,688,464	7,688,464	
000000-00-0	GOAT HOLDCO LLC TERM B 12/10/31		12/10/2024	RBC DAIN RAUSCHER INC.		5,922,656	5,937,500	
000000-00-0	INTERNET BRANDS TERM B 12/11/31		12/11/2024	CORP ACTION		1,989,830	1,989,830	
000000-00-0	BRIDGE CONSUMER HEALTHCARE INT Initial Term Loan 12/20/31		12/20/2024	DIRECT		7,657,762	7,735,113	
000000-00-0	COHEN & CO ADVISORY LLC 12/31/31		12/31/2024	DIRECT		7,219,998	7,292,927	
000000-00-0	HPS SIP V SENIOR NOTE 9.117% 01/27/33		12/19/2024	DIRECT		4,240,126	4,240,126	
000000-00-0	HPS SIP V JUNIOR NOTE 10.367% 01/27/33		12/19/2024	DIRECT		2,120,063	2,120,063	
000000-00-0	USA WATER INTERMEDIATE HOLDING Delayed Draw Term Loan 01/02/40		07/31/2024	No Broker		183,048	184,897	
00036Y-AB-9	AAL DELAWARE HOLDCO INC TERM 07/23/31		07/23/2024	JEFFERIES & CO. INC.		648,375	648,375	
00110H-AB-5	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		07/19/2024	DIRECT		2,662,096	2,672,552	
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		07/19/2024	DIRECT		1,233,093	1,245,532	
00117@-AC-2	AFC-DELL HOLDING CORP Revolver 10/09/26		06/14/2024	No Broker		129,035	129,993	
00117@-AL-2	AFC-DELL HOLDING CORP FIFTH AMENDMENT DDTL 04/09/27		06/14/2024	No Broker		6,801,232	6,869,931	
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B 06/17/28		01/01/2024	Tax Free Exchange		(3,708,197)	(3,737,963)	
00132U-AN-4	AI AQUA MERGER SUB INC TERM B 07/30/28		01/01/2024	MORGAN STANLEY & CO. INC.		(2,425,000)	(2,500,000)	
00160@-AB-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		11/13/2024	No Broker		8,643,306	8,644,008	
00161#-AA-9	ADPD HOLDINGS REVOLVING CREDIT LOAN 08/16/28		04/26/2024	No Broker		3,927,000	3,966,667	
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		10/21/2024	DIRECT		3,307,696	3,307,696	
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		06/13/2024	Interest Capitalization		312,823	312,823	
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		08/16/2024	Tax Free Exchange		1,437,929	1,563,162	
00161#-AG-6	ADPD HOLDINGS Tranche B Delayed Draw Term Lo 08/16/28		11/18/2024	No Broker		861,030	935,902	
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC TERM B 10/02/28		12/23/2024	Interest Capitalization		216,908	216,908	
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC TERM B 10/02/28		05/06/2024	Tax Free Exchange		14,227,303	14,316,968	
00186X-AM-5	API GROUP DE INC TERM B 01/03/29		05/06/2024	Tax Free Exchange		22,995,054	23,312,580	
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		06/27/2024	No Broker				
00244D-AL-1	AWP GROUP HOLDINGS INC 2024 REFINANCING TERM LOAN 02/02/26		08/23/2024	Tax Free Exchange		26,495,670	26,629,188	
00244D-AM-9	AWP GROUP HOLDINGS INC 2024 REFI DELAYED DRAW TERM LO 12/22/30		10/31/2024	No Broker		557,451	557,451	
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		10/16/2024	Interest Capitalization		71,620	71,620	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00251*-AD-8	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		10/15/2024	Interest Capitalization		4,226	4,226	
00251*-AE-6	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		10/15/2024	Interest Capitalization		14,671	14,671	
00251*-AF-3	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		10/15/2024	Interest Capitalization		5,278	5,278	
00251*-AG-1	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		10/15/2024	Interest Capitalization		3,141	3,141	
00267*-AB-4	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 07/02/31		07/02/2024	DIRECT		13,028,652	13,160,255	
00488P-AV-7	ACRISURE LLC TERM B6 11/06/30		12/12/2024	CORP ACTION		26,831,829	26,831,829	
00771P-AL-5	AZURIA WATER SOLUTIONS INC TERM 05/17/28		06/27/2024	Tax Free Exchange		2,895,965	2,904,976	
00798#-AA-0	BLUEHALO GLOBAL HOLDINGS LLC REVOLVER 10/31/25		09/12/2024	No Broker		9,068,310	9,068,627	
00830K-AB-7	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		09/27/2024	No Broker		2,600,757	2,625,000	
00887#-AC-8	AIM ACQUISITION LLC TERM LOAN 12/02/27		07/02/2024	DIRECT		9,100,034	9,191,953	
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC Closing Date Term Loan 05/01/30		05/01/2024	DIRECT		8,660,369	8,747,847	
01881U-AM-7	ALLIANT HOLDINGS INTERMEDIATE TERM B6 09/12/31		09/12/2024	Tax Free Exchange		10,040,868	10,050,440	
02008E-AB-3	ALLWYN ENTERTAINMENT FINANCING TERM B 06/30/31		05/30/2024	BNP PARIBAS		2,885,941	2,900,443	
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan 02/24/26		01/01/2024	Interest Capitalization		(27,735)	(27,735)	
02351X-AB-4	AMAZON HOLDCO INC TERM 07/30/31		07/30/2024	JP MORGAN SECURITIES INC		7,426,388	7,445,000	
02358H-AJ-5	AMERCAREROYAL LLC DELAYED DRAW TERM LOAN B 09/10/30		10/07/2024	No Broker		2,721,745	2,749,237	
02358H-AK-2	AMERCAREROYAL LLC TERM LOAN 09/10/30		09/10/2024	DIRECT		17,090,024	17,262,651	
02358H-AL-0	AMERCAREROYAL LLC REVOLVER 09/10/30		09/10/2024	DIRECT		4,450,527	4,495,482	
02358H-AL-0	AMERCAREROYAL LLC REVOLVER 09/10/30		12/24/2024	No Broker		15,428,494	15,584,337	
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR TERM B 01/27/31		01/31/2024	Tax Free Exchange		29,834,982	29,911,283	
02729U-AC-3	AMERICAN LOUVER COMPANY LLC INITIAL TERM A LOAN 10/01/30		10/01/2024	DIRECT		6,380,931	6,445,385	
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30		10/01/2024	DIRECT		1,167,158	1,178,947	
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30		10/04/2024	No Broker		218,842	221,053	
03010@-AA-8	AMERICAN STUDENT TRANSPORTATIO 13.500% 09/07/29		09/24/2024	DIRECT		1,660,786	1,703,370	
03010@-AA-8	AMERICAN STUDENT TRANSPORTATIO 13.500% 09/07/29		12/31/2024	Interest Capitalization		711,761	711,761	
03306U-AH-1	ANCHOR PACKAGING TERM B 07/18/29		12/11/2024	Tax Free Exchange		7,213,460	7,231,875	
03589*-AH-6	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		09/30/2024	Interest Capitalization		2,273,076	2,273,076	
03589*-AH-6	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		03/30/2024	Tax Free Exchange		3,931,671	3,967,405	
03589*-AJ-2	Anne Arundel Dermatology NA-SUB-UNSEC 13.250% 04/16/26		09/30/2024	Interest Capitalization		2,150,816	2,150,816	
03589@-AC-5	Anne Arundel Dermatology Manag 12.750% 10/16/26		09/30/2024	Interest Capitalization		6,382,669	6,382,669	
03703H-AB-2	ANTICIMEX GLOBAL AB TERM B6 11/16/28		05/31/2024	Tax Free Exchange		773,144	776,135	
03768#-AG-7	APEX SERIVCE PARTNERS REVOLVER LOAN 09/24/30		11/12/2024	No Broker		958,590	982,873	
03768#-AH-5	APEX SERIVCE PARTNERS 2024 DELAYED DRAW TERM LOAN 09/24/30		10/24/2024	No Broker		4,036,844	4,077,620	
03768#-AJ-1	APEX SERIVCE PARTNERS 2024 TERM LOAN 10/24/30		10/24/2024	DIRECT		16,459,235	16,625,490	
03768#-AK-8	APEX SERIVCE PARTNERS FIRST AMENDMENT INCREMENT DDTL 09/24/31		12/16/2024	No Broker		1,161,014	1,172,741	
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/01/25		03/01/2024	No Broker		2,310,937	2,310,937	
03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN 10/06/29		09/03/2024	No Broker		243,956	247,671	
03965E-AF-3	ARCOSA INC TERM B 08/12/31		08/13/2024	JP MORGAN SECURITIES INC		5,500,000	5,500,000	
04041E-AB-8	ARISE HLDGS INC FIRST LEIN REVOLVER 12/09/25		04/19/2024	No Broker		15,000,000	15,000,000	
04261#-AB-8	ARNOTT ULTIMATE LLC TERM LOAN 11/13/30		11/13/2024	DIRECT		7,710,939	7,788,827	
04276*-AA-7	AGAPE CARE GROUP HOLDCO 12.250% 10/14/28		12/31/2024	Interest Capitalization		2,277,537	2,277,537	
04287K-AF-8	ARSENAL AIC PARENT LLC TERM B 08/19/30		07/23/2024	Tax Free Exchange		2,098,353	2,118,295	
04350X-AC-9	ASCEND PARTNER SERVICES LLC TERM LOAN 08/08/31		08/09/2024	DIRECT		11,856,237	11,975,997	
04621H-AW-3	ASSUREDPARTNERS INC TERM B5 02/14/31		04/04/2024	Tax Free Exchange		23,393,946	23,423,000	
04748@-AF-4	ATHLETE BUYER 1ST AMENDMENT DDTL 13.000% 04/26/30		10/15/2024	Tax Free Exchange		20,015,569	20,094,572	1,226,327
04748@-AG-2	ATHLETE BUYER NA-SUB-UNSEC 13.000% 04/26/30		10/03/2024	Interest Capitalization		248,997	248,997	
04748@-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30		08/16/2024	DIRECT		15,747,455	15,747,455	
04748@-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30		10/03/2024	Interest Capitalization		89,060	89,060	
05350N-AP-9	AVANTOR FUNDING INC 11/08/27		04/02/2024	Tax Free Exchange		1,056,500	1,063,161	
05554K-AB-0	BCTS PARENT LLC DELAYED DRAW TERM LOAN 12/26/29		08/01/2024	No Broker		1,447,844	1,462,468	
05554K-AC-8	BCTS PARENT LLC REVOLVING CREDIT COMMITMENTS 12/26/29		05/16/2024	No Broker		1,792,000	1,806,452	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		07/19/2024	DIRECT		(2,570,575)	(2,570,575)	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		06/28/2024	Interest Capitalization		642,165	642,165	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		01/01/2024	Tax Free Exchange		5,096,547	7,580,074	
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		07/19/2024	DIRECT		(909,398)	(909,398)	

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07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		06/28/2024	Interest Capitalization		227,169	227,169	
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		01/01/2024	Tax Free Exchange		1,802,907	2,681,457	
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		07/19/2024	DIRECT		(781,393)	(781,393)	
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		09/30/2024	Interest Capitalization		544,847	544,847	
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		01/01/2024	Tax Free Exchange		1,843,340	2,741,592	
07367*-AD-4	Beacon Oral Specialists Interm NA-SUB-UNSEC 13.250% 10/07/28		07/29/2024	DIRECT		1,633,333	1,633,333	
07367*-AD-4	Beacon Oral Specialists Interm NA-SUB-UNSEC 13.250% 10/07/28		09/30/2024	Interest Capitalization		2,384,986	2,384,986	
07367*-AE-2	BEACON 13.000% 10/07/28		05/28/2024	DIRECT		5,600,000	5,600,000	
07367*-AE-2	BEACON 13.000% 10/07/28		09/30/2024	Interest Capitalization		1,179,262	1,179,262	
07368R-AG-6	BEACON ROOFING SUPPLY INC TERM B 05/19/28		03/28/2024	Tax Free Exchange		10,743,267	10,754,875	
08511L-BC-1	BERLIN PACKAGING LLC TERM B7 06/09/31		12/06/2024	CORP ACTION		17,019,844	17,019,844	
09228H-AN-9	BLACKBIRD PURCHASER INC INTIAL REVOLVING CREDIT 12/29/29		12/31/2024	No Broker		2,846,535	2,846,535	
09228H-AP-4	BLACKBIRD PURCHASER INC DELAYED DRAW TERM LOAN 12/19/30		10/08/2024	No Broker		2,227,227	2,227,227	
09267#-AC-9	BLADES BUYER INC 14.000% 09/30/28		12/31/2024	Interest Capitalization		506,026	506,026	
09267#-AD-7	Blades Buyer Inc. NA-SR-SEC 09/30/28		12/31/2024	Interest Capitalization		349,557	349,557	
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan 12/31/25		06/24/2024	Tax Free Exchange		4,308,391	4,351,600	
10170*-AE-3	BOUNTEOUS INC 2021 Incremental Delayed Draw 08/02/27		01/31/2024	No Broker		6,098,134	6,159,732	
10756P-AD-1	BREWCO BORROWER LLC TERM A 04/14/28		04/15/2024	Tax Free Exchange		2,256,361	2,264,128	
10756P-AE-9	BREWCO BORROWER LLC TERM B 04/14/28		04/15/2024	Tax Free Exchange		1,649,972	1,655,651	
10947U-AB-4	BRIGHTSIGN LLC REVOLVER 10/14/27		12/24/2024	No Broker		2,403,859	2,403,859	
11132V-AY-5	BROADSTREET PARTNERS INC TERM B4 06/16/31		11/19/2024	Tax Free Exchange		27,939,178	28,190,486	
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		07/19/2024	Tax Free Exchange		8,227,959	8,364,178	
12331@-AC-7	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		02/14/2024	No Broker		191,040	192,000	
12509?-AA-3	CAREER NOW CAREER NOW 13.000% 09/30/27		09/30/2024	Interest Capitalization		1,106,447	1,106,447	
12541H-AV-5	CHG HEALTHCARE SERVICES INC TERM B2 09/29/28		07/23/2024	Tax Free Exchange		3,925,901	3,960,000	
12570N-AB-0	CLS MANAGERMENT SERVIES LLC DELAYED DRAW COMMITMENT 03/27/30		08/08/2024	No Broker		1,689,574	1,708,049	
12570N-AC-8	CLS MANAGERMENT SERVIES LLC INITAL TERM LOAN COMMITMENT 03/27/30		03/27/2024	DIRECT		4,206,231	4,248,718	
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		01/22/2024	Various		5,322,685	5,343,656	
12743@-AA-3	CF Intermediate LLC NA-SUB-SEC 09/29/26		12/31/2024	Interest Capitalization		13,361,697	13,361,697	
12746@-AA-0	CVI PARENT INC Revolver 08/12/27		11/05/2024	Interest Capitalization		21,844	21,844	
12746@-AA-0	CVI PARENT INC Revolver 08/12/27		12/27/2024	No Broker		1,967,465	1,969,600	
12746@-AB-8	CVI PARENT INC Term Loan 08/12/27		09/30/2024	Interest Capitalization		39,986	39,986	
12751*-AD-8	CP TURF TOPCO 1ST AMENDMENT NOTE 10.750% 04/25/28		10/18/2024	Tax Free Exchange		22,708,461	23,000,000	157,965
12768E-AG-1	CAESARS ENTERTAINMENT INC TERM B 02/06/30		11/20/2024	Tax Free Exchange		6,527,815	6,580,000	
12768E-AH-9	CAESARS ENTERTAINMENT INC TERM B1 02/06/31		11/20/2024	Tax Free Exchange		4,951,033	4,962,500	
12798*-AA-9	CRCI LONGHORN HOLDINGS INC TERM LOAN 08/27/31		08/27/2024	DIRECT		18,340,089	18,525,342	
12798*-AC-5	CRCI LONGHORN HOLDINGS INC REVOLVING LOAN 08/27/31		08/27/2024	DIRECT		990,140	1,000,141	
12798*-AC-5	CRCI LONGHORN HOLDINGS INC REVOLVING LOAN 08/27/31		12/23/2024	No Broker		530,475	534,166	
12881B-AA-2	CALDWELL & GREGORY LLC 0.000% 03/29/30		09/30/2024	DIRECT WITH COUNTERPARTY FIXED		19,002,493	19,390,299	
12881B-AA-2	CALDWELL & GREGORY LLC 0.000% 03/29/30		12/31/2024	Interest Capitalization		686,491	686,491	
15060H-AB-3	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN 10/04/30		06/03/2024	No Broker		7,082,898	7,190,760	
15060H-AC-1	CEDAR SERVICES GROUP REVOLVING LOAN 10/04/30		09/18/2024	No Broker		3,366,077	3,394,444	
15132*-AA-7	CenExel Second Intermediate Ho 15.000% 02/24/28		09/30/2024	Interest Capitalization		8,042,570	8,042,570	
16115E-AT-4	CHART INDUSTRIES INC TERM B 03/18/30		07/02/2024	Tax Free Exchange		4,859,790	4,968,370	
16125T-AM-4	CHARTER NEXT GENERATION INC TERM B 10/29/31		10/29/2024	Tax Free Exchange		4,893,415	4,923,077	
17040#-AA-0	CHOICE FINANCIAL GROUP HOLDING DDTL 14.500% 01/24/29		09/30/2024	Interest Capitalization		164,846	164,846	
17040#-AB-8	CHOICE FINANCIAL GROUP HOLDING 13.000% 01/18/29		09/30/2024	Interest Capitalization		1,826,163	1,826,163	
17178H-AM-4	CIENA CORP TERM B 10/24/30		01/01/2024	Tax Free Exchange		2,452,261	2,462,625	
17178H-AQ-5	CIENA CORP TERM B 10/24/30		01/01/2024	BANK OF AMERICA		(7,471,281)	(7,490,006)	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		01/01/2024	Various		(1,984,262)	(2,000,000)	
17187M-AT-7	CINCINNATI BELL INC TERM B2 11/24/28		12/13/2024	CORP ACTION		9,904,382	9,904,382	
17244Z-AU-9	CINEMARK USA INC TERM B 05/24/30		11/21/2024	Tax Free Exchange		9,698,192	9,825,874	
17788E-AB-7	CITY LINE DISTRIBUTORS LLC 13.000% 02/28/29		09/30/2024	Interest Capitalization		421,715	421,715	
17788E-AC-5	CITY LINE DISTRIBUTORS LLC 9.000% 02/28/29		03/08/2024	DIRECT		3,843,009	3,961,865	
17788E-AC-5	CITY LINE DISTRIBUTORS LLC 9.000% 02/28/29		09/30/2024	Interest Capitalization		91,292	91,292	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
18271*-AC-8	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		10/17/2024	Interest Capitalization		170,651	170,651	
18271*-AD-6	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		10/17/2024	Interest Capitalization		162,739	162,739	
18271*-AE-4	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		07/17/2024	No Broker		87,367	89,105	
18452X-AB-8	CLEAN SOLUTIONS BUYER INC TERM LOAN 09/09/30		09/09/2024	DIRECT		22,910,580	23,142,000	
18452X-AC-6	CLEAN SOLUTIONS BUYER INC REVOLVING LOAN 09/09/30		09/09/2024	DIRECT		1,531,200	1,546,667	
18452X-AC-6	CLEAN SOLUTIONS BUYER INC REVOLVING LOAN 09/09/30		12/06/2024	No Broker		1,531,200	1,546,667	
18972F-AC-6	CLYDESDALE ACQUISITION HOLDING TERM 03/30/29		07/26/2024	Tax Free Exchange		14,884,863	15,155,077	
19076B-AB-0	COBALT SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 10/10/31		11/22/2024	No Broker		453,019	457,595	
19076B-AC-8	COBALT SERVICE PARTNERS LLC TERM LOAN 10/10/31		10/11/2024	DIRECT		5,451,266	5,506,329	
19201*-AF-4	CODING SOLUTIONS ACQUISITION DELAYED DRAW TERM LOAN 08/07/31		11/25/2024	No Broker		1,653,793	1,670,498	
19201*-AG-2	CODING SOLUTIONS ACQUISITION Term Loan 08/07/31		08/07/2024	DIRECT		3,453,509	3,488,393	
19201*-AG-2	CODING SOLUTIONS ACQUISITION Term Loan 08/07/31		09/18/2024	Interest Capitalization		1,547,667	1,547,667	
19201*-AH-0	CODING SOLUTIONS ACQUISITION REVOLVING LOAN 08/07/31		12/30/2024	No Broker		454,360	457,807	
19239B-AE-8	COGECO COMMUNICATIONS FINANCE 01/10/30		09/30/2024	Tax Free Exchange		22,064,571	22,100,063	
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/26		07/19/2024	DIRECT		1,747,161	2,007,378	
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/26		09/18/2024	Interest Capitalization		523,944	523,944	
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver 06/18/26		09/18/2024	Interest Capitalization		143,587	143,587	
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/26		09/18/2024	Interest Capitalization		47,146	47,146	
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/26		09/18/2024	Interest Capitalization		65,041	65,041	
20007*-AF-8	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/26		09/18/2024	Interest Capitalization		506,821	506,821	
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		01/30/2024	No Broker		98,597	98,597	
20602R-AC-4	CONCENTRA HEALTH SERVICES INC TERM B 06/26/31		06/26/2024	JP MORGAN SECURITIES INC		2,391,008	2,394,000	
21720@-AA-1	COP Hometown Acquisitions Inc 11.000% 11/02/27		10/01/2024	Interest Capitalization		118,201	118,201	
21720@-AB-9	COP Hometown Acquisitions Inc NA-SUB-SEC 11.000% 11/02/27		10/01/2024	Interest Capitalization		293,484	293,484	
21925E-AG-2	CORNERSTONE ADVISORS OF ARIZON AMENDENT 4 TL 01/02/40		03/01/2024	DIRECT		600,343	606,407	
22005#-AC-9	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		09/30/2024	Interest Capitalization		104,411	104,411	
22164M-AB-3	COTIVITI INC TERM B 04/30/31		11/21/2024	CORP ACTION		9,751,000	9,751,000	
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		10/01/2024	Interest Capitalization		5	5	
22282G-AM-9	REWORLD HOLDING CORP TERM B 11/30/28		12/06/2024	CORP ACTION		22,685,805	22,685,805	
22282G-AN-7	REWORLD HOLDING CORP TERM C 11/30/28		12/06/2024	CORP ACTION		1,742,497	1,742,497	
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 10.750% 02/20/28		12/31/2024	Interest Capitalization		172,566	172,566	
22704N-AF-9	CROCS INC TERM B 02/20/29		02/13/2024	Tax Free Exchange		5,835,634	5,860,688	
22750J-AF-1	CROSS FINANCIAL CORP TERM B 10/31/31		10/24/2024	Tax Free Exchange		4,354,192	4,365,563	
23340D-AT-9	CUSHMAN & WAKEFELD TERM B 01/31/30		06/14/2024	Tax Free Exchange		39,528,831	39,595,745	
23344U-AF-7	DS ADMIRAL BIDCO LLC TERM B 06/17/31		06/17/2024	JP MORGAN SECURITIES INC		9,381,488	9,476,250	
23345Q-AC-2	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		11/22/2024	DIRECT		3,416,903	3,451,417	
23345Q-AC-2	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		10/30/2024	No Broker		10,051,117	10,169,201	
23345Q-AF-5	DH UNITED HOLDINGS LLC DELAYED DRAW TERM B LOAN 09/16/28		06/06/2024	No Broker		2,998,736	3,029,027	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		03/01/2024	No Broker		2,588,784	2,601,478	
23345U-AE-9	DISA HOLDINGS CORP SECOND AMENDMENT TERM LOAN 09/09/28		03/01/2024	DIRECT		1,118,343	1,129,640	
23345U-AF-6	DISA HOLDINGS CORP SECOND AMENDMENT DELAYED DRAW 09/09/28		08/13/2024	No Broker		97,471	97,715	
23869*-AA-0	DAVIDSON HOTEL COMPANY LCC TERM LOAN 10/31/31		10/31/2024	DIRECT		3,712,500	3,750,000	
23869*-AC-6	DAVIDSON HOTEL COMPANY LCC REVOLVING CREDIT 01/01/40		10/31/2024	DIRECT		2,475,000	2,500,000	
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		12/30/2024	Interest Capitalization		212,506	212,506	
24021#-AB-7	DAYTONA MIDCO LLC 13.500% 10/01/26		12/30/2024	Interest Capitalization		1,735,472	1,735,472	
24780D-AF-4	DELTA TOPCO INC TERM B 12/03/29		04/25/2024	MORGAN STANLEY & CO. INC.		2,431,656	2,437,750	
24968C-AE-3	DERBY BUYER LLC TERM 11/01/30		12/13/2024	Tax Free Exchange		4,876,719	4,942,650	
25463@-AD-7	DISA HOLDINGS CORP 13.830% 12/09/28		11/18/2024	Interest Capitalization		164,545	164,545	
25471Y-AL-6	ZMINFO TERM B 02/28/30		01/01/2024	Tax Free Exchange		(8,638,952)	(24,252,857)	
25471Y-AN-2	ZOOMINFO LLC TERM B 02/28/30		06/10/2024	Tax Free Exchange		25,670,324	25,731,239	
26894*-AA-2	ERA INDUSTRIES LLC DELAYED DRAW TRANCHE A 07/25/30		11/22/2024	No Broker		457,377	464,978	
26894*-AB-0	GEN-EL-MEC ASSOCIATES LLC TERM LOAN 07/25/30		07/25/2024	DIRECT		1,545,268	1,564,829	
26926@-AA-2	EVDR PURCHASE INC INITIAL TERM LOAN 02/14/31		02/14/2024	DIRECT		6,635,920	6,702,949	
26926@-AC-8	EVDR PURCHASE INC REVOLVING LOAN 02/14/31		11/14/2024	No Broker		2,134,176	2,147,059	
27880@-AA-4	ECKHART BIDCO LLC REVOLVER 01/10/28		06/28/2024	No Broker		395,995	400,000	

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27922J-AC-0	ECOVYST CATALYST TECHNOLOGIES TERM B 06/04/31		06/12/2024	Tax Free Exchange		24,908,214	25,137,427	
28619E-AD-5	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		09/26/2024	No Broker		5,979,847	5,981,915	
28619E-AF-0	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		06/10/2024	No Broker		6,550,228	6,616,389	
28917X-AB-6	ELLUCIAN HOLDINGS INC TERM B 10/29/29		11/22/2024	Tax Free Exchange		12,931,464	12,985,611	
29285Y-B*-0	EFC INVESTMENT HOLDINGS LLC 13.500% 05/01/28		12/31/2024	Interest Capitalization		417,580	417,580	
30317#-AA-9	FH DMI BUYER Inc TERM LOAN 10/03/30		10/11/2024	DIRECT		1,652,099	1,668,787	
30339H-AD-3	FNZ USA FINCO LLC TERM B 11/05/31		11/05/2024	BARCLAYS BANK PLC		4,606,000	4,700,000	
30686@-AA-4	FAMILIA INTERMEDIATE HOLDING NA-SUB-UNSEC 16.250% 12/03/27		12/31/2024	Interest Capitalization		13,491,645	13,491,645	
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM 01/29/29		10/29/2024	Tax Free Exchange		11,907,290	11,907,290	
31659L-AE-2	FIESTA PURCHASER INC TERM B 02/12/31		12/17/2024	Tax Free Exchange		4,930,036	4,975,031	
31732F-AR-7	FILTRATION GROUP CORP TERM B 10/19/28		05/31/2024	Tax Free Exchange		16,653,500	16,755,806	
33718F-AK-6	FIRST STUDENT BIDCO INC TERM B 07/21/28		12/06/2024	CORP ACTION		5,675,810	5,675,810	
33718F-AM-2	FIRST STUDENT BIDCO INC TERM C 07/21/28		12/06/2024	CORP ACTION		1,735,729	1,735,729	
33768K-AB-4	FIRSTCALL MECHANICAL GROUP LLC DELAYED DRAW TERM LOAN 06/27/30		11/13/2024	No Broker		4,233,230	4,256,000	
33768K-AC-2	FIRSTCALL MECHANICAL GROUP LLC REVOLVING LOAN 06/27/30		12/30/2024	No Broker		2,987,593	3,000,000	
33768K-AD-0	FIRSTCALL MECHANICAL GROUP LLC TERM LOAN 06/27/30		06/27/2024	DIRECT		6,567,000	6,633,333	
33902U-AD-5	FLEET US BIDCO INC TERM B 02/10/31		08/02/2024	Tax Free Exchange		2,708,388	2,721,966	
33903R-AZ-2	CORPAY TECHNOLOGIES OPERATION TERM B 04/28/28		09/17/2024	Tax Free Exchange		9,941,341	10,016,863	
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDIN TERM B 06/21/31		06/21/2024	JP MORGAN SECURITIES INC		3,498,607	3,516,188	
36175K-AJ-7	GHR HEALTHCARE LLC FOURTH AMENDMENT TERM LOAN 12/09/27		06/13/2024	DIRECT		2,153,141	2,174,890	
36249V-AK-2	GYP HOLDINGS III CORP TERM B 05/13/30		01/26/2024	Tax Free Exchange		1,448,169	1,455,328	
36258#-AA-7	GABRIEL PATNERS LLC Revolver 09/21/26		08/30/2024	No Broker		1,092,262	1,093,902	
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		10/01/2024	Interest Capitalization		3,146	3,146	
36259*-AA-0	GS ACQUISITION INC REVOLVER 05/25/28		09/30/2024	No Broker		53,465	53,563	
36272*-AA-3	GSP HOLDINGS LLC 2024-1 INCREMENTAL TERM LOANS 11/06/25		07/09/2024	DIRECT		985,031	997,500	
36472L-AB-2	GANNETT FLEMING INC INITIAL TERM LOAN 08/05/30		08/05/2024	DIRECT		16,285,425	16,533,427	
36740U-AX-0	GATES INDUSTRIAL TERM B4 11/16/29		12/06/2024	Tax Free Exchange		6,430,536	6,583,463	
36740U-AY-8	GATES CORP/DE TERM B5 06/04/31		12/06/2024	Tax Free Exchange		19,569,515	19,569,515	
37173N-AB-8	GENESEE SCIENTIFIC LLC REVOLVER 09/30/27		08/12/2024	No Broker		2,200,000	2,222,222	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		01/01/2024	Interest Capitalization		(500,000)	(500,000)	
39479U-AV-5	GENESYS CLOUD SERVICES HOLDING TERM B 12/01/27		09/26/2024	Tax Free Exchange		11,160,984	11,347,288	
40409V-AV-6	HB FULLER CO TERM B 02/15/30		03/04/2024	Tax Free Exchange		3,201,433	3,201,433	
40416V-AG-0	CORE & MAIN LP TERM B 07/27/28		05/17/2024	Tax Free Exchange		17,957,155	18,024,492	
40445U-AD-4	HMN ACQUIRER CORP INITIAL TERM LOAN 11/05/31		11/05/2024	DIRECT		5,484,480	5,539,879	
42237G-AD-3	HEARTLAND PAVING PARTNERS LLC Closing Date Term Loan 08/09/30		08/09/2024	DIRECT		7,406,438	7,481,250	
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC 14.500% 12/10/27		09/17/2024	DIRECT		6,208,187	6,350,857	
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC 14.500% 12/10/27		12/31/2024	Interest Capitalization		1,053,840	1,053,840	
42256#-AL-3	HEARTLAND VETERINARY PARTNERS NA-SR-SEC 14.500% 12/10/27		12/31/2024	Interest Capitalization		232,704	232,704	
42256#-AM-1	Heartland Veterinary Partners 5TH AMENDMENT 14.500% 12/10/27		10/17/2024	DIRECT		5,750,537	5,897,986	
42256#-AM-1	Heartland Veterinary Partners 5TH AMENDMENT 14.500% 12/10/27		09/20/2024	Tax Free Exchange		6,241,228	6,343,117	76,646
42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		06/17/2024	No Broker		363,121	370,531	
42259*-AC-4	HEALTH MANAGEMENT ASSOCIATES S REVOLVER 03/30/29		12/23/2024	No Broker		1,749,800	1,756,757	
42261*-AA-4	Excel Fitness Holdings, Inc. 01/01/30		07/19/2024	DIRECT		2,809,585	2,835,000	
42261*-AB-2	Excel Fitness Holdings, Inc. 01/01/30		07/19/2024	DIRECT		985,000	985,000	
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		04/16/2024	Interest Capitalization		65,110	65,110	
43283L-AH-4	HILTON GRAND VACATIONS BORROWE TERM B 08/02/28		04/08/2024	Tax Free Exchange		7,897,762	7,931,022	
44332E-AY-2	HUB INTERNATIONAL LTD TERM B 06/20/30		07/25/2024	Tax Free Exchange		14,496,855	14,565,986	
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A 7.250% 06/15/30		07/10/2024	BARCLAYS BANK PLC		206,390	200,000	1,047
44989*-AE-3	IQN HOLDINGS CORP REVOLVER 05/02/29		11/27/2024	No Broker		1,497,821	1,508,021	
44992*-AB-4	FRESH EDGE 9.516% 03/03/29		11/04/2024	Interest Capitalization		195,806	195,806	
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		10/30/2024	No Broker		9,796,204	9,912,162	
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		04/15/2024	No Broker		5,810,470	5,884,021	
45054@-AC-2	ITI INTERMODAL INC Revolver 12/21/27		04/29/2024	No Broker		198,154	200,000	
45063#-AA-3	ITS BUYER INC Initial Term Loan 06/14/26		05/31/2024	Tax Free Exchange		13,440,842	13,440,842	
45114Y-AB-9	ICE USA INFRASTRUCTURE INC TERM LOAN 03/15/30		03/15/2024	DIRECT		6,639,616	6,706,683	

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45114Y-AD-5	ICE USA INFRASTRUCTURE INC First Amendment Incremental TL 03/15/30		09/06/2024	DIRECT		1,521,831	1,537,203	
45173J-AS-3	COHERENT CORP TERM B 07/02/29		12/10/2024	CORP ACTION		5,995,840	5,995,840	
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 07/10/25		02/14/2024	Interest Capitalization		8,062	8,062	
45249#-AC-6	IMAGE INTERNATIONAL INTEMEDIAT REVOLVER 07/10/25		07/03/2024	No Broker		997,794	1,001,127	
45256T-AC-6	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		02/16/2024	No Broker		577,077	588,854	
45256T-AE-2	IMPACT PARENT CORPORATION 2ND AMENDMENT DELAYED DRAW TL 03/23/29		10/25/2024	No Broker		7,994,379	8,157,530	
45256T-AJ-1	IMPACT PARENT CORPORATION FOURTH AMENDMENT DDTL 02/16/26		11/14/2024	No Broker		1,800,482	1,827,900	
45258F-AD-2	INGRAM MICRO INC TERM B 09/17/31		09/17/2024	Tax Free Exchange		11,859,513	11,934,138	
45673Y-AL-0	INFORMATICA LLC TERM B 10/30/28		06/07/2024	Tax Free Exchange		29,005,425	29,184,774	
45676#-AC-8	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		12/30/2024	No Broker		1,674,341	1,676,662	
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 06/13/25		09/24/2024	Interest Capitalization		482,066	482,066	
45719@-AC-9	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 06/13/25		09/24/2024	Interest Capitalization		545,092	545,092	
45719@-AD-7	INHANCE TECHNOLOGIES HLDGS LLC Revolver 06/13/25		09/24/2024	Interest Capitalization		106,960	106,960	
45784Q-AE-9	INSULET CORP TERM B 07/31/31		07/31/2024	MORGAN STANLEY & CO. INC.		5,596,901	5,610,928	
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL 08/28/28		10/10/2024	Interest Capitalization		63,630	63,630	
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL 08/28/28		08/27/2024	Tax Free Exchange		51,387,789	51,606,848	
45836*-AV-7	INTEGRITY MARKETING ACQUISITIO AMENDMENT NO 15 DELAYED DRAW T 08/28/28		10/10/2024	No Broker		63,152	63,790	
46124C-AR-8	ALTERRA MOUNTAIN CO 05/31/30		11/01/2024	Tax Free Exchange		7,912,614	7,920,150	
46269K-AM-6	IRIDIUM SATELLITE INC TERM B 09/15/30		01/01/2024	DEUTSCHE BANK SECURITIES INCOR		(8,013,750)	(8,000,000)	
46269K-AT-1	INDRUM SATELLITE TERM B3 09/20/30		06/04/2024	Tax Free Exchange		12,881,473	12,870,000	
46284N-AV-1	IRON MOUNTAIN INC TERM B 01/31/31		01/01/2024	JP MORGAN SECURITIES INC		(30,000)	(30,000)	
46585#-AA-0	IVEX HOLDCO INC REVOLVER 12/17/25		11/27/2024	No Broker		1,338,043	1,338,043	
47215#-AA-6	JAZZ AH HOLDCO LLC DELAYED DRAW TERM LOAN 04/03/28		03/05/2024	No Broker		286,884	289,782	
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		12/24/2024	No Broker		1,744,922	1,745,758	
47216#-AA-5	JAZZ HOLDCO INC NA-PFDS-UNSEC 12.000% 10/01/29		06/30/2024	Interest Capitalization		2,698,880	2,698,880	
47718F-AB-6	JETSON BUYER INC TERM LOAN 04/09/30		04/09/2024	DIRECT		9,141,501	9,233,839	
48242Y-AW-2	KBR INC TERM B 01/17/31		08/19/2024	Tax Free Exchange		2,698,653	2,704,563	
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/25		07/01/2024	No Broker		1,466,455	1,466,455	
48279*-AB-9	KL BRONCO ACQUISITION INC Delayed Draw Term Loan 06/30/28		02/16/2024	No Broker		676,385	676,385	
48855H-AC-1	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29		06/05/2024	DIRECT		12,830,875	12,863,033	
48881#-AG-4	KENE ACQUISITION INC INITIAL TERM LOAN 02/07/31		02/08/2024	DIRECT		2,091,871	2,134,562	
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		07/30/2024	No Broker		2,454,861	2,492,244	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		09/30/2024	No Broker		575,700	575,700	
50137#-AA-5	KUSRP INTERMEDIATE INC. NA-SUB-UNSEC 10.500% 07/23/28		12/31/2024	Interest Capitalization		4,251,556	4,251,556	
50178A-AC-2	LBC WOODLANDS PURCHASER LLC TERM LOAN 07/28/31		07/26/2024	DIRECT		4,937,625	4,987,500	
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC TERM B 04/16/31		04/16/2024	Tax Free Exchange		20,247,093	20,332,947	
50249@-AA-2	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		08/30/2024	No Broker		1,713,713	1,748,687	
51461*-AA-3	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		09/30/2024	Interest Capitalization		27,056,106	27,056,106	
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		03/18/2024	No Broker		1,820,443	1,829,591	
52473U-AG-7	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN B 01/09/29		09/27/2024	No Broker		15,538,640	15,775,269	
52526C-AB-5	LEIA FINCO US LLC TERM 07/02/31		07/02/2024	GOLDMAN SACHS & CO.		9,154,000	9,200,000	
53031#-AC-2	LIBERTY BUYER INC REVOLVING LOAN 06/15/28		09/17/2024	No Broker		409,200	412,500	
54288@-AB-4	LONG TERM CARE GROUP INC TERM 09/08/27		10/21/2024	Interest Capitalization		758,618	758,618	
55284B-AD-8	MC GROUP VENTURES CORPORATION Revolver 06/30/27		10/18/2024	No Broker		9,585,025	9,642,857	
55284B-AF-3	MC GROUP VENTURES CORPORATION 2024 NEW TERM LOAD 06/30/27		06/10/2024	DIRECT		3,064,096	3,095,046	
55292S-AE-9	MBS HOLDINGS INC INITIAL REVOLVER 04/16/27		09/13/2024	No Broker		996,640	1,000,000	
55293G-AC-8	MDI BUYER INC Initial Revolving Loan 07/25/28		11/26/2024	No Broker		3,600,328	3,630,268	
55293G-AD-6	MDI PARENT INC NA-SUB-UNSEC 12.500% 07/25/29		12/31/2024	Interest Capitalization		9,327,413	9,327,413	
55303V-AB-5	MGM TRANSFORMER HOLDINGS LLC DELAYED DRAW TERM LOAN 10/31/29		06/14/2024	No Broker		8,347,522	8,474,642	
55303V-AE-9	US METALCO HOLDINGS LLC 2024 TERM LOAN 06/14/30		06/14/2024	DIRECT		11,369,331	11,484,172	
55327J-AB-4	MPG PARENT HOLDINGS LLC DELAYED DRAW TERM LOAN 01/08/30		11/22/2024	No Broker		2,494,304	2,519,499	
55327J-AC-2	MPG PARENT HOLDINGS LLC INITIAL TERM LOAN 01/08/30		01/08/2024	DIRECT		10,007,361	10,108,446	
55336C-AK-8	MIWD HOLDCO II LLC TERM B2 03/28/31		09/26/2024	Tax Free Exchange		4,123,734	4,144,175	
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		05/01/2024	Interest Capitalization		248	248	
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		11/29/2024	No Broker		4,391,569	4,391,569	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		08/30/2024	Interest Capitalization		131,054	131,054	
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		07/19/2024	DIRECT		503,060	547,489	
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		02/29/2024	Interest Capitalization		736,489	736,489	
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		02/29/2024	Interest Capitalization		294,291	294,291	
55372*-AC-8	MSM ACQUISITIONS INC Revolver 12/09/26		04/20/2024	Interest Capitalization		140,098	140,098	
55372*-AC-8	MSM ACQUISITIONS INC Revolver 12/09/26		12/06/2024	No Broker		4,243,676	4,243,676	
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		07/19/2024	DIRECT		182,716	199,953	
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		02/29/2024	Interest Capitalization		11,314	11,314	
55411#-AA-1	M&M THRIFTY 10.500% 05/19/27		09/30/2024	Interest Capitalization		243,179	243,179	
55416#-AA-6	MN ACQUISITION INC 11.250% 02/25/29		12/31/2024	Interest Capitalization		966,925	966,925	
55422@-AD-4	MDC INTERMDEIATE HOLDINGS II L TERM LOAN 02/06/30		12/31/2024	Interest Capitalization		201,125	201,125	
55423@-AB-7	MEI BUYER LLC DELAYED DRAW TERM LOAN 07/02/29		11/07/2024	No Broker		1,214,757	1,220,861	
55423@-AC-5	MEI BUYER LLC REVOLVING CREDIT LOAN 07/02/29		12/16/2024	No Broker		1,182,037	1,204,819	
55426*-AA-8	MGP HOLDINGS III CORP TERM LOAN 03/01/30		02/29/2024	DIRECT		9,246,177	9,339,572	
55426*-AB-6	MGP HOLDINGS III CORP DELAYED DRAW TERM LOAN 03/01/30		09/03/2024	No Broker		1,134,887	1,146,350	
55426*-AC-4	MGP HOLDINGS III CORP REVOLVER 03/01/30		11/29/2024	No Broker		1,690,386	1,707,461	
57648Y-AC-7	MATADOR US BUYER LLC TERM LOAN 01/02/40		06/25/2024	DIRECT		31,032,832	31,346,295	
57681J-AB-0	Matrix Adhesives Group LLC 12.500% 05/09/29		12/18/2024	DIRECT WITH COUNTERPARTY FIXED		4,875,000	5,000,000	
57906H-AF-4	MCAFEE CORP TERM B1 03/01/29		12/18/2024	Tax Free Exchange		21,683,468	21,683,468	
58503U-AF-0	MEDLINE BORROWER LP TERM 10/23/28		11/15/2024	CORP ACTION		53,291,997	53,291,997	
59002@-AB-8	MERITB2B LLC REVOLVER 06/30/26		12/27/2024	No Broker		711,278	719,501	
59273@-AA-2	Metz Culinary Management LLC 10.750% 06/23/28		12/30/2024	Interest Capitalization		346,764	346,764	
59273@-AB-0	METZ CULINARY MANAGEMENT LLC DELAYED DRAW 12/23/27		05/31/2024	No Broker		1,689,361	1,689,361	
59273@-AC-8	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		09/27/2024	No Broker		2,107,521	2,115,656	
59273@-AG-9	METZ CULINARY MANAGEMENT LLC AMENDMENT NO.6 INCRE TERM LOAN 12/23/27		05/31/2024	DIRECT		2,443,896	2,489,898	
60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DELAYED DRAW TERM LOAN 10/16/29		11/22/2024	No Broker		913,769	927,691	
61980@-AD-6	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T 06/01/28		04/01/2024	No Broker		5,293,313	5,299,938	
61980@-AE-4	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT DELAYED DRAW T 06/01/28		08/01/2024	No Broker		1,034,250	1,034,250	
61980@-AF-1	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT TERM LOAN 06/01/28		04/01/2024	DIRECT		141,193	142,620	
62482@-AA-3	MR. GREENS INTERMEDIATE LLC NA NA-SUB-SEC 14.054% 11/01/29		08/01/2024	Interest Capitalization		192,997	192,997	
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		12/31/2024	Interest Capitalization		611,363	611,363	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		03/28/2024	No Broker		644,138	644,138	
62910X-AF-3	NFM & J LLC AMENDMENT NO 2 DDTL 11/30/27		12/20/2024	No Broker		352,150	355,707	
62924U-AC-0	NMP HOLDINGS LLC REVOLVER 01/28/28		10/22/2024	No Broker		2,382,000	2,400,000	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 11/02/26		01/01/2024	Interest Capitalization		(5,143)	(5,143)	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 11/02/26		10/04/2024	No Broker		2,217,423	2,222,185	
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 11/02/26		10/04/2024	Interest Capitalization		138,978	138,978	
62931*-AE-4	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 11/02/26		10/04/2024	Interest Capitalization		33,556	33,556	
62984C-AE-3	BENGAL DEBT MERGER SUB LLC Delayed Draw Term DD 01/20/29		01/01/2024	CREDIT SUISSE SECURITIES		(337,336)	(338,182)	
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		07/19/2024	DIRECT		222,432	2,468,695	
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		06/28/2024	Interest Capitalization		1,529,355	1,525,820	
63001#-AB-9	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		06/28/2024	Interest Capitalization		165,567	165,199	
63001#-AC-7	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		06/28/2024	Interest Capitalization		35,219	30,826	
63001#-AD-5	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN 02/13/26		06/28/2024	Interest Capitalization		92,621	81,067	
63736@-AA-5	NATIONAL RENOVATIONS LLC 11.000% 03/18/29		12/18/2024	Interest Capitalization		321,378	321,378	
63736@-AB-3	REPIPE AGGREGATOR LLC DDTL 11.000% 03/18/29		12/31/2024	Interest Capitalization		4,107	4,107	
64431#-AH-4	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		12/10/2024	No Broker		1,722,945	1,731,558	
65014E-AB-2	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 04/30/25		09/30/2024	Interest Capitalization		158,333	158,333	
65014E-AC-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 04/30/25		09/30/2024	Interest Capitalization		766,688	766,688	
65014E-AF-3	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 04/30/25		09/30/2024	Interest Capitalization		862,929	862,929	
65344#-AB-0	NEXUS INTERMEDIATE III LLC Amendment No 2 Delayed Draw TL 08/16/30		09/16/2024	No Broker		4,121,019	4,162,645	
65959#-AB-6	NORTH HAVEN FAIRWAY BUYER LLC 05/17/29		12/31/2024	Interest Capitalization		711,493	711,493	
65959#-AE-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 13.000% 05/17/29		12/18/2024	DIRECT		16,006,040	16,006,040	
65959#-AE-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 13.000% 05/17/29		12/31/2024	Interest Capitalization		1,811,946	1,811,946	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65960#-AB-3	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		11/07/2024	No Broker		1,111,665	1,116,203	
65960#-AF-4	NORTH HAVEN STACK BUYER LLC 4th AMENDMENT DDTL-2 07/16/27		03/18/2024	Tax Free Exchange		2,489,954	2,527,698	
65960#-AK-3	NORTH HAVEN STACK BUYER LLC FIFTH AMENDMENT DDTL-1 07/16/27		07/24/2024	Tax Free Exchange		389,234	393,064	
65960#-AK-3	NORTH HAVEN STACK BUYER LLC DELAYED DRAW TERM LOAN 07/16/27		11/08/2024	No Broker		468,598	473,331	
65960@-AC-3	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		09/24/2024	No Broker				
65961*-AA-8	North Haven Saints Equity Hold 11.500% 03/01/29		09/30/2024	Interest Capitalization		2,982,266	2,982,266	
66877A-AF-5	GEN DIGITAL INC TERM B 09/12/29		06/05/2024	Tax Free Exchange		35,752,119	35,890,000	
67078U-AC-3	NUTRITION 101 BUYER LLC REVOLVING CREDIT 08/31/28		02/26/2024	No Broker		2,645,080	2,670,000	
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/26		11/14/2024	No Broker		9,368,559	9,371,688	
67114C-AF-2	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN 07/08/26		06/14/2024	No Broker		4,688,181	4,688,181	
67115J-AC-3	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		12/19/2024	No Broker		5,293,864	5,319,264	
68158@-AA-3	OLYMPIC BUYER INC 01/01/30		07/19/2024	DIRECT		2,461,171	2,889,167	
68163M-AC-5	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		12/18/2024	No Broker		9,996,324	10,000,000	
68248K-AB-0	ONE WORLD FITNESS PFF LLC Revolver 11/26/25		09/30/2024	Interest Capitalization		51,295	51,295	
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		09/30/2024	Interest Capitalization		248,261	248,261	
68635P-AC-8	ORION GROUP FM HOLDINGS LLC INITIAL DELAYED DRAW TERM LOAN 07/03/29		06/26/2024	No Broker		3,312,727	3,363,175	
68635P-AD-6	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29		12/17/2024	No Broker		2,470,678	2,486,842	
68635P-AF-1	ORION GROUP FM HOLDINGS LLC FIRST AMENTMENTAL INCREMENT TL 06/29/29		07/02/2024	DIRECT		911,191	920,395	
69012@-AE-9	OUTPUT SERVICES GROUP INC LAST OUT TERM LOAN 11/02/28		07/19/2024	DIRECT		1,405,909	1,405,909	
69012@-AE-9	OUTPUT SERVICES GROUP INC LAST OUT TERM LOAN 11/02/28		01/01/2024	Taxable Exchange		2,821,831	2,821,831	
69014G-AB-9	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		12/02/2024	No Broker		441,851	452,021	
69315E-AC-8	PAG HOLDING CORP DELAYED DRAW TERM LOAN 12/21/29		09/23/2024	No Broker		12,296,831	12,547,787	
69315E-AD-6	PAG HOLDING CORP REVOLVER 12/21/29		09/27/2024	No Broker		5,169,835	5,249,079	
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC 9.000% 02/07/27		12/31/2024	Interest Capitalization		2,231,229	2,231,229	
69526M-AC-5	PACTIV EVERGREEN GROUP HOLDING TERM B3 09/25/28		05/22/2024	WELLS FARGO		2,943,265	2,943,265	
69526M-AC-5	PACTIV EVERGREEN GROUP HOLDING TERM B3 09/25/28		05/28/2024	Tax Free Exchange		15,956,534	16,189,125	
69705X-AB-6	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29		10/31/2024	No Broker		2,280,714	2,319,591	
69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29		12/31/2024	No Broker		8,820,742	8,906,633	
70384A-AB-2	PAVE AMERICA INTERCO, LLC 13.250% 08/07/28		12/31/2024	Interest Capitalization		9,965,316	9,965,316	
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/02/2024	No Broker		1,657,750	1,664,634	
70757D-AZ-2	PENN ENTERTAINMENT INC TERM B 05/03/29		11/26/2024	Tax Free Exchange		10,617,050	10,642,125	
71367A-AD-7	PERENNIAL SERVICES REVOLVER CREDIT LOAN 09/07/29		06/04/2024	No Broker		1,956,036	1,964,286	
71367A-AE-5	PERENNIAL SERVICES GROUP LLC AMENDMENT 2 DDTL 09/07/29		12/13/2024	No Broker		5,746,525	5,800,370	
71911K-AD-6	PAREXEL INTERNATIONAL INC TERM B 11/15/28		07/19/2024	Tax Free Exchange		34,532,169	34,589,671	
71913B-AK-8	PHOENIX GUARANTOR INC TERM B 02/21/31		12/06/2024	Tax Free Exchange		24,530,890	24,575,667	
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DELAYED DRAW TERM LOAN 04/03/25		04/01/2024	No Broker		1,523,820	1,554,919	
72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		10/30/2024	No Broker		6,817,881	6,863,959	
73179Y-AN-7	AVIENT CORPORATION TERM B8 08/29/29		04/09/2024	Tax Free Exchange		4,396,596	4,441,589	
73928K-AC-5	POWER GRID HOLDINGS INC TERM B 11/29/30		08/07/2024	Tax Free Exchange		6,000,000	6,000,000	
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		12/13/2024	No Broker		5,000,000	5,000,000	
74274N-AL-7	PROAMPAC PG BORROWER LLC 09/15/28		03/28/2024	Tax Free Exchange		26,223,155	26,265,068	
74363*-AA-4	QAS MIDCO LLC 14.250% 07/20/28		12/31/2024	Interest Capitalization		5,012,243	5,012,243	
74379@-AA-4	PROTOTEK NA-SUB-UNSEC 14.000% 03/18/30		12/31/2024	Interest Capitalization		8,716,953	8,716,953	
74643#-AB-0	PURPLE COW BUYER LLC TERMLOAN 11/05/30		11/05/2024	DIRECT		5,100,537	5,152,057	
74773K-AD-7	QUARTZ ACQUIRECO LLC TERM B 06/28/30		05/23/2024	Tax Free Exchange		4,158,629	4,196,875	
74839X-AJ-8	QUIKRETE HOLDINGS INC TERM B 03/25/31		04/04/2024	Tax Free Exchange		28,352,568	28,356,570	
74923@-AA-5	R1 Holdings LLC 13.750% 12/28/29		12/28/2024	Interest Capitalization		1,212,232	1,212,232	
74935N-AC-8	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		04/29/2024	No Broker		179,972	181,790	
74935N-AD-6	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		05/01/2024	No Broker		769,707	771,768	
74935N-AE-4	RA PARENT HOLDINGS LP First Incremental Delayed Draw 03/01/29		04/29/2024	No Broker		879,654	888,540	
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL 12.500% 06/01/28		12/31/2024	Interest Capitalization		8,582,738	8,582,738	
75008@-AB-8	RFI BUYER Delayed Draw Term Loan 08/05/28		08/16/2024	No Broker		7,591,670	7,806,344	
75008@-AC-6	RFI BUYER REVOLVER 08/05/28		04/11/2024	No Broker		671,367	675,000	
75008U-AC-1	RACKSPACE FINANCE LLC TERM B 05/15/28		04/05/2024	JEFFERIES & CO. INC.		3,166,746	3,302,895	
75008U-AD-9	RACKSPACE FINANCE LLC TERM B 05/15/28		03/29/2024	Tax Free Exchange		15,188,203	18,189,464	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75279*-AB-2	TAILWIND RANDYS HOLDINGS INC DELAYED DRAW TERM LOAN 11/01/28		07/15/2024	No Broker		531,227	540,288	
75279*-AC-0	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		12/31/2024	No Broker		1,601,713	1,626,376	
75621F-AC-1	RECIPE AQUSITION CORP REVOLVER 07/31/31		07/31/2024	DIRECT		2,188,922	2,211,033	
75621F-AC-1	RECIPE AQUSITION CORP REVOLVER 07/31/31		08/07/2024	No Broker		2,480,000	2,505,051	
75621F-AD-9	RECIPE AQUSITION CORP TERM LOAN (FIRST LIEN) 07/31/31		07/31/2024	DIRECT		25,394,925	25,651,439	
75888@-AB-3	REGED HOLDCO, INC NA-SUB-UNSEC 14.500% 12/20/26		12/31/2024	Interest Capitalization		626,246	626,246	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	DIRECT		810,776	818,966	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	Tax Free Exchange		4,736,151	4,812,556	
76029H-AB-5	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		04/01/2024	Interest Capitalization		509,850	509,850	
76029H-AF-6	REP TEC TRAINING NA-SUB-UNSEC 14.000% 06/30/28		12/31/2024	Interest Capitalization		4,882,490	4,882,490	
76087@-AA-2	RESA HOLDINGS COMPANY Revolver 12/15/27		09/30/2024	No Broker		423,439	424,980	
76087@-AD-6	RESA HOLDINGS COMPANY SECOND AMENDMENT DELAYED DRAW 12/15/27		10/01/2024	No Broker		15,795,815	15,955,368	
76133@-AD-0	REVALIZE INC REVOLVER 04/15/27		10/29/2024	No Broker		449,891	449,891	
76133M-AB-7	RH TERM B 10/15/28		07/02/2024	BANK OF AMERICA		4,791,211	4,963,008	
76158@-AA-6	REVISION BUYER 11.000% 12/01/28		12/30/2024	Interest Capitalization		84,950	84,950	
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		01/02/2024	No Broker		1,175,232	1,181,138	
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/24/2024	DIRECT		413,760	417,940	
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		11/25/2024	Interest Capitalization		742,849	742,849	
76584@-AA-0	RIDGE TRIAL US BIDCO INC TERM LOAN 09/30/31		09/30/2024	DIRECT		4,345,542	4,389,436	
76584@-AC-6	RIDGE TRIAL US BIDCO INC REVOLVER LOAN 09/30/31		09/30/2024	DIRECT		74,923	75,680	
76584@-AC-6	RIDGE TRIAL US BIDCO INC REVOLVER LOAN 09/30/31		12/31/2024	No Broker		59,939	60,544	
78029#-AD-1	ROYAL HOLDCO CORPORATION REVOLVER FACILITY 12/30/26		10/04/2024	No Broker		1,064,865	1,081,081	
78029#-AF-6	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		03/13/2024	No Broker		945,594	959,994	
78029#-AG-4	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM B LOAN 12/30/27		12/16/2024	No Broker		3,735,338	3,757,424	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		01/01/2024	JP MORGAN SECURITIES INC		(4,056,000)	(4,056,000)	
78350U-AJ-4	RYAN SPECIALTY LLC TERM B 09/11/31		09/10/2024	Tax Free Exchange		25,399,355	25,600,497	
78437A-AB-2	SI SOLUTION LLC TERM LOAN 08/15/30		08/15/2024	DIRECT		9,894,107	9,994,048	
78448*-AB-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		11/15/2024	No Broker		616,280	622,061	
78466D-BJ-2	SSC TECHNOLOGIES INC TERM B8 05/09/31		05/02/2024	MORGAN STANLEY & CO. INC.		20,223,431	20,223,431	
78472B-AB-6	SSJA BARIATRIC MANAGEMENT LLC REVOLVER 04/30/25		09/30/2024	Interest Capitalization		257,688	257,688	
78472B-AB-6	SSJA BARIATRIC MANAGEMENT LLC REVOLVER 04/30/25		01/02/2024	No Broker		741,771	745,833	
78472B-AC-4	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 04/30/25		09/30/2024	Interest Capitalization		328,054	328,054	
78477M-AG-6	FIRST ADVANTAGE HOLDINGS LLC TERM B 09/19/31		09/19/2024	BANK OF AMERICA		2,651,675	2,665,000	
78484E-AC-4	SPI LLC Revolver 12/21/27		11/06/2024	No Broker		10,255,787	10,262,884	
78649H-AC-9	SAFETY INFRASTRUCTURE SERVICES Term Loan A 08/12/30		08/12/2024	DIRECT		5,078,700	5,130,000	
78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		07/24/2024	DIRECT		3,095,457	3,095,457	
78655#-AB-6	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		07/24/2024	DIRECT		1,110,881	1,110,881	
78673#-AA-6	SAGEBRUSH BUYER LLC INITIAL TERM LOAN 07/01/30		07/01/2024	DIRECT		5,185,388	5,237,765	
80307B-AB-3	SAPPHIRE TELECOM INC TL 07/24/31		06/27/2024	DIRECT		20,162,954	20,366,621	
80307B-AC-1	SAPPHIRE TELECOM INC Revolving Commitment 06/27/29		06/27/2024	DIRECT		1,519,821	1,535,172	
80307B-AC-1	SAPPHIRE TELECOM INC Revolving Commitment 06/27/29		12/27/2024	No Broker		5,066,069	5,117,241	
80586#-AC-4	SCALED AGILE HOLDINGS REVOLVER 12/18/28		09/27/2024	No Broker		9,894,590	9,994,536	
80875C-AE-7	SCIENTIFIC GAMES HOLDINGS LP TERM B 04/04/29		06/11/2024	Tax Free Exchange		4,290,065	4,298,602	
81608@-AD-6	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		11/01/2024	Interest Capitalization		114,920	114,920	
81608@-AD-6	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		10/01/2024	No Broker		7,871,006	7,902,736	
81608@-AH-7	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		10/01/2024	Interest Capitalization		124,187	124,187	
81608@-AJ-3	SEKO GLOBAL LOGISTICS NETWORK SIXTH AMENDMENT INCREMENT DDTL 12/30/26		11/01/2024	Interest Capitalization		367,072	367,072	
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		09/30/2024	Interest Capitalization		345,547	345,547	
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		09/30/2024	Interest Capitalization		40,685	40,685	
82861@-AA-2	Simeio Group Holdings Inc Revolver 02/02/26		10/31/2024	Interest Capitalization		53,300	53,300	
82861@-AA-2	Simeio Group Holdings Inc Revolver 02/02/26		03/22/2024	No Broker		393,390	393,390	
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		09/30/2024	Interest Capitalization		199,545	199,545	
82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		10/31/2024	Interest Capitalization		115,178	115,178	
82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		10/31/2024	Interest Capitalization		18,810	18,810	
83174*-AF-3	SMILE BRANDS TERMS B TERM B 04/12/27		11/29/2024	Interest Capitalization		3,382,596	3,382,596	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		07/19/2024	DIRECT		2,768,748	3,673,967	
83444@-AA-6	SOLV E INDUSTRIAL DDTL NA-SUB-SEC 10.750% 06/30/28		12/30/2024	Interest Capitalization		703,679	703,679	
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28		10/01/2024	Interest Capitalization		51,521	51,521	
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28		05/31/2024	Tax Free Exchange		10,109,158	11,619,722	
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 11.750% 10/01/28		12/01/2024	Interest Capitalization		137,658	137,658	
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 11.750% 10/01/28		12/01/2024	Interest Capitalization		133,542	133,542	
84218*-AC-6	SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		03/28/2024	No Broker		997,446	1,005,314	
84218*-AF-9	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		04/26/2024	No Broker		4,693,921	4,765,402	
84832*-AB-4	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		11/25/2024	No Broker		1,229,539	1,241,958	
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		05/24/2024	CORP ACTION		3,626,639	3,626,639	
85569*-AB-0	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		03/08/2024	No Broker		803,366	803,366	
86614D-AK-4	SUMMIT MATERIALS LLC TERM B 11/30/28		01/01/2024	Various		(12,177,075)	(12,170,000)	
86876M-AA-9	SURFACEPREP BUYER LLC LOAN FIRST LIEN SENIOR SECURED 12.000% 08/02/30		02/02/2024	DIRECT		14,110,200	14,472,000	
86876M-AA-9	SURFACEPREP BUYER LLC LOAN FIRST LIEN SENIOR SECURED 12.000% 08/02/30		09/30/2024	Interest Capitalization		191,185	191,185	
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TERM B 12/05/30		01/01/2024	JEFFERIES & CO. INC.		(4,158,063)	(4,150,000)	
86880N-BB-8	SURGERY CENTER HOLDINGS INC TERM 12/19/30		05/31/2024	Tax Free Exchange		23,509,143	23,509,409	
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan 03/19/26		04/17/2024	No Broker		239,100	240,000	
87327*-AA-1	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		09/30/2024	Interest Capitalization		288,511	288,511	
87327*-AC-7	TPC DDTL 12.500% 02/16/28		09/16/2024	Interest Capitalization		(38,160)	(38,160)	
87331#-AA-1	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		12/11/2024	No Broker		691,083	698,064	
87331#-AB-9	TSS BUYER LLC Revolver 06/22/29		09/27/2024	No Broker		4,297,569	4,299,385	
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		01/01/2024	BANK OF AMERICA		(402,187)	(402,691)	
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		01/01/2024	Various		(1,365,106)	(1,378,657)	
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		04/16/2024	Tax Free Exchange		17,216,648	17,300,067	
87834@-AA-5	Techmer BB BidCo. 11.250% 09/01/29		06/30/2024	Interest Capitalization		111,375	111,375	
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		10/01/2024	No Broker		326,628	329,927	
87834J-AD-9	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		01/01/2024	Tax Free Exchange		(8,813)	(8,900)	
88023H-AH-3	TEMPO ACQUISITION LLC TERM B1 08/31/28		05/31/2024	Tax Free Exchange		25,836,261	25,899,118	
88233F-AK-6	VISTRA OPERATIONS CO LLC TERM B 12/20/30		12/05/2024	Tax Free Exchange		42,398,098	42,405,143	
88331@-AA-1	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		10/30/2024	Interest Capitalization		189,719	189,719	
88331@-AB-9	THAYER POWER & COMMUNICATION L 2022 DDTL 03/26/27		09/30/2024	Interest Capitalization		11,079	11,079	
88585*-AA-6	360INTERMEDIATE TERM LOAN 08/02/28		02/29/2024	DIRECT		1,931,313	1,950,821	
88592@-AA-5	Thrive SuperHoldCo Inc. 14.500% 09/01/27		09/30/2024	Interest Capitalization		3,036,437	3,036,437	
88592@-AB-3	Thrive SuperHoldCo Inc. 12.000% 09/01/27		12/31/2024	Interest Capitalization		5,790,053	5,790,053	
88592@-AC-1	Thrive Superholdco Inc. 12.000% 11/30/28		09/30/2024	Interest Capitalization		2,221,944	2,221,944	
88770Y-AE-8	TINUITI INC Revolver 12/10/26		12/27/2024	No Broker		2,676,977	2,686,818	
89219E-AB-5	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		12/31/2024	DIRECT		5,800,101	5,800,101	
89219E-AC-3	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN 08/15/29		11/14/2024	No Broker		2,255,628	2,289,977	
89364M-CA-0	TRANSDIGM INC TERM B 02/28/31		06/04/2024	Tax Free Exchange		33,713,515	33,745,021	
89364M-CB-8	TRANSDIGM INC TERM K 03/15/30		03/22/2024	Tax Free Exchange		6,497,932	6,588,042	
89364M-CD-4	TRANSDIGM INC TERM 01/05/32		09/05/2024	GOLDMAN SACHS & CO.		3,938,235	3,948,105	
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		09/30/2024	No Broker		1,570,535	1,602,587	
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 06/18/27		10/01/2024	Interest Capitalization		73,646	73,646	
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 06/18/27		09/30/2024	Interest Capitalization		32,048	32,048	
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 06/18/27		09/30/2024	Interest Capitalization		27,044	27,044	
89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 06/18/27		10/01/2024	Interest Capitalization		9,549	9,549	
89388H-AF-4	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 06/18/27		09/30/2024	Interest Capitalization		20,251	20,251	
89410@-AB-1	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		01/01/2024	DIRECT		(1,939,107)	(1,958,694)	
89620F-AS-8	TRILON GROUP LLC EXISTING DDTL 05/29/29		09/03/2024	No Broker		2,473,280	2,523,284	
89620F-AT-6	TRILON GROUP LLC Existing TL 05/25/29		07/19/2024	DIRECT		3,113,628	3,144,353	
89620F-AT-6	TRILON GROUP LLC Existing TL 05/25/29		04/15/2024	Tax Free Exchange		61,157,480	61,977,299	
89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN 05/29/29		11/19/2024	No Broker		3,859,375	3,859,375	
89678Q-AC-0	TRITON WATER HOLDINGS INC TERM B 03/31/28		02/27/2024	MORGAN STANLEY & CO. INC.		2,425,500	2,475,000	
89705D-AP-7	TRONOX FINANCE LLC TERM B 09/18/31		09/18/2024	Tax Free Exchange		8,990,243	8,988,654	
89705D-AQ-5	TRONOX FINANCE LLC TERM B 04/04/29		12/11/2024	CORP ACTION		3,740,625	3,740,625	

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89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC 06/02/26		02/29/2024	DIRECT		6,658,945	6,624,591	
89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC 06/02/26		12/31/2024	Interest Capitalization		10,943,842	10,943,842	
89788V-AG-7	TIH INSURANCE HOLDINGS LLC TERM B 05/06/31		12/06/2024	Tax Free Exchange		7,800,768	7,821,411	
90266U-AK-9	UFC HOLDINGS LLC TERM B 11/14/31		11/14/2024	GOLDMAN SACHS & CO.		2,461,919	2,465,000	
90351N-AM-7	USI INC/ NY TERM B 11/22/29		01/01/2024	Academy Securities		(30,357,527)	(30,357,527)	
90351N-AM-7	USI INC/ NY TERM B 11/22/29		01/01/2024	Tax Free Exchange		(29,791,935)	(30,284,819)	
90356B-AC-0	USA WATER INTERMEDIATE HOLDING TERM LOAN 01/02/40		02/21/2024	DIRECT		4,304,907	4,348,391	
90385*-AA-4	Ultima Health Holdings Inc. 12.500% 03/12/29		12/31/2024	Interest Capitalization		133,147	133,147	
90932R-AP-9	UNITED AIRLINES INC TERM B 02/24/31		10/28/2024	Tax Free Exchange		9,112,225	9,155,775	
91728N-AB-5	PG POLARIS BIDCO SARL TERM B 03/24/31		10/11/2024	BARCLAYS BANK PLC		6,160,000	6,160,000	
91728N-AB-5	PG POLARIS BIDCO SARL TERM B 03/24/31		10/11/2024	Tax Free Exchange		4,975,615	4,987,500	
91834B-AE-6	VS PROFESSIONAL TRAINING ACQUI THIRD AMENDMENT INCREMENTAL TL 09/30/26		01/03/2024	DIRECT		6,232,753	6,295,710	
91835#-AM-8	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		02/20/2024	Tax Free Exchange		2,598,604	2,630,964	
91838L-AK-6	VT TOPCO INC TERM B 08/12/30		12/10/2024	Tax Free Exchange		1,113,637	1,123,685	
91842X-AB-4	VMG DEBT MERGER SUB LLC TERM LOAN 04/16/30		04/16/2024	DIRECT		13,940,897	14,081,714	
91860#-AB-0	VPET USA LLC Revolver 12/31/26		01/04/2024	No Broker		76,945	76,973	
91917*-AA-9	Valkyrie Intermediate LLC 11.500% 12/17/28		12/31/2024	Interest Capitalization		130,892	130,892	
91917@-AE-9	VALICOR PPC INTERMEDIATE II LL 2024-1 Term Loan 01/26/26		02/06/2024	DIRECT		732,818	746,250	
91917@-AF-6	VALICOR PPC INTERMEDIATE II LL 2024-2 TERM LOAN 07/24/28		08/19/2024	DIRECT		7,615,103	7,653,370	
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 01/26/26		08/19/2024	DIRECT		2,868	2,882	
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 01/26/26		12/30/2024	No Broker		806,233	807,184	
91918#-AA-4	VALKYRIE BUYER LLC INITIAL TERM LOAN 05/06/31		05/06/2024	DIRECT WITH COUNTERPARTY FIXED		2,664,273	2,691,185	
91918#-AD-8	VALKYRIE BUYER LLC DELAYED DRAW TERM LOAN C 05/06/31		11/01/2024	No Broker		686,495	693,430	
92227Q-AE-6	VARSITY BRANDS LLC TERM B 07/28/31		07/26/2024	BANK OF AMERICA		4,378,000	4,400,000	
92326N-AC-7	VENTURE BUYER LLC REVOLVING FACILITY 03/01/30		11/13/2024	No Broker		713,760	720,000	
92326N-AD-5	VENTURE BUYER LLC INITIAL TERM LOAN 03/01/30		03/01/2024	DIRECT		4,956,788	5,006,856	
92535@-AB-5	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 11/08/29		10/01/2024	No Broker		5,490,976	5,572,422	
92535@-AC-3	VERTEX SERVICE PARTNERS LLC REVOLVING FACILITY 11/08/29		12/19/2024	No Broker		3,558,306	3,604,651	
92535@-AD-1	VERTEX SERVICE PARTNERS LLC FIRST AMENDMENT INCREMENT DDTL 11/08/30		10/01/2024	DIRECT		177,565	179,358	
92539*-AE-7	VESSCO MIDCO HOLDINGS LLC Initial Term Loan 07/24/31		07/24/2024	DIRECT		9,321,797	9,415,957	
92539*-AG-2	VESSCO MIDCO HOLDINGS LLC Delayed Draw Term Loan 07/24/31		12/20/2024	No Broker		822,379	826,512	
92675*-AA-9	VANGUARD PACKAGING LLC 2024 Term A Loan 08/07/26		03/29/2024	DIRECT		3,149,691	3,173,493	
92675*-AB-7	VANGUARD PACKAGING LLC 2024 REVOLVER 08/07/26		12/31/2024	No Broker		480,000	480,000	
92833#-AA-4	VISION INNOVATION PARTNERS BOR VIPBL 10.500% 04/07/29		12/31/2024	Interest Capitalization		4,377	4,377	
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		10/31/2024	Interest Capitalization		16,045	16,045	
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		10/29/2024	No Broker		2,355,926	2,355,926	
92838P-AC-3	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		10/31/2024	Interest Capitalization		41,506	41,506	
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan 04/07/28		10/01/2024	Interest Capitalization		489	489	
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan 04/07/28		02/12/2024	No Broker		191,225	193,156	
92941L-AE-2	W20 HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 06/12/25		02/01/2024	No Broker		1,247,955	1,254,226	
92941L-AG-7	W20 HOLDINGS INC 2024 INCREMENTALTERM LOAN 01/31/31		02/01/2024	DIRECT		2,090,451	2,090,451	
92943E-AB-2	BOOST NEWCO BORROWER LLC TERM B 09/20/30		01/01/2024	Various		(28,089,100)	(28,180,000)	
92943E-AE-6	BOOST NEWCO BORROWER LLC TERM B 01/31/31		06/27/2024	Tax Free Exchange		28,026,999	28,109,550	
92943F-AC-7	WSB ENGINEERING INTERMEDIATE DELAYED DRAW TERM LOAN 08/31/29		10/31/2024	No Broker		3,016,655	3,062,593	
92943F-AD-5	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29		12/30/2024	No Broker		2,088,064	2,100,000	
92943U-AB-6	HANDGARDS LLC TERM LOAN 04/10/31		04/24/2024	DIRECT		39,661,726	40,060,320	
92984#-AB-9	W20 HOLDINGS INC 2020 Incremental Revolver 10/21/26		12/24/2024	No Broker		2,439,821	2,452,985	
92991#-AA-2	W50 HOLDINGS LLC TERM B LOAN 03/22/30		03/22/2024	DIRECT		12,615,250	12,742,677	
93369P-AL-8	WAND NEWCO 3 INC TERM B 01/30/31		07/11/2024	Tax Free Exchange		3,250,206	3,257,132	
94184#-AC-1	WATERMILL EXPRESS LLC Revolver 04/20/27		12/27/2024	No Broker		2,539,112	2,550,000	
94184#-AD-9	WATERMILL EXPRESS LLC INCREMENTAL TERM LOAN 07/05/29		01/05/2024	DIRECT		1,113,585	1,124,833	
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DELAYED DRAW TERM 07/05/29		06/28/2024	No Broker		559,401	565,052	
94184#-AF-4	WATERMILL EXPRESS LLC Third Amendment Increment DDTL 07/05/29		08/02/2024	No Broker		480,639	485,494	
94758P-AL-5	INEOS US FINANCE LLC TERM B 02/19/30		06/05/2024	Tax Free Exchange		19,571,183	19,608,668	
95024T-AE-8	WELLSPRING PHARMACEUTICAL CORP 2023 DELAYED DRAW TERM LOAN 01/01/40		07/31/2024	No Broker		6,273,142	6,401,165	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96208U-AW-1	WEX INC TERM B 04/03/28		11/26/2024	Tax Free Exchange		45,130,467	45,270,151	
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC TERM B 10/19/29		08/01/2024	DEUTSCHE BANK SECURITIES INCOR		2,238,750	2,250,000	
96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		10/03/2024	No Broker		12,600,000	12,600,000	
97360B-AF-2	WINDSOR HOLDINGS III LLC TERM B 08/01/30		09/17/2024	Tax Free Exchange		26,896,545	27,350,190	
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/26		09/18/2024	Interest Capitalization		135,325	135,325	
98310C-AF-9	WYNDHAM HOTELS & RESORTS Inc TERM LOAN 05/25/30		05/24/2024	Tax Free Exchange		4,748,451	4,748,451	
98379E-AJ-5	XPO INC TERM B 02/28/31		04/30/2024	Tax Free Exchange		13,971,497	13,974,535	
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		06/28/2024	Interest Capitalization		479,789	479,789	
98415D-B#-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		06/28/2024	Interest Capitalization		252,121	252,121	
98415D-B*-4	XIFIN INC Initial Revolver 02/06/26		07/10/2024	Interest Capitalization		216,111	216,111	
98415D-B@-2	XIFIN INC Third Amendment Term Loan 02/06/26		07/19/2024	DIRECT		3,693,170	3,942,446	
98415D-B@-2	XIFIN INC Third Amendment Term Loan 02/06/26		06/28/2024	Interest Capitalization		133,485	133,485	
98891@-AA-2	ZM INTERMEDIATE HOLDINGS INC. 15.000% 11/22/29		12/31/2024	Interest Capitalization		4,762,507	4,762,507	
98931Y-AD-5	ZEKELMAN INDUSTRIES INC TERM B 03/24/31		03/26/2024	Tax Free Exchange		2,630,381	2,684,801	
99AAN6-76-1	SANDLOT INTERMEDIATE LLC Revolver 09/19/28		12/30/2024	No Broker		6,848,772	7,034,483	
99AAP9-56-5	IMPACT PARENT CORPORATION REVOLVING LOAN 03/23/29		12/26/2024	No Broker		4,455,000	4,500,000	
99AAQ1-88-4	CHROMA COLOR CORPORATION DELAYED DRAW TERM LOAN 04/21/29		12/17/2024	No Broker		1,246,027	1,258,613	
BL4454-12-2	MARCEL BIDCO LLC TERM B 10/26/30		01/01/2024	GOLDMAN SACHS & CO.		(2,629,950)	(2,670,000)	
BL4472-01-7	PERRIGO INVESTMENTS LLC TERM B 04/20/29		01/01/2024	JP MORGAN SECURITIES INC		(7,960,000)	(8,000,000)	
BL4473-37-9	INSTRUCTURE HOLDINGS INC TERM B 10/30/28		01/01/2024	JP MORGAN SECURITIES INC		(11,140,875)	(11,250,000)	
000000-00-0	VISTRA OPERATIONS CO LLC TERM B 12/06/30		01/01/2024	Various		(5,002,500)	(5,000,000)	
BL4560-20-9	ZELIS TERM B 09/28/29		01/10/2024	MORGAN STANLEY & CO. INC.		4,937,688	4,962,500	
BL4566-01-6	ENSEMBLE RCM LLC TERM B 08/03/29		01/19/2024	GOLDMAN SACHS & CO.		4,364,916	4,386,850	
BL4573-41-8	CAMELOT US ACQUISITION LLC TERM B 01/31/31		01/31/2024	Tax Free Exchange		17,187,803	17,255,676	
BL4586-77-4	DAY FORCE INC TERM B 02/16/31		02/16/2024	JP MORGAN SECURITIES INC		4,252,916	4,263,575	
BL4591-59-2	BARENTZ MIDCO B V NL0M0010N3 TERM B 03/03/31		03/01/2024	GOLDMAN SACHS & CO.		3,404,318	3,421,425	
BL4594-77-8	ICON LUXEMBOURG SARL TERM B 07/03/28		03/14/2024	Tax Free Exchange		5,407,931	5,462,807	
BL4603-52-0	ICON LUXEMBOURG SARL TERM B 07/03/28		03/20/2024	Tax Free Exchange		1,361,115	1,374,742	
BL4639-09-4	CARNIVAL CORP TERM B 10/18/28		04/25/2024	Tax Free Exchange		12,084,373	12,116,133	
BL4649-90-3	FORTRESS INTERMEDIATE 3 INC TERM B 05/09/31		05/09/2024	JP MORGAN SECURITIES INC		6,451,331	6,483,750	
BL4653-78-0	OPEN TEXT CORP TERM B 01/31/30		05/13/2024	Tax Free Exchange		21,025,417	21,510,600	
BL4665-73-5	GULFSIDE SUPPLY INC TERM B 05/29/31		05/29/2024	WELLS FARGO		3,810,867	3,820,419	
BLA0E9-H1-7	COMMSCOPE LLC TERM 12/17/29		12/19/2024	JEFFERIES & CO. INC.		3,757,406	3,849,301	
BLA0E9-H1-7	COMMSCOPE LLC TERM 12/17/29		12/17/2024	Tax Free Exchange		14,046,048	14,083,750	
C4000K-AF-1	GARDA WORLD SECURITY CORP TERM B 02/01/29		07/22/2024	Tax Free Exchange		2,071,711	2,071,711	
C8000C-AM-5	CLARIOS GLOBAL LP TERM B 05/06/30		06/11/2024	Tax Free Exchange		19,251,207	19,336,538	
C8665@-AA-2	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/25/25		09/30/2024	Interest Capitalization		1,056,422	1,056,422	
C8856U-AE-8	TITAN ACQUISTION LTD/CANADA TERM B 02/15/29		12/06/2024	Tax Free Exchange		3,423,978	3,463,816	
D9000B-AG-7	TK ELEVATOR US NEWCO INC TERM B 04/11/30		03/11/2024	Tax Free Exchange		13,814,002	13,966,809	
G2530#-AA-2	HPS CSL II SENIOR NOTE 7.617% 01/27/33		10/23/2024	DIRECT		10,894,747	10,894,747	
G2530#-AB-0	HPS CSL II JUNIOR NOTE 9.089% 01/27/33		10/23/2024	DIRECT		5,447,373	5,447,373	
G4768P-AL-5	INEOS US FINANCE LLC TERM B 11/08/27		02/16/2024	Tax Free Exchange		61,621	61,581	
G4770M-AL-8	INEOS QUATTRO TERM 03/31/29		01/01/2024	Tax Free Exchange		5,808,135	5,821,013	
L6257F-AM-2	MARCEL BIDCO LLC TERM B7 11/13/30		10/18/2024	Tax Free Exchange		2,620,303	2,656,667	
N8232N-AL-1	NOURYON FINANCE BV TERM B 04/03/28		10/04/2024	Tax Free Exchange		33,572,599	33,765,445	
P2121Y-AW-8	CARNIVAL CORP TERM B 08/09/27		04/25/2024	Tax Free Exchange		4,468,960	4,488,460	
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC 10.750% 06/30/28		12/31/2024	Interest Capitalization		1,422,504	1,422,504	
Z00064-98-2	JGW IX LLC SR-UNSEC 13.000% 05/15/34		10/01/2024	Interest Capitalization		125,506	125,506	
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		09/30/2024	Interest Capitalization		1,294	1,294	
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		09/30/2024	No Broker		2,680,254	2,680,254	
Z00074-BA-3	Vision Innovation Partners Bor 12.000% 04/07/29		06/30/2024	Interest Capitalization		989,924	989,924	
12751*-AB-2	CP Turf Parent LLC Revolver 10/25/27	C	12/26/2024	No Broker		675,000	675,000	
25471N-AC-0	DISCOVERY PURCHASER CORPORATIO TERM B 08/04/29	C	01/01/2024	DIRECT		(379,000)	(400,000)	
98979#-AA-5	ZONE CLIMATE SERVICES INC THIRD AMENDMENT DDTL 03/09/28	C	01/01/2024	No Broker		3,831,141	3,909,328	
98979P-AB-1	ZONE CLIMATE SERVICES INC EIGHTH AMENDMENT REVOLVER 03/09/28	C	12/02/2024	No Broker		721,774	721,774	
G8038#-AT-5	SERCO GROUP 6.720% 02/27/34	D	01/24/2024	BANK OF AMERICA SECURITIES LLC		21,000,000	21,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,131,307,286	4,156,850,922	2,008,613
2509999997. Total - Bonds - Part 3						21,402,314,866	21,686,864,668	51,736,361
2509999998. Total - Bonds - Part 5						2,761,895,990	2,789,846,200	370,874
2509999999. Total - Bonds						24,164,210,856	24,476,710,868	52,107,235
000000-00-0	OAO ACQUISITIONS INC. SERIES D-1		01/01/2024	DIRECT	6,693,000.000	6,693,000	0.00	
000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A		07/19/2024	DIRECT	2,900.000	208,239	0.00	
997443-85-6	CATHCART RAIL HOLDCO, LLC		04/08/2024	DIRECT	9,446,663.000	9,446,663	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						16,347,902	XXX	
4509999997. Total - Preferred Stocks - Part 3						16,347,902	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						16,347,902	XXX	
000000-00-0	AE EUROPE HOLDINGS INC Class A Common		07/19/2024	DIRECT	6,052.000	145,638		
000000-00-0	OSG TOPCO HOLDINGS LLC		07/19/2024	DIRECT	69,319.000	1,338,419		
000000-00-0	PPT PARENT HOLDING INC		07/19/2024	DIRECT	6,095.000	1,716,569		
000000-00-0	OSP GANNETT AGGREGATOR LP CLASS A		07/30/2024	DIRECT	553,118.000	553,118		
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		11/20/2024	BANK OF AMERICA SECURITIES LLC	3,680,000.000	399,740,000		
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		08/09/2024	Various	1,937,419.000	149,992,427		
67073H-60-8	NUVEEN HI YLD MGD ACC		01/01/2024	BFDS BROKER	9,658.000	96,482		
67073H-80-6	NUVEEN SEC CRDT MGD ACC		01/01/2024	BFDS BROKER	7,986.000	82,014		
67090S-10-8	NUVEEN CHURCHILL DIRECT LEND		01/25/2024	BANK OF AMERICA SECURITIES LLC	488,341.000	8,814,555		
67092P-73-0	NUVEEN ESG YIELD CORP B ETF		12/19/2024	DIRECT	995,000.000	24,914,700		
781154-10-9	ANTERO RESOURCES RUBRIK		12/23/2024	DISTRIBUTION	6,084.000	417,633		
Z00071-90-4	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.		01/05/2024	CHURCHILL CLO I	870,177.000	15,708,319		
Z05100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/31/2024	FEDERAL HOME LOAN BANK	2,024,550.000	202,455,000		
000000-00-0	NUVEEN GBL REAL ESTATE CARBON	D	08/30/2024	DIRECT	500.000	10,000		
000000-00-0	NUVEEN GBL REAL ESTATE CARBON	D	08/30/2024	DIRECT	500.000	10,000		
000000-00-0	NUVEEN GLOBAL REAL ESTATE	B	02/26/2024	Tax Free Exchange	1,250.000	28,440		
000000-00-0	NUVEEN GLOBAL INVESTORS FUND P	B	03/22/2024	Tax Free Exchange	1,250.000	28,440		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						806,051,754	XXX	
000000-00-0	ELEMENT 78 PARTNERS LLC Equity		06/11/2024	DIRECT	4,795.000	4,795		
000000-00-0	CHECKERS HLDGS-INC.		01/01/2024	DIRECT	167,022.000			
67073H-70-7	NUVEEN INVESTMENTS		01/01/2024	DIRECT	78,823.000	784,995		
670851-80-7	OI SA ADR	D	09/06/2024	Tax Free Exchange	14,600.000	218,996		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,008,786	XXX	
67073H-88-9	NUVEEN ULTR SHRT MUNI MGD		02/29/2024	DIRECT	1,000,000.000	10,000,000		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						10,000,000	XXX	
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG		08/22/2024	No Broker	3,983.000	85,953		
67092P-74-8	NUVEEN SUSTAINABLE CORE ETF ETF		03/11/2024	DIRECT	200,000.000	5,057,984		
67092P-76-3	NUVEEN CORE PLUS BOND ETF ETF		09/05/2024	Various	1,474,663.000	37,234,635		
67092P-77-1	NUVEEN PREFERRED & INCOME ETF		10/23/2024	DIRECT	1,534,812.000	39,432,070		
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF		01/31/2024	BANK OF AMERICA/MERRILL LYNCH	445,000.000	12,256,235		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						94,066,877	XXX	
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		11/14/2024	CAPITAL CONTRIBUTION	0.000	1,043		
62869#-10-6	MYVEST CORPORATION		12/31/2024	CAPITAL CONTRIBUTION	0.000	1,873,173		
88639@-10-4	TIAA-CREF TUITION FINANCING, LLC		03/31/2024	CAPITAL CONTRIBUTION	0.000	6,900,000		
88639@-10-4	TIAA-CREF TUITION FINANCING, LLC		06/30/2024	CAPITAL CONTRIBUTION	0.000	8,700,000		
88639@-10-4	TIAA-CREF TUITION FINANCING, LLC		09/30/2024	CAPITAL CONTRIBUTION	0.000	10,800,000		
88639@-10-4	TIAA-CREF TUITION FINANCING, LLC		12/31/2024	CAPITAL CONTRIBUTION	0.000	10,900,000		
	Seven30 Insurance Bermuda LTD.		12/31/2024	CAPITAL CONTRIBUTION	0.000	11,756,850		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						50,931,066	XXX	
5989999997. Total - Common Stocks - Part 3						962,058,483	XXX	
5989999998. Total - Common Stocks - Part 5						2,055,233,046	XXX	
5989999999. Total - Common Stocks						3,017,291,529	XXX	
5999999999. Total - Preferred and Common Stocks						3,033,639,431	XXX	
6009999999 - Totals						27,197,850,287	XXX	52,107,235

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		12/10/2024	Redemption 100.0000		7,180,357	7,180,357	7,180,357	7,180,357						7,180,357				141,682	09/10/2035
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40		12/15/2024	Redemption 100.0000		567,162	567,162	567,162	567,162						567,162				9,150	10/15/2040
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		12/05/2024	Redemption 100.0000		2,447,598	2,447,598	2,447,598	2,447,598						2,447,598				48,579	01/05/2036
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2024	Call 100.0000		179,000	179,000	179,000	179,000						179,000				4,616	08/15/2036
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41		11/15/2024	Redemption 100.0000		1,281,282	1,281,282	1,281,282	1,281,282						1,281,282				26,352	11/15/2041
36177N-5L-0	GNMA 794450 2.710% 12/15/29		12/01/2024	Paydown		4,787,522	4,787,522	4,787,522	4,787,522						4,787,522				70,594	12/15/2029
36179A-SR-8	GNMA AC1428 2.690% 06/15/33		12/01/2024	Paydown		4,237,250	4,237,250	4,083,981	4,148,696		88,554		88,554		4,237,250				62,017	06/15/2033
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		12/01/2024	Paydown		1,823,262	1,823,262	2,059,069	2,023,410		(200,147)		(200,147)		1,823,262				39,860	03/15/2044
3617BU-DK-2	GNMA BE1006 3.625% 01/15/43		12/01/2024	Paydown		557,437	557,437	571,373	568,287		(10,850)		(10,850)		557,437				11,010	01/15/2043
3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35		12/01/2024	Paydown		2,526,057	2,526,057	2,575,531	2,568,485		(42,428)		(42,428)		2,526,057				59,675	05/15/2035
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		12/01/2024	Paydown		2,797,613	2,797,613	3,033,452	3,003,555		(205,942)		(205,942)		2,797,613				45,690	08/15/2045
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		12/01/2024	Paydown		280,435	280,435	280,522	280,486		(51)		(51)		280,435				2,514	07/15/2042
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		12/01/2024	Paydown		10,682,665	10,682,665	10,909,671	10,888,098		(205,433)		(205,433)		10,682,665				163,942	06/15/2046
3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40		12/01/2024	Paydown		2,105,179	2,105,179	2,119,898	2,118,395		(13,216)		(13,216)		2,105,179				29,547	06/15/2040
36180K-2K-6	GNMA AD7978 3.920% 05/15/33		12/01/2024	Paydown		674,921	674,921	673,524	673,683		1,238		1,238		674,921				14,422	05/15/2033
36180U-Q4-4	GNMA AE2275 3.500% 01/15/32		12/01/2024	Paydown		1,360,906	1,360,906	1,312,530	1,336,532		24,375		24,375		1,360,906				25,758	01/15/2032
36180W-E6-8	GNMA AE3757 4.250% 01/15/39		12/01/2024	Paydown		735,216	735,216	737,513	736,304		(1,089)		(1,089)		735,216				17,041	01/15/2039
36180W-EZ-4	GNMA AE3752 4.400% 09/15/50		12/01/2024	Paydown		163,476	163,476	170,075	169,000		(5,524)		(5,524)		163,476				3,924	09/15/2050
36181R-6A-8	GNMA AF9865 4.000% 03/15/34		12/01/2024	Paydown		2,465,139	2,465,139	2,514,442	2,490,195		(25,056)		(25,056)		2,465,139				53,757	03/15/2034
36194T-4T-0	GNMA AU6234 4.000% 04/15/37		12/01/2024	Paydown		2,229,866	2,229,866	2,400,941	2,344,329		(114,463)		(114,463)		2,229,866				48,634	04/15/2037
36195W-XJ-2	GNMA AW7881 3.970% 02/15/37		12/01/2024	Paydown		3,775,637	3,775,637	4,021,053	3,939,279		(163,642)		(163,642)		3,775,637				81,717	02/15/2037
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		12/01/2024	Paydown		9,328,733	9,328,733	9,328,733	9,328,733						9,328,733				169,696	07/15/2044
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2024	Paydown		2,040	2,040	2,153	2,081		(41)		(41)		2,040				31	09/20/2026
3620AS-VD-8	GNMA 738712 3.000% 09/15/26		12/01/2024	Paydown		12,405	12,405	12,994	12,615		(210)		(210)		12,405				197	09/15/2026
3620C1-JZ-0	GNMA 745580 3.280% 06/15/39		12/01/2024	Paydown		960,546	960,546	880,531	905,242		55,304		55,304		960,546				17,159	06/15/2039
36230M-ER-4	GNMA 752844 4.310% 05/15/29		12/01/2024	Paydown		616,417	616,417	616,417	616,417						616,417				14,493	05/15/2029
36230M-ET-0	GNMA 752846 5.850% 07/15/38		12/01/2024	Paydown		8,673,790	8,673,790	8,673,790	8,670,539		3,251		3,251		8,673,790				267,255	07/15/2038
36241K-WE-4	G2 782445 4.500% 10/20/38		12/01/2024	Paydown		121,848	121,848	115,527	116,132		5,715		5,715		121,848				3,001	10/20/2038
36290W-J6-0	GNMA 619585 4.500% 09/15/33		12/01/2024	Paydown		28,260	28,260	27,523	27,698		562		562		28,260				662	09/15/2033
36290Y-U3-0	GNMA 621702 4.500% 10/15/33		12/01/2024	Paydown		28,897	28,897	28,143	28,322		575		575		28,897				969	10/15/2033
36296K-DL-3	GNMA 693207 4.300% 01/15/37		12/01/2024	Paydown		31,347,588	31,347,588	31,347,588	31,347,588						31,347,588				735,337	01/15/2037
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.878% 09/16/46		12/01/2024	Paydown		73,321	73,321	71,270	72,378		943		943		73,321				2,357	09/16/2046
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		12/01/2024	Paydown		20,117	20,117	19,514	19,561		556		556		20,117				535	12/16/2044
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		12/01/2024	Paydown		104,843	104,843	101,665	103,897		946		946		104,843				2,922	05/16/2046
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.735% 12/16/47		12/01/2024	Paydown		86,945	86,945	63,752	76,525		10,420		10,420		86,945				1,776	12/16/2047
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		12/01/2024	Paydown		85,151	85,151	74,933	82,170		2,981		2,981		85,151				2,431	12/16/2045
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.471% 11/16/45		12/01/2024	Paydown		104,116	104,116	100,357	101,270		2,845		2,845		104,116				3,117	11/16/2045
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		12/01/2024	Paydown		45,398	45,398	29,381	39,182		6,217		6,217		45,398				844	05/16/2046
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		12/01/2024	Paydown		506,857	506,857	468,318	495,610		11,247		11,247		506,857				14,015	04/16/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		12/01/2024	Paydown		368,508	368,508	322,846	343,150		25,358		25,358		368,508				9,349	08/16/2046
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		12/01/2024	Paydown		520,856	520,856	462,323	483,979		36,877		36,877		520,856				12,969	02/16/2047
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		12/01/2024	Paydown		743,094	743,094	723,356	738,319		4,775		4,775		743,094				21,335	09/16/2033
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		12/01/2024	Paydown		704,264	704,264	734,635	708,743		(4,479)		(4,479)		704,264				23,426	04/20/2038
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		12/01/2024	Paydown		164,618	164,618	168,913	165,431		(813)		(813)		164,618				4,930	04/20/2038
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		12/01/2024	Paydown		106,093	106,093	106,093	106,093						106,093				2,994	03/16/2046
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		12/01/2024	Paydown		385,528	385,528	390,994	386,133		(606)		(606)		385,528				11,521	05/20/2035
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		12/01/2024	Paydown		261,144	261,144	262,011	261,144						261,144				7,841	09/20/2035
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 6.191% 12/16/47		12/01/2024	Paydown		535,641	535,641	535,641	535,641						535,641				20,874	12/16/2047
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		12/01/2024	Paydown		1,909,542	1,909,542	1,699,324	1,794,764		114,778		114,778		1,909,542				34,280	09/16/2045
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		12/01/2024	Paydown		527,915	527,915	524,112	524,747		3,167		3,167		527,915				15,639	11/16/2046
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		12/01/2024	Paydown		1,778,512	1,778,512	1,606,998	1,701,953		76,558		76,558		1,778,512				65,252	10/16/2046
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		12/01/2024	Paydown		95,707	95,707	95,169	95,354		353		353		95,707				1,762	02/16/2039
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		12/01/2024	Paydown		755,256	755,256	779,802	762,858		(7,602)		(7,602)		755,256				23,126	02/20/2039
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		12/01/2024	Paydown		267,160	267,160	272,461	267,563		(404)		(404)		267,160				7,205	02/20/2039
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		12/01/2024	Paydown		867,226	867,226	882,945	872,326		(5,100)		(5,100)		867,226				20,772	03/20/2039
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		12/01/2024	Paydown		1,096,002	1,096,002	1,102,852	1,095,897		105		105		1,096,002				27,030	03/20/2039
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		12/01/2024	Paydown		180,606	180,606	188,169	183,061		(2,455)		(2,455)		180,606				3,391	07/20/2040
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		03/01/2024	Paydown		64,318	64,318	64,157	64,148		170		170		64,318				512	10/20/2038
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		12/01/2024	Paydown		229,518	229,518	236,834	230,853		(1,335)		(1,335)		229,518				6,564	07/20/2038
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		12/01/2024	Paydown		4,669,400	4,669,400	4,852,090	4,721,469		(52,069)		(52,069)		4,669,400				81,645	07/20/2042
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		12/01/2024	Paydown		236,005	236,005	226,583	230,912		5,093		5,093		236,005				7,037	05/16/2046
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		12/01/2024	Paydown		531,213	531,213	457,804	496,393		34,820		34,820		531,213				12,589	01/16/2047
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		12/01/2024	Paydown		407,627	407,627	425,906	411,097		(3,470)		(3,470)		407,627				13,262	08/20/2038
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		12/01/2024	Paydown		183,667	183,667	182,749	182,835		832		832		183,667				4,922	10/20/2038
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		12/01/2024	Paydown		203,473	203,473	202,455	202,520		953		953		203,473				5,480	09/20/2038
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		12/01/2024	Paydown		592,488	592,488	611,003	593,194		(706)		(706)		592,488				15,971	08/20/2038
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		12/01/2024	Paydown		1,022,912	1,022,912	1,021,362	1,020,766		2,145		2,145		1,022,912				31,974	09/16/2039
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		12/01/2024	Paydown		966,643	966,643	970,850	965,888		755		755		966,643				24,852	10/16/2039
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		12/01/2024	Paydown		1,654,143	1,654,143	1,652,172	1,651,227		2,917		2,917		1,654,143				40,304	09/16/2040
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		12/01/2024	Paydown		1,910,848	1,910,848	2,108,382	1,969,638		(58,790)		(58,790)		1,910,848				46,264	06/20/2040
38377N-UF-9	GNR 2010-167 WL SC AD PAC-11 4.500% 09/20/40		12/01/2024	Paydown		656,692	656,692	632,887	648,985		7,707		7,707		656,692				24,754	09/20/2040
38377R-UY-9	GNR 2010-166 DB AD PAC-11 4.250% 12/20/40		12/01/2024	Paydown		1,035,000	1,035,000	1,135,266	1,057,594		(22,594)		(22,594)		1,035,000				26,183	12/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11 4.500% 02/16/41		12/01/2024	Paydown		1,280,898	1,280,898	1,306,516	1,285,512		(4,614)		(4,614)		1,280,898				29,877	02/16/2041
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		12/01/2024	Paydown		169,927	169,927	163,979	167,724		2,203		2,203		169,927				4,334	02/20/2041
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11 4.000% 01/20/41		12/01/2024	Paydown		478,971	478,971	433,020	466,902		12,069		12,069		478,971				10,118	01/20/2041
38377T-QJ-3	GNR 2011-5 LW PAC-1-11 4.000% 01/20/41		07/19/2024	GOLDMAN SACHS & CO.		10,027,478	10,452,520	11,153,165	10,615,076		(3,288)		(3,288)		10,611,788		(584,310)	(584,310)	270,604	01/20/2041
38377T-QJ-3	GNR 2011-5 LW PAC-1-11 4.000% 01/20/41		07/01/2024	Paydown		625,600	625,600	667,534	635,329		(9,729)		(9,729)		625,600				8,561	01/20/2041
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		12/01/2024	Paydown		22,278	22,278	21,554	21,662		617		617		22,278				546	04/20/2041
38377V-N7-7	GNR 2011-69 NY EXCH PAC-1-11 4.000% 05/20/41		12/01/2024	Paydown		241,693	241,693	233,234	239,028		2,665		2,665		241,693				8,469	05/20/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		12/27/2024	Various		13,210,327	13,618,893	12,887,942	13,350,494		7,008		7,008		13,357,502		(147,175)	(147,175)	552,322	05/16/2041
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		12/01/2024	Paydown		662,562	662,562	627,001	649,504		13,058		13,058		662,562				16,617	05/16/2041
38377W-BA-1	GNR 2011-73 LB PAC-11 4.000% 05/20/41		09/20/2024	GOLDMAN SACHS & CO.		40,353,457	40,671,201	39,107,902	40,223,732		9,257		9,257		40,232,989		120,468	120,468	1,328,593	05/20/2041
38377W-BA-1	GNR 2011-73 LB PAC-11 4.000% 05/20/41		09/01/2024	Paydown		4,067,924	4,067,924	3,911,563	4,023,169		44,756		44,756		4,067,924				71,373	05/20/2041
38377W-V9-2	GNR 2011-106 LB SC PAC-11 4.500% 02/16/41		12/01/2024	Paydown		145,034	145,034	170,460	151,027		(5,993)		(5,993)		145,034				6,326	02/16/2041
38377X-GA-4	GNR 2011-93 PE PAC-1-11 4.000% 07/20/41		07/03/2024	GOLDMAN SACHS & CO.		25,012,497	26,037,732	27,941,742	26,495,220		(10,999)		(10,999)		26,484,221		(1,471,724)	(1,471,724)	630,692	07/20/2041
38377X-GA-4	GNR 2011-93 PE PAC-1-11 4.000% 07/20/41		07/01/2024	Paydown		1,916,268	1,916,268	2,056,395	1,949,937		(33,669)		(33,669)		1,916,268				29,604	07/20/2041
38377Y-AP-5	GNR 2011-128 PE PAC-1-11 3.500% 09/20/41		12/01/2024	Paydown		1,526,918	1,526,918	1,525,845	1,524,733		2,185		2,185		1,526,918				28,704	09/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2024	Paydown		13,490	13,490	13,876	13,607		(116)		(116)		13,490				178	09/16/2026
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41		12/01/2024	Paydown		1,371,107	1,371,107	1,370,999	1,369,846		1,260		1,260		1,371,107				23,079	10/16/2041
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		07/18/2024	GOLDMAN SACHS & CO.		10,302,508	10,707,381	11,269,518	10,835,406		(3,012)		(3,012)		10,832,395		(529,887)	(529,887)	276,012	07/20/2041
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		07/01/2024	Paydown		667,887	667,887	702,951	675,873		(7,986)		(7,986)		667,887				9,266	07/20/2041
38378A-HV-6	GNR 2011-146 BP PAC-11 4.000% 11/16/41		12/01/2024	Paydown		1,165,294	1,165,294	1,248,321	1,187,672		(22,378)		(22,378)		1,165,294				33,156	11/16/2041
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		12/01/2024	Paydown		359,532	359,532	378,647	364,465		(4,933)		(4,933)		359,532				5,524	01/20/2042
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11 3.500% 01/20/42		12/01/2024	Paydown		1,121,025	1,121,025	1,130,133	1,121,306		(281)		(281)		1,121,025				22,675	01/20/2042
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		12/01/2024	Paydown		1,535,687	1,535,687	1,627,829	1,559,129		(23,442)		(23,442)		1,535,687				27,711	03/20/2042
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39		12/01/2024	Paydown		868,470	868,470	877,155	869,679		(1,209)		(1,209)		868,470				16,864	11/20/2039
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		12/01/2024	Paydown		901,368	901,368	942,951	913,868		(12,501)		(12,501)		901,368				27,468	07/20/2042
38378E-W7-4	GNR 2012-75 MB SC PT 4.000% 12/20/41		12/01/2024	Paydown		697,397	697,397	771,932	718,175		(20,778)		(20,778)		697,397				18,601	12/20/2041
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		12/01/2024	Paydown		2,700,325	2,700,325	2,648,028	2,679,871		20,454		20,454		2,700,325				43,979	02/20/2042
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		12/01/2024	Paydown		2,076,846	2,076,846	2,066,137	2,070,687		6,159		6,159		2,076,846				34,598	11/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2024	Paydown		2,522	2,522	2,510	2,512		11		11		2,522				21	08/16/2042
38378J-V8-2	GNR 2013-41 MY PAC-1-11 3.000% 03/20/43		12/01/2024	Paydown		408,795	408,795	360,761	393,400		15,394		15,394		408,795				9,119	03/20/2043
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		12/01/2024	Paydown		65,586	65,586	62,923	64,379		1,207		1,207		65,586				1,968	02/20/2043
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		03/13/2024	GOLDMAN SACHS & CO.		12,531,976	13,520,675	11,629,001	12,793,566		9,738		9,738		12,803,304		(271,328)	(271,328)	140,653	06/20/2043
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		03/01/2024	Paydown		328,341	328,341	282,403	310,684		17,657		17,657		328,341				2,227	06/20/2043
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		12/01/2024	Paydown		535,591	535,591	523,540	530,020		5,570		5,570		535,591				9,498	07/20/2040
38378U-VP-9	GNR 2013-148 BP PAC-1-11 3.500% 10/20/43		11/18/2024	GOLDMAN SACHS & CO.		16,298,327	17,478,099	16,308,569	17,100,535		22,097		22,097		17,122,632		(824,304)	(824,304)	594,741	10/20/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378U-VP-9	GNR 2013-148 BP PAC-1-11 3.500% 10/20/43		11/01/2024	Paydown		1,541,909	1,541,909	1,438,734	1,508,600		33,309		33,309		1,541,909				32,364	10/20/2043
38378V-GJ-8	GNR 2013-98 CY EXCH AD PAC-11 4.000% 07/20/43		12/01/2024	Paydown		1,980,773	1,980,773	1,895,507	1,951,303		29,470		29,470		1,980,773				46,278	07/20/2043
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		12/01/2024	Paydown		1,431,302	1,431,302	1,224,236	1,355,715		75,587		75,587		1,431,302				32,724	08/20/2043
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		12/01/2024	Paydown		1,939,524	1,939,524	1,671,477	1,847,548		91,976		91,976		1,939,524				36,714	08/20/2043
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		11/19/2024	GOLDMAN SACHS & CO.		7,270,470	7,799,365	7,510,849	7,702,578		3,319		3,319		7,705,898		(435,427)	(435,427)	266,153	07/16/2043
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		11/01/2024	Paydown		778,013	778,013	749,232	768,358		9,655		9,655		778,013				12,664	07/16/2043
38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11 3.500% 08/16/43		12/01/2024	Paydown		1,559,486	1,559,486	1,400,613	1,508,293		51,193		51,193		1,559,486				39,541	08/16/2043
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		12/01/2024	Paydown		1,288,680	1,288,680	1,246,797	1,272,304		16,375		16,375		1,288,680				24,354	08/20/2043
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		12/01/2024	Paydown		5,373,474	5,373,474	4,816,031	5,172,025		201,449		201,449		5,373,474				97,559	08/20/2043
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		12/01/2024	Paydown		1,941,387	1,941,387	1,625,536	1,823,865		117,522		117,522		1,941,387				40,381	01/20/2044
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		12/01/2024	Paydown		1,723,242	1,723,242	1,736,846	1,726,311		(3,069)		(3,069)		1,723,242				33,420	06/20/2044
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		12/01/2024	Paydown		121,549	121,549	110,999	119,955		1,594		1,594		121,549				4,563	08/20/2029
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2024	Paydown		14,745	14,745	13,531	14,168		577		577		14,745				184	02/20/2047
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT 3.000% 07/20/47		12/01/2024	Paydown		653,769	653,769	688,296	676,790		(23,021)		(23,021)		653,769				9,704	07/20/2047
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 1.765% 03/20/41		12/20/2024	Paydown				216,946	162,652		(162,652)		(162,652)						6,654	03/20/2041
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		12/01/2024	Paydown		243,466	243,466	254,250	248,459		(4,993)		(4,993)		243,466				5,577	11/20/2048
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 5.550% 01/20/46		12/20/2024	Paydown				340,022	326,104		(8,311)		(8,311)		317,793		(317,793)	(317,793)	3,389	01/20/2046
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42		12/01/2024	Paydown				1,592,141	1,540,858		(37,743)		(37,743)		1,503,115		(1,503,115)	(1,503,115)	189,861	05/20/2042
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		12/01/2024	Paydown				1,605,219	1,144,080		(1,144,080)		(1,144,080)						229,179	12/20/2040
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		12/01/2024	Paydown				1,421,704	1,419,073		(37,959)		(37,959)		1,381,114		(1,381,114)	(1,381,114)	189,840	12/20/2040
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		12/01/2024	Paydown				1,087,755	771,365		(771,365)		(771,365)						159,820	04/20/2042
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		12/01/2024	Paydown				1,114,601	821,399		(821,399)		(821,399)						176,269	06/20/2041
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		12/01/2024	Paydown				399,647	301,006		(301,006)		(301,006)						64,613	01/20/2044
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		12/19/2024	Paydown				1,520,622	1,262,468		(90,947)		(90,947)		1,171,521		(1,171,521)	(1,171,521)	293,227	02/20/2030
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI 5.500% 06/20/38		12/01/2024	Paydown				781,770	640,738		(640,738)		(640,738)						145,827	06/20/2038
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI 4.500% 12/20/40		12/01/2024	Paydown				1,489,329	1,150,371		(24,713)		(24,713)		1,125,659		(1,125,659)	(1,125,659)	247,014	12/20/2040
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		12/01/2024	Paydown				1,816,842	1,399,442		(1,399,442)		(1,399,442)						296,711	05/20/2041
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		12/01/2024	Paydown				1,613,617	1,366,688		(1,366,688)		(1,366,688)						286,085	03/20/2040
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ 4.500% 04/20/41		12/01/2024	Paydown				627,544	534,776		(534,776)		(534,776)						112,911	04/20/2041
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		12/01/2024	Paydown				1,103,215	910,811		(910,811)		(910,811)						214,835	09/20/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 10.655% 04/20/41		12/20/2024	Paydown				719,944	694,256		(16,998)		(16,998)		677,258		(677,258)	(677,258)	26,276	04/20/2041
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		12/01/2024	Paydown				142,749	129,535		(129,535)		(129,535)						20,186	12/16/2040
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 1.454% 05/16/41		12/16/2024	Paydown				664,358	565,678		(35,461)		(35,461)		530,217		(530,217)	(530,217)	25,716	05/16/2041
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 1.445% 03/20/41		12/20/2024	Paydown				659,554	557,524		(40,442)		(40,442)		517,082		(517,082)	(517,082)	25,172	03/20/2041
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 01/01/24		06/21/2024	Redemption 0.0000															16,560	01/01/2024
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		12/15/2024	Redemption 100.0000		1,657,598	1,657,598	1,657,598	1,657,598						1,657,598				33,731	02/15/2042
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.470% 04/15/36		12/15/2024	Redemption 100.0000		1,944,652	1,944,652	1,944,652	1,944,652						1,944,652				35,440	04/15/2036
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		11/15/2024	Redemption 100.0000		134,400	134,400	134,400	134,400						134,400				3,457	05/15/2030
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		11/15/2024	Redemption 100.0000		280,000	280,000	280,000	280,000						280,000				6,153	05/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		12/15/2024	Redemption 100.0000		114,286	114,286	114,286	114,286						114,286				2,564	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		12/15/2024	Redemption 100.0000		588,222	588,222	588,222	588,222						588,222				13,014	06/15/2030
699999-J2-5	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.430% 03/01/24		03/01/2024	DIRECT			689	670		689			689		689		(689)	(689)		03/01/2024
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		12/05/2024	Redemption 100.0000		2,028,217	2,028,217	2,028,217	2,028,217						2,028,217				45,286	01/05/2029
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		12/15/2024	Redemption 100.0000		1,211,082	1,211,082	1,211,082	1,211,082						1,211,082				28,849	09/15/2036
80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42		12/15/2024	Redemption 100.0000		1,000,464	1,000,464	1,000,464	1,000,464						1,000,464				16,719	01/15/2042
91282C-FY-2	US TREASURY N B 3.875% 11/30/29		02/23/2024	Various				(164,023)	(154,295)		(569)		(569)		(154,864)		154,864	154,864		11/30/2029
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		12/15/2024	Redemption 100.0000		2,406,031	2,406,031	2,406,031	2,406,031						2,406,031				45,192	07/15/2036
Z22660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 03/25/24		03/01/2024	DIRECT			27,535	27,535	27,535						27,535		(27,535)	(27,535)		03/25/2024
0109999999. Subtotal - Bonds - U.S. Governments						323,557,518	328,864,568	344,463,912	343,259,307	689	(8,461,678)		(8,460,989)		334,798,326		(11,240,806)	(11,240,806)	10,790,095	XXX
035198-AA-8	REPUBLIC OF ANGOLA SR UNSEC 9.500% 11/12/25	D	11/06/2024	MORGAN STANLEY & CO. INC.		11,137,500	11,000,000	11,000,000	11,000,000						11,000,000		137,500	137,500	1,030,486	11/12/2025
03846J-W2-2	ARAB REPUBLIC OF EGYPT SR UNSEC 5.875% 06/11/25	D	05/30/2024	Goldman Sachs International		10,709,250	10,900,000	10,798,630	10,881,442		5,590		5,590		10,887,032		(177,782)	(177,782)	300,620	06/11/2025
040114-HS-2	REPUBLIC OF ARGENTINA 0.500% 07/09/30	D	07/09/2024	Redemption 100.0000		1,290,305	1,290,305	428,467	428,467						428,467		861,838	861,838	9,677	07/09/2030
05477L-AA-4	REPUBLIC OF AZERBAIJAN SR UNSEC 4.750% 03/18/24	D	03/18/2024	Maturity		20,350,000	20,350,000	19,635,726	20,329,503		20,497		20,497		20,350,000				483,313	03/18/2024
06738E-BR-5	BARCLAYS PLC 2.667% 03/10/32	D	11/15/2024	GOLDMAN SACHS & CO.		12,768,750	15,000,000	14,675,800	14,730,681		25,728		25,728		14,756,410		(1,987,660)	(1,987,660)	475,615	03/10/2032
085209-AG-9	GOVT OF BERMUDA SERIES 144A 2.375% 08/20/30	D	03/12/2024	BARCLAYS BANK PLC		4,611,600	5,490,000	5,483,687	5,485,646		121		121		5,485,767		(874,167)	(874,167)	73,886	08/20/2030
105756-BV-1	FED REPUBLIC OF BRAZIL SR UNSEC 4.250% 01/07/25	D	03/12/2024	BRADESCO SECURITIES INC.		13,775,625	13,950,000	13,945,527	13,949,408		122		122		13,949,530		(173,905)	(173,905)	405,952	01/07/2025
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28	D	02/15/2024	Redemption 100.0000		3,920,000	3,920,000	4,003,107	3,938,543		(18,543)		(18,543)		3,920,000					02/15/2028
168863-CA-4	REPUBLIC OF CHILE SR UNSEC 3.125% 01/21/26	D	06/07/2024	HSBC SECURITIES USA INC		4,912,575	5,100,000	4,979,153	5,071,710		5,924		5,924		5,077,633		(165,058)	(165,058)	141,224	01/21/2026
195325-BD-6	REPUBLIC OF COLOMBIA SR UNSEC 8.125% 05/21/24	D	05/21/2024	Maturity		39,500,000	39,500,000	38,787,150	39,471,582		28,418		28,418		39,500,000				1,604,688	05/21/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
195325-CX-1	REPUBLIC OF COLOMBIA SR UNSEC 4.500% 01/28/26	D	10/29/2024	CITIGROUP GLOBAL MARKETS INC.		9,925,000	10,000,000	9,876,200	9,970,106		11,817		11,817		9,981,923		(56,923)	(56,923)	570,000	01/28/2026
221597-BS-5	COSTA RICA GOVERNMENT SR UNSEC 4.375% 04/30/25	D	04/04/2024	HSBC SECURITIES USA INC		9,055,725	9,175,000	9,207,750	9,179,496		(885)		(885)		9,178,611		(122,886)	(122,886)	176,173	04/30/2025
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	12/31/2024	Redemption 100.0000		773,082	773,082	691,278	708,052		65,030		65,030		773,082				62,100	12/31/2032
221625-AP-1	IVORY COAST SR UNSEC 5.125% 06/15/25	B	05/30/2024	GOLDMAN SACHS & CO.		2,181,751	2,168,200	2,229,207	2,207,900					21,307	2,168,200	(61,007)	13,551	(47,456)	107,477	06/15/2025
226775-AG-9	CROATIA SR UNSEC 6.000% 01/26/24	D	01/19/2024	JP MORGAN SECURITIES INC		17,866,063	17,875,000	17,745,655	17,874,015		867		867		17,874,882		(8,819)	(8,819)	527,313	01/26/2024
25714P-CV-8	DOMINICAN REPUBLIC SR UNSEC 5.500% 01/27/25	D	06/25/2024	TENDER SALE		20,000,000	20,000,000	19,538,000	19,933,253		30,634		30,634		19,963,887		36,113	36,113	1,020,556	01/27/2025
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC 3.125% 05/03/26	D	05/13/2024	Goldman Sachs International		10,095,750	10,500,000	10,474,065	10,493,193		1,045		1,045		10,494,238		(398,488)	(398,488)	175,000	05/03/2026
374422-AB-9	REPUBLIC OF GHANA SR UNSEC 7.875% 03/07/25	D	09/30/2024	Taxable Exchange		4,043,624	7,237,223	3,528,146	3,473,867	54,279			54,279		3,528,146		515,478	515,478	72,372	03/07/2025
37443G-AM-3	REPUBLIC OF GHANA SERIES 144A 8.625% 04/07/34	D	09/30/2024	Taxable Exchange		2,784,188	5,000,000	1,781,000	1,781,000						1,781,000		1,003,188	1,003,188	50,000	04/07/2034
39530M-AA-6	GREENKO POWER II LTD SERIES 144A 4.300% 12/13/28	D	12/13/2024	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				20,963	12/13/2028
401494-AN-9	REPUBLIC OF GUATEMALA SR UNSEC 4.500% 05/03/26	D	08/05/2024	Various		2,915,625	3,000,000	2,868,750	2,961,528		9,316		9,316		2,970,845		(55,220)	(55,220)	101,813	05/03/2026
401494-AP-4	REPUBLIC OF GUATEMALA SR UNSEC 4.375% 06/05/27	D	07/29/2024	CITIGROUP GLOBAL MARKETS INC.		6,375,688	6,650,000	6,543,593	6,606,595		6,840		6,840		6,613,435		(237,748)	(237,748)	189,918	06/05/2027
438180-AH-4	HONDURAS GOVERNMENT SR UNSEC 6.250% 01/19/27	D	03/25/2024	BARCLAYS BANK PLC		2,896,500	3,000,000	3,180,000	3,080,626		(5,811)		(5,811)		3,074,814		(178,314)	(178,314)	129,167	01/19/2027
445545-AL-0	HUNGARY SR UNSEC 5.375% 03/25/24	D	03/25/2024	Maturity		10,016,000	10,016,000	10,144,092	10,020,331		(4,331)		(4,331)		10,016,000				269,180	03/25/2024
455780-BM-7	REPUBLIC OF INDONESIA SR UNSEC 4.625% 04/15/43	D	06/27/2024	MORGAN STANLEY & CO. INC.		18,307,500	20,000,000	19,602,400	19,686,531		4,971		4,971		19,691,502		(1,384,002)	(1,384,002)	646,215	04/15/2043
455780-BQ-8	REPUBLIC OF INDONESIA SR UNSEC 5.875% 01/15/24	D	01/09/2024	Various		18,123,996	18,125,000	18,023,681	18,124,498		252		252		18,124,750		(753)	(753)	511,778	01/15/2024
455780-BT-2	REPUBLIC OF INDONESIA SR UNSEC 4.125% 01/15/25	D	03/13/2024	Various		13,793,000	13,900,000	13,759,767	13,881,996		3,451		3,451		13,885,447		(92,447)	(92,447)	381,104	01/15/2025
455780-CB-0	REPUBLIC OF INDONESIA SR UNSEC 4.750% 07/18/47	D	06/27/2024	CITIGROUP GLOBAL MARKETS INC.		8,671,500	9,400,000	9,325,646	9,334,102		773		773		9,334,875		(663,375)	(663,375)	421,694	07/18/2047
455780-CS-3	REPUBLIC OF INDONESIA 3.850% 10/15/30	D	07/02/2024	Various		12,571,281	13,525,000	13,467,248	13,485,061		2,486		2,486		13,487,547		(916,266)	(916,266)	360,344	10/15/2030
48129V-AA-4	DEVELOPMENT BANK OF KAZA SERIES 144A 5.750% 05/12/25	D	04/15/2024	TENDER SALE		6,625,000	6,625,000	6,589,093	6,607,924		3,566		3,566		6,611,489		13,511	13,511	164,035	05/12/2025
486661-AG-6	REPUBLIC OF KAZAKHSTAN SR UNSEC 5.125% 07/21/25	D	04/05/2024	UBS AG		11,066,000	11,000,000	10,756,830	10,952,607		8,016		8,016		10,960,623		105,377	105,377	404,021	07/21/2025
491798-AE-4	REPUBLIC OF KENYA SR UNSEC 6.875% 06/24/24	D	02/14/2024	TENDER SALE		17,769,000	17,769,000	17,998,599	17,779,819		(3,153)		(3,153)		17,776,666		(7,666)	(7,666)	193,423	06/24/2024
491798-AE-4	REPUBLIC OF KENYA SR UNSEC 6.875% 06/24/24	D	06/24/2024	Maturity		731,000	731,000	740,445	731,445		(445)		(445)		731,000				25,128	06/24/2024
50064F-AL-8	REPUBLIC OF KOREA SR UNSEC 4.125% 06/10/44	D	05/16/2024	Various		43,850,950	50,000,000	49,846,000	49,876,522		1,416		1,416		49,877,938		(6,026,988)	(6,026,988)	878,281	06/10/2044
501499-AB-3	KUWAIT INTL BOND SR UNSEC 3.500% 03/20/27	D	06/07/2024	MIZUHO INTERNATIONAL PLC		10,037,200	10,450,000	10,348,217	10,413,212		4,562		4,562		10,417,774		(380,574)	(380,574)	256,861	03/20/2027
62987B-AB-8	REPUBLIC OF NAMIBIA SR UNSEC 5.250% 10/29/25	D	06/18/2024	Various		19,462,788	19,775,000	19,500,471	19,706,036		16,243		16,243		19,722,279		(259,491)	(259,491)	624,838	10/29/2025
698299-BD-5	REPUBLIC OF PANAMA SR UNSEC 4.000% 09/22/24	D	09/22/2024	Maturity		9,775,000	9,775,000	9,704,131	9,768,874		6,126		6,126		9,775,000				391,000	09/22/2024
698299-BF-0	REPUBLIC OF PANAMA SR UNSEC 3.875% 03/17/28	D	02/08/2024	HSBC SECURITIES USA INC		9,833,600	10,975,000	10,874,367	10,934,203		1,027		1,027		10,935,230		(1,101,630)	(1,101,630)	171,294	03/17/2028
715638-AS-1	REPUBLIC OF PERU SR UNSEC 7.350% 07/21/25	D	06/25/2024	TENDER SALE		33,906,901	33,165,000	33,586,658	33,226,643		(19,099)		(19,099)		33,207,544		699,357	699,357	2,302,204	07/21/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
715638-BU-5	REPUBLIC OF PERU SR UNSEC 4.125% 08/25/27	D	08/05/2024	HSBC SECURITIES USA INC		2,064,930	2,100,000	2,095,086	2,098,243		270		270		2,098,512		(33,582)	(33,582)	82,053	08/25/2027
715638-DE-9	REPUBLIC OF PERU 2.392% 01/23/26	D	03/13/2024	DEUTSCHE BANK SECURITIES INCOR		5,516,275	5,825,000	5,825,117	5,825,005						5,825,005		(308,730)	(308,730)	89,793	01/23/2026
718286-BC-0	REPUBLIC OF PHILIPPINES SR UNSEC 7.500% 09/25/24	D	09/25/2024	Redemption 100.0000		8,730,000	8,730,000	8,583,802	8,717,421		12,579		12,579		8,730,000				654,750	09/25/2024
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSEC 5.000% 01/13/37	D	08/09/2024	STANDARD CHARTERED BANK		10,050,000	10,000,000	11,575,000	11,082,771		(39,670)		(39,670)		11,043,101		(993,101)	(993,101)	540,278	01/13/2037
718286-BY-2	REPUBLIC OF PHILIPPINES SR UNSEC 4.200% 01/21/24	D	01/03/2024	BNP PARIBAS		5,166,433	5,170,000	5,170,000	5,170,000						5,170,000		(3,567)	(3,567)	98,919	01/21/2024
718286-CG-0	REPUBLIC OF PHILIPPINES SR UNSEC 3.750% 01/14/29	D	04/17/2024	Various		9,330,000	10,000,000	9,973,600	9,985,475		787		787		9,986,262		(656,262)	(656,262)	285,938	01/14/2029
731011-AU-6	REPUBLIC OF POLAND 3.250% 04/06/26	D	02/26/2024	UBS AG		9,730,000	10,000,000	9,883,300	9,930,242		4,698		4,698		9,934,940		(204,940)	(204,940)	128,194	04/06/2026
74727P-AU-5	STATE OF QATAR SR UNSEC 3.250% 06/02/26	D	05/16/2024	UBS AG		9,815,050	10,150,000	10,044,745	10,121,241		4,394		4,394		10,125,635		(310,585)	(310,585)	153,942	06/02/2026
760942-AZ-5	REPUBLICA ORIENT URUGUAY SR UNSEC 4.500% 08/14/24	D	08/14/2024	Redemption 100.0000		11,742,110	11,742,110	11,722,500	11,740,084		2,025		2,025		11,742,110				528,395	08/14/2024
77586R-AD-2	ROMANIA SR UNSEC 4.875% 01/22/24	D	01/04/2024	TORONTO DOMINION SECURITIES		3,418,632	3,420,000	3,381,115	3,419,722		93		93		3,419,815		(1,183)	(1,183)	76,879	01/22/2024
77586R-AK-6	ROMANIA SERIES 144A 3.000% 02/27/27	D	06/25/2024	Various		8,024,530	8,620,000	8,567,504	8,585,438		4,453		4,453		8,589,892		(565,362)	(565,362)	208,115	02/27/2027
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC 5.625% 04/04/42	D	06/21/2024	VTB CAPITAL INC		10,785,800	14,800,000								10,785,800		10,785,800			04/04/2042
78392B-AC-1	SK HYNIX INC SERIES 144A SERIES 144A 2.375% 01/19/31	D	05/09/2024	BARCLAYS BANK PLC		4,083,500	5,000,000	4,834,780	4,875,680		5,869		5,869		4,881,549		(798,049)	(798,049)	96,979	01/19/2031
80413T-AB-5	SAUDI INTERNATIONAL BOND SR UNSEC 3.250% 10/26/26	D	05/13/2024	JP MORGAN SECURITIES INC		10,064,250	10,500,000	10,361,295	10,456,094		5,507		5,507		10,461,602		(397,352)	(397,352)	188,635	10/26/2026
80413T-AV-1	SAUDI INTERNATIONAL BOND SERIES 144A 2.250% 02/02/33	D	03/12/2024	STANDARD CHARTERED BANK		8,062,500	10,000,000	9,910,500	9,929,994		1,385		1,385		9,931,379		(1,868,879)	(1,868,879)	138,750	02/02/2033
836205-AQ-7	REPUBLIC OF SOUTH AFRICA SR UNSEC 4.665% 01/17/24	D	01/11/2024	Various		32,140,355	32,150,000	32,081,250	32,149,561		412		412		32,149,973		(9,618)	(9,618)	732,191	01/17/2024
836205-AR-5	REPUBLIC OF SOUTH AFRICA SR UNSEC 5.875% 09/16/25	D	12/03/2024	Various		25,440,938	25,375,000	25,242,164	25,352,527		20,235		20,235		25,372,762		68,176	68,176	1,757,939	09/16/2025
857524-AC-6	REPUBLIC OF POLAND SR UNSEC 4.000% 01/22/24	D	01/18/2024	Various		29,982,900	30,000,000	29,758,200	29,998,338		1,029		1,029		29,999,367		(16,467)	(16,467)	573,333	01/22/2024
896292-AJ-8	TRINIDAD & TOBAGO SR UNSEC 4.500% 08/04/26	D	07/24/2024	HSBC SECURITIES USA INC		8,400,050	8,600,000	8,600,000	8,600,000						8,600,000		(199,950)	(199,950)	377,325	08/04/2026
900123-AW-0	REPUBLIC OF TURKEY SR UNSEC 7.375% 02/05/25	D	10/03/2024	Various		28,415,165	28,000,000	27,566,850	27,955,885		29,926		29,926		27,985,811		429,354	429,354	2,386,817	02/05/2025
900123-CF-5	REPUBLIC OF TURKEY SR UNSEC 5.750% 03/22/24	D	03/22/2024	Maturity		18,100,000	18,100,000	17,964,431	18,096,085		3,915		3,915		18,100,000				520,375	03/22/2024
900123-CJ-7	REPUBLIC OF TURKEY SR UNSEC 4.250% 04/14/26	D	12/06/2024	Various		23,199,250	23,500,000	22,917,789	23,349,856		58,589		58,589		23,408,445		(209,195)	(209,195)	1,118,872	04/14/2026
91086Q-BG-2	UNITED MEXICAN STATES SR UNSEC 4.125% 01/21/26	D	07/12/2024	HSBC SECURITIES USA INC		9,832,500	10,000,000	9,967,600	9,992,214		1,974		1,974		9,994,189		(161,689)	(161,689)	405,625	01/21/2026
91087B-AC-4	UNITED MEXICAN STATES SR UNSEC 4.150% 03/28/27	D	09/05/2024	HSBC SECURITIES USA INC		16,640,701	16,802,000	16,747,562	16,781,851		4,001		4,001		16,785,852		(145,151)	(145,151)	654,671	03/28/2027
91087B-AM-2	UNITED MEXICAN STATES 2.659% 05/24/31	D	03/12/2024	HSBC SECURITIES USA INC		2,500,500	3,000,000	3,069,000	3,050,173		(1,295)		(1,295)		3,048,878		(548,378)	(548,378)	24,374	05/24/2031
917288-BK-7	REPUBLICA ORIENT URUGUAY 4.375% 01/23/31	D	03/12/2024	Various		4,915,263	5,025,000	5,823,724	5,550,201		(12,228)		(12,228)		5,537,973		(622,710)	(622,710)	129,293	01/23/2031
92671C-AA-6	SOCIALIST REP OF VIETNAM SR UNSEC 4.800% 11/19/24	D	11/19/2024	Maturity		10,880,000	10,880,000	10,596,875	10,846,424		33,576		33,576		10,880,000				522,240	11/19/2024
AR7898-94-3	RUSSIAN FEDERATION SR UNSEC 4.375% 03/21/29	D	01/16/2024	GOLDMAN SACHS & CO.		5,875,000	9,400,000								5,875,000		5,875,000			03/21/2029
0309999999. Subtotal - Bonds - All Other Governments						789,985,949	824,648,920	788,582,325	792,396,942	54,279	355,095		409,374	21,307	792,766,618	(61,007)	(2,780,669)	(2,841,676)	28,204,388	XXX
452151-LF-8	ILLINOIS ST State of Illinois 5.1 06/01/20 5.100% 06/01/33		06/03/2024	Redemption 100.0000		5,095,000	5,095,000	5,032,883	5,045,494		49,506		49,506		5,095,000				129,923	06/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
452152-BM-2	ILLINOIS ST 6.630% 02/01/35		02/01/2024	Redemption 100.0000		3,151,923	3,151,923	3,108,267	3,109,755		42,168		42,168		3,151,923				104,486	02/01/2035
605581-CD-7	MISSISSIPPI ST State of Mississippi 2.827 12/ 2.827% 12/01/24		12/01/2024	Maturity		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				35,338	12/01/2024
68583R-BW-1	OREGON ST CMNTY CLG DISTS Oregon Community College 5.53 5.530% 06/30/28		11/27/2024	U.S. BANCORP LIBRA		37,059,213	36,484,581	36,901,964	36,606,521		(22,389)		(22,389)		36,584,132		475,081	475,081	2,800,884	06/30/2028
68583R-BW-1	OREGON ST CMNTY CLG DISTS Oregon Community College 5.53 5.530% 06/30/28		06/30/2024	Redemption 100.0000		8,265,419	8,265,419	8,359,976	8,293,044		(27,625)		(27,625)		8,265,419				508,852	06/30/2028
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		06/30/2024	Redemption 100.0000		3,466,887	3,466,887	3,387,651	3,440,632		26,255		26,255		3,466,887				194,735	06/30/2028
93974C-RF-9	WASHINGTON ST State of Washington 5.09 08/01 5.090% 08/01/33		04/01/2024	Call 100.0000		32,145,000	32,145,000	32,645,753	32,443,176		(6,246)		(6,246)		32,436,930		(291,930)	(291,930)	1,090,787	08/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						90,433,442	89,858,810	90,686,494	90,188,622		61,669		61,669		90,250,291		183,151	183,151	4,865,005	XXX
074437-FL-3	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14 4.145% 08/01/33		08/01/2024	Call 100.0000		675,000	675,000	675,000	675,000						675,000				27,979	08/01/2033
074437-FM-1	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12 4.125% 08/01/38		08/01/2024	Call 100.0000		2,250,000	2,250,000	2,216,835	2,223,154		789		789		2,223,943		26,057	26,057	92,813	08/01/2038
074437-FN-9	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25 4.250% 08/01/41		08/01/2024	Call 100.0000		2,250,000	2,250,000	2,235,240	2,237,462		283		283		2,237,745		12,255	12,255	95,625	08/01/2041
167486-M7-1	CHICAGO IL SERIES E 6.050% 01/01/29		01/01/2024	Redemption 100.0000		320,000	320,000	349,181	341,852		(21,852)		(21,852)		320,000				9,680	01/01/2029
167505-KG-0	CHICAGO IL BRD OF EDU 6.038% 12/01/29		09/12/2024	JEFFERIES & CO. INC.		3,567,750	3,550,000	3,468,575	3,482,460		10,556		10,556		3,493,015		74,735	74,735	167,907	12/01/2029
167505-KH-8	CHICAGO IL BRD OF EDU Chicago Board of Educatio 6.13 6.138% 12/01/39		09/11/2024	U.S. BANCORP LIBRA		29,037,438	29,405,000	33,005,669	32,090,148		(77,098)		(77,098)		32,013,050		(2,975,612)	(2,975,612)	1,408,808	12/01/2039
167505-KK-1	CHICAGO IL BRD OF EDU Chicago Board of Educatio 1.75 1.750% 12/15/25		09/11/2024	WELLS FARGO		57,372,940	61,000,000	41,711,579	57,354,670		1,256,814		1,256,814		58,611,483		(1,238,543)	(1,238,543)	791,729	12/15/2025
167505-NG-7	CHICAGO IL BRD OF EDU 6.319% 11/01/29		09/12/2024	JP MORGAN SECURITIES INC		9,976,588	9,805,000	9,498,202	9,535,220		27,003		27,003		9,562,223		414,364	414,364	536,968	11/01/2029
251093-6D-7	DETROIT MI SERIES B 6.844% 05/01/28		05/01/2024	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				17,110	05/01/2028
544646-XY-3	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75 5.755% 07/01/29		04/30/2024	Call 100.3340		2,352,832	2,345,000	2,720,646	2,496,159		(8,103)		(8,103)		2,488,056		(143,056)	(143,056)	119,920	07/01/2029
544646-XZ-0	LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75 5.750% 07/01/34		04/30/2024	Various		53,331,135	52,900,000	57,448,132	55,592,642		(66,695)		(66,695)		55,525,947		(2,625,947)	(2,625,947)	2,957,477	07/01/2034
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		12/25/2024	Redemption 100.0000		117,080	117,080	118,250	118,057		(977)		(977)		117,080				2,429	08/25/2045
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						161,750,763	165,117,080	153,947,309	166,646,824		1,120,720		1,120,720		167,767,542		(6,455,747)	(6,455,747)	6,228,445	XXX
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC 3.710% 10/01/49		10/01/2024	Redemption 100.0000		788,183	788,183	788,183	788,183						788,183				29,242	10/01/2049
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		09/25/2024	MESIROW FINANCIAL		1,944,938	2,530,000	1,847,153	1,884,411		26,985		26,985		1,911,396		33,541	33,541	62,846	10/01/2035
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		10/01/2024	Redemption 100.0000		35,000	35,000	25,554	26,069		8,931		8,931		35,000				567	10/01/2035
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		10/01/2024	Redemption 100.0000		175,000	175,000	148,313	151,875		23,125		23,125		175,000				4,001	07/01/2030
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89 6.899% 12/01/40		12/01/2024	Redemption 100.0000		772,289	772,289	772,289	772,289						772,289				53,280	12/01/2040
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2024	Call 100.0000		1,075,000	1,075,000	1,075,000	1,075,000						1,075,000				30,853	06/01/2027
20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A 10.819% 03/25/42		11/14/2024	Various		43,627,639	39,578,600	39,844,398	39,831,799		(5,691)		(5,691)		39,826,109		3,801,530	3,801,530	3,743,702	03/25/2042
20753Y-AF-9	FANNIE MAE CAS SERIES 2022-R04 CLASS 1B1 144A 9.819% 03/25/42		11/19/2024	MORGAN STANLEY & CO. INC.		4,859,269	4,515,000	4,311,825	4,326,332		5,558		5,558		4,331,890		527,379	527,379	436,307	03/25/2042
20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A 7.319% 12/25/41		02/21/2024	Various		26,298,091	25,860,000	25,693,438	25,717,442		925		925		25,718,367		579,723	579,723	247,864	12/25/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20754L-AF-6	FANNIE MAE CAS SERIES 2022-R01 CLASS 1B1 144A 7.719% 12/25/41		03/07/2024	WELLS FARGO		23,405,451	22,789,000	22,774,550	22,776,688		121		121		22,776,809		628,642	628,642	401,278	12/25/2041
20754R-AF-3	FANNIE MAE CAS SERIES 2021-R01 CLASS 1B1 144A 7.669% 10/25/41		02/22/2024	WELLS FARGO		71,122,317	69,454,800	69,497,446	69,484,825		(324)		(324)		69,484,501		1,637,816	1,637,816	700,018	10/25/2041
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE District of Columbia 5.582 12/ 5.582% 12/01/35		10/02/2024	Various		15,789,150	15,000,000	15,000,000	15,000,000						15,000,000				1,489,226	12/01/2035
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		12/12/2024	Redemption 100.0000		5,582,480	5,582,480	5,574,789	5,575,565		6,915		6,915		5,582,480				105,368	12/10/2031
3128JD-AA-5	FH 138788 7.078% 11/01/31		02/01/2024	Paydown		63,476	63,476	64,999	64,078		(602)		(602)		63,476				749	11/01/2031
3128JR-RX-6	FH 847702 6.355% 09/01/36		12/01/2024	Paydown		879	879	886	879						879				27	09/01/2036
3128JR-SP-2	FH 847726 6.283% 03/01/37		12/01/2024	Paydown		2,296	2,296	2,360	2,341		(45)		(45)		2,296				64	03/01/2037
31280G-KU-5	FH 1N0307 5.062% 09/01/36		12/01/2024	Paydown		2,023	2,023	2,061	2,022		1		1		2,023				91	09/01/2036
31280L-RD-5	FH 1H2584 6.380% 02/01/36		12/01/2024	Paydown		234	239	237	237		2		2		239		(5)	(5)	12	02/01/2036
31280L-SL-6	FH 1H2623 6.901% 07/01/36		12/01/2024	Paydown		4,751	4,648	4,694	4,648						4,648		103	103	139	07/01/2036
3128S4-ER-4	FH 100144 7.463% 09/01/36		12/01/2024	Paydown		134	(496)	(501)	(496)						(496)		630	630	(9)	09/01/2036
31292H-YA-6	FG C01605 4.500% 07/01/33		12/01/2024	Paydown		429	429	410	414		15		15		429				11	07/01/2033
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		12/01/2024	Paydown		60,933	60,933	67,764	67,624		(6,691)		(6,691)		60,933				1,768	01/01/2052
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		12/01/2024	Paydown		63,178	63,178	59,210	62,376		802		802		63,178				2,408	07/15/2031
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		12/01/2024	Paydown		140,860	140,860	134,339	139,408		1,452		1,452		140,860				5,735	07/15/2031
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		12/01/2024	Paydown		95,531	95,531	93,621	94,996		535		535		95,531				3,615	02/15/2031
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		12/01/2024	Paydown		71,714	71,714	71,177	71,434		280		280		71,714				2,665	10/15/2031
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		12/01/2024	Paydown		42,233	42,233	42,108	42,111		122		122		42,233				1,556	01/15/2032
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		01/01/2024	Paydown		1,341	1,341	1,335	1,338		4		4		1,341				8	02/15/2024
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		01/01/2024	Paydown		3,326	3,326	3,151	3,316		10		10		3,326				19	01/15/2024
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		02/01/2024	Paydown		2,594	2,594	2,575	2,586		7		7		2,594				20	02/15/2024
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		02/01/2024	Paydown		2,235	2,235	2,189	2,228		7		7		2,235				17	03/15/2024
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		03/01/2024	Paydown		6,704	6,704	6,522	6,679		25		25		6,704				54	03/15/2024
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		03/01/2024	Paydown		2,792	2,792	2,575	2,772		21		21		2,792				19	07/17/2024
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		04/01/2024	Paydown		13,670	13,670	13,478	13,621		48		48		13,670				153	04/15/2024
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		04/01/2024	Paydown		9,744	9,744	9,564	9,685		59		59		9,744				103	04/25/2024
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		11/01/2024	Paydown		16,825	16,825	16,841	16,825						16,825				471	11/15/2024
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		12/01/2024	Paydown		24,079	24,079	23,944	23,989		90		90		24,079				988	02/15/2025
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		12/01/2024	Paydown		18,250	18,250	17,965	18,139		111		111		18,250				375	03/15/2026
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		12/01/2024	Paydown		26,767	26,767	26,411	26,603		164		164		26,767				799	03/15/2026
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		12/01/2024	Paydown		12,723	12,723	12,647	12,674		49		49		12,723				570	03/15/2025
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		12/01/2024	Paydown		19,568	19,568	19,568	19,568						19,568				736	05/15/2025
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		12/01/2024	Paydown		22,276	22,276	22,077	22,170		106		106		22,276				823	08/15/2026
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		12/01/2024	Paydown		26,176	26,176	23,705	25,941		235		235		26,176				970	08/15/2026
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		12/01/2024	Paydown		16,541	16,541	16,489	16,489		52		52		16,541				670	09/15/2026
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		12/01/2024	Paydown		23,651	23,651	23,556	23,569		82		82		23,651				1,025	09/15/2026
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		12/25/2024	Paydown		720,564	720,564	707,503	719,508		1,056		1,056		720,564				29,363	09/25/2026
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		12/01/2024	Paydown		19,352	19,352	19,028	19,210		142		142		19,352				760	10/15/2026
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		12/01/2024	Paydown		30,560	30,560	29,706	30,404		156		156		30,560				1,272	02/15/2027
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		12/01/2024	Paydown		5,844	5,844	5,636	5,804		41		41		5,844				257	02/15/2027
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		12/01/2024	Paydown		62,917	62,917	61,295	62,621		296		296		62,917				2,673	02/15/2027
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		12/01/2024	Paydown		29,625	29,625	29,294	29,446		180		180		29,625				1,051	02/15/2027
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		12/01/2024	Paydown		60,155	60,155	55,920	59,696		459		459		60,155				2,384	02/17/2027
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		12/01/2024	Paydown		30,162	30,162	26,844	29,859		303		303		30,162				1,206	02/15/2027
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		12/01/2024	Paydown		52,702	52,702	47,440	52,214		488		488		52,702				2,165	02/15/2027
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		12/01/2024	Paydown		57,470	57,470	54,399	57,096		374		374		57,470				2,070	02/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		12/01/2024	Paydown		105,462	105,462	101,803	104,887		575		575		105,462				4,124	02/15/2027
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		12/01/2024	Paydown		29,581	29,581	27,205	29,335		246		246		29,581				1,135	03/15/2027
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		12/01/2024	Paydown		14,503	14,503	13,435	14,365		138		138		14,503				562	03/15/2027
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		12/01/2024	Paydown		16,133	16,133	15,879	15,993		140		140		16,133				594	12/15/2026
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		12/01/2024	Paydown		84,485	84,485	79,227	83,808		677		677		84,485				3,469	06/17/2027
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		12/01/2024	Paydown		90,692	90,692	90,136	90,300		392		392		90,692				3,544	07/20/2027
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		12/01/2024	Paydown		12,506	12,506	12,417	12,443		63		63		12,506				496	07/15/2027
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		12/01/2024	Paydown		8,477	8,477	8,400	8,432		44		44		8,477				325	08/15/2027
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		12/01/2024	Paydown		39,564	39,564	38,773	39,380		184		184		39,564				1,408	08/15/2027
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		12/01/2024	Paydown		118,829	118,829	118,806	118,568		261		261		118,829				4,112	01/20/2028
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 5.484% 01/15/28		12/01/2024	Paydown		40,017	40,017	40,023	40,017						40,017				1,336	01/15/2028
3133TC-JP-4	FHR 2026 S INV DLY SEQ 11.115% 01/15/28		12/01/2024	Paydown		2,531	2,531	1,550	2,179		352		352		2,531				13	01/15/2028
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 7.828% 01/15/28		12/01/2024	Paydown		9,782	9,782	10,118	9,865		(83)		(83)		9,782				451	01/15/2028
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		12/01/2024	Paydown		64,010	64,010	63,960	63,894		116		116		64,010				2,346	04/15/2028
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		12/01/2024	Paydown		330,918	330,918	322,344	330,918						330,918				11,326	01/25/2028
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		12/01/2024	Paydown		26,187	26,187	26,671	26,185		2		2		26,187				953	05/15/2028
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		12/01/2024	Paydown		56,544	56,544	55,979	56,318		226		226		56,544				1,904	08/15/2028
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		12/01/2024	Paydown		74,664	74,664	66,101	72,908		1,756		1,756		74,664				2,622	02/15/2029
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		12/01/2024	Paydown		86,441	86,441	83,189	85,849		592		592		86,441				3,033	05/15/2029
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		12/01/2024	Paydown		19,647	19,647	17,667	19,308		339		339		19,647				699	07/15/2029
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		12/01/2024	Paydown		72,942	72,942	65,815	71,780		1,162		1,162		72,942				2,589	08/15/2029
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		12/01/2024	Paydown		145,285	145,285	143,934	144,683		602		602		145,285				6,411	09/15/2029
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		12/01/2024	Paydown		366,190	366,190	355,727	363,876		2,314		2,314		366,190				15,720	09/15/2029
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		12/01/2024	Paydown		107,945	107,945	109,471	107,945						107,945				4,352	10/15/2029
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		12/01/2024	Paydown		99,635	99,635	95,626	98,834		801		801		99,635				4,298	10/20/2029
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		12/01/2024	Paydown		117,307	117,307	117,930	117,307						117,307				4,941	10/17/2029
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		12/01/2024	Paydown		87,627	87,627	79,275	86,280		1,347		1,347		87,627				3,305	10/15/2029
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		12/01/2024	Paydown		96,150	96,150	97,134	96,150						96,150				4,157	11/20/2029
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		12/01/2024	Paydown		41,599	41,599	40,110	41,314		285		285		41,599				1,745	01/15/2030
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		12/01/2024	Paydown		42,666	42,666	40,833	42,294		372		372		42,666				1,877	01/20/2030
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		12/01/2024	Paydown		40,412	40,412	39,231	40,157		255		255		40,412				1,784	01/15/2030
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		12/01/2024	Paydown		28,687	28,687	28,826	28,687						28,687				1,048	03/15/2030
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		12/01/2024	Paydown		15,431	15,431	14,851	15,316		116		116		15,431				685	03/15/2030
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		12/01/2024	Paydown		36,555	36,555	36,533	36,495		61		61		36,555				1,367	05/15/2030
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		12/01/2024	Paydown		20,936	20,936	20,066	20,773		163		163		20,936				881	08/15/2030
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		12/01/2024	Paydown		10,555	10,555	10,160	10,487		69		69		10,555				388	09/15/2030
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		12/01/2024	Paydown		16,035	16,035	15,441	15,916		118		118		16,035				625	09/15/2030
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		12/01/2024	Paydown		46,723	46,723	46,956	46,723						46,723				1,889	09/15/2030
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		12/01/2024	Paydown		48,155	48,155	48,621	48,155						48,155				1,803	10/15/2030
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		12/01/2024	Paydown		95,073	95,073	92,191	94,463		610		610		95,073				3,898	10/15/2030
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		12/01/2024	Paydown		79,209	79,209	76,251	78,587		622		622		79,209				3,117	10/15/2030
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		12/01/2024	Paydown		36,585	36,585	35,116	36,269		316		316		36,585				1,373	02/15/2031
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		12/01/2024	Paydown		15,403	15,403	14,200	15,222		181		181		15,403				531	03/15/2031
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		12/01/2024	Paydown		43,094	43,094	40,724	42,617		477		477		43,094				1,745	05/15/2031
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		12/01/2024	Paydown		24,319	24,319	22,662	23,940		379		379		24,319				901	05/15/2031
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		12/01/2024	Paydown		38,666	38,666	36,998	38,298		368		368		38,666				1,358	06/15/2031
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		12/01/2024	Paydown		20,138	20,138	20,157	20,138						20,138				762	06/15/2031
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		12/01/2024	Paydown		33,784	33,784	33,341	33,622		162		162		33,784				1,305	06/15/2031
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		12/01/2024	Paydown		13,783	13,783	12,982	13,623		160		160		13,783				491	06/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		12/01/2024	Paydown		84,070	84,070	79,026	82,993		1,077		1,077		84,070				3,219	03/15/2031
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52		12/01/2024	Paydown		93,261	93,261	102,685	102,472		(9,211)		(9,211)		93,261				2,411	01/01/2052
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		01/05/2024	Paydown		(433)					(2)		(2)		(2)		(431)	(431)		12/25/2023
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		01/01/2024	Paydown		661	661	660	658		3		3		661				4	01/25/2024
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		03/01/2024	Paydown		16,398	16,398	16,287	16,319		79		79		16,398				152	03/25/2024
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		03/01/2024	Paydown		12,065	12,065	11,749	11,996		69		69		12,065				96	03/25/2024
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		03/01/2024	Paydown		2,255	2,255	2,216	2,243		12		12		2,255				23	03/25/2024
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		05/01/2024	Paydown		11,836	11,836	11,521	11,771		64		64		11,836				170	06/17/2024
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		12/01/2024	Paydown		46,131	46,131	43,631	45,755		376		376		46,131				1,832	11/25/2026
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		12/01/2024	Paydown		16,457	16,457	16,066	16,350		108		108		16,457				583	12/25/2026
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		12/01/2024	Paydown		37,532	37,532	36,823	37,323		209		209		37,532				1,525	07/22/2026
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		12/01/2024	Paydown		44,153	44,153	42,544	43,889		264		264		44,153				1,831	12/18/2026
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		12/01/2024	Paydown		48,015	48,015	47,243	47,806		209		209		48,015				1,659	03/18/2027
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		12/01/2024	Paydown		25,093	25,093	25,046	25,024		69		69		25,093				940	04/18/2027
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		12/01/2024	Paydown		52,825	52,825	48,377	52,279		546		546		52,825				1,789	04/18/2027
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		12/01/2024	Paydown		73,624	73,624	63,509	72,643		981		981		73,624				2,862	01/20/2027
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		12/01/2024	Paydown		21,852	21,852	21,579	21,696		156		156		21,852				803	03/18/2027
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		12/01/2024	Paydown		54,539	54,539	50,193	54,034		506		506		54,539				2,049	03/18/2027
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		12/01/2024	Paydown		223,289	223,289	211,130	221,168		2,121		2,121		223,289				9,128	06/17/2027
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		12/01/2024	Paydown		12,859	12,859	12,159	12,737		122		122		12,859				526	06/17/2027
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		12/01/2024	Paydown		51,200	51,200	50,416	50,783		417		417		51,200				1,803	09/18/2027
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		12/01/2024	Paydown		18,698	18,698	17,526	18,565		133		133		18,698				644	05/18/2027
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		12/01/2024	Paydown		58,926	58,926	56,525	58,556		370		370		58,926				2,024	05/18/2027
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		12/01/2024	Paydown		65,343	65,343	58,704	64,795		547		547		65,343				2,433	04/17/2027
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		12/01/2024	Paydown		49,002	49,002	48,053	48,747		255		255		49,002				2,123	06/18/2027
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		12/01/2024	Paydown		34,755	34,755	32,870	34,466		289		289		34,755				1,507	06/18/2027
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		12/01/2024	Paydown		5,436	5,436	5,393	5,411		25		25		5,436				88	06/18/2027
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		12/01/2024	Paydown		31,144	31,144	29,120	30,891		253		253		31,144				1,041	07/18/2027
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		12/01/2024	Paydown		46,770	46,770	42,105	46,250		520		520		46,770				1,942	07/18/2027
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		12/01/2024	Paydown		44,591	44,591	44,416	44,409		182		182		44,591				1,973	07/20/2027
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		12/01/2024	Paydown		38,537	38,537	38,232	38,351		185		185		38,537				1,416	09/18/2027
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		12/01/2024	Paydown		85,545	85,545	83,818	84,795		750		750		85,545				2,952	11/18/2027
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		12/01/2024	Paydown		27,532	27,532	26,816	27,178		354		354		27,532				980	11/18/2027
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		12/01/2024	Paydown		19,530	19,530	19,345	19,445		85		85		19,530				721	11/18/2027
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		12/01/2024	Paydown		56,577	56,577	55,782	56,174		402		402		56,577				1,939	01/18/2028
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		12/01/2024	Paydown		17,439	17,439	16,859	17,304		135		135		17,439				387	01/18/2028
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		12/01/2024	Paydown		46,658	46,658	45,966	46,442		217		217		46,658				1,544	02/18/2028
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		12/01/2024	Paydown		73,797	73,797	73,802	73,797						73,797				2,586	01/20/2028
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		12/01/2024	Paydown		87,648	87,648	86,991	87,151		497		497		87,648				3,439	05/25/2031
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		12/01/2024	Paydown		12,111	12,111	11,831	12,000		111		111		12,111				477	04/25/2031
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		12/01/2024	Paydown		108,318	108,318	108,094	107,993		325		325		108,318				3,964	04/20/2028
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		12/01/2024	Paydown		258,154	258,154	249,354	253,158		4,997		4,997		258,154				8,495	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB 13.000% 06/25/28		12/01/2024	Paydown		107,449	107,449	102,528	104,778		2,672		2,672		107,449				5,255	06/25/2028
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		11/25/2024	Paydown			78,767	71,743	74,893		457		457		75,351		(75,351)	(75,351)		06/25/2028
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		12/01/2024	Paydown		80,502	80,502	73,898	79,242		1,261		1,261		80,502				3,263	08/25/2029
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/27/2024	DIRECT			1	1	1						1		(1)	(1)		10/25/2029
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/01/2024	Paydown		275	275	268	274		2		2		275				4	10/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		12/01/2024	Paydown		17,910	17,910	17,462	17,746		164		164		17,910				677	10/25/2029
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ 6.700% 11/17/39		12/01/2024	Paydown		59,402	59,402	59,503	59,381		21		21		59,402				2,182	11/17/2039
313637-FB-1	FNMA 109162 6.640% 03/01/28		12/01/2024	Paydown		7,105	7,105	7,105	7,105						7,105				259	03/01/2028
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		12/01/2024	Paydown		637,845	637,845	616,472	629,483		8,361		8,361		637,845				17,146	09/25/2041
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		12/01/2024	Paydown		1,744,661	1,744,661	1,912,959	1,820,954		(76,293)		(76,293)		1,744,661				42,710	10/25/2041
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		12/01/2024	Paydown		667,492	667,492	721,309	684,021		(16,529)		(16,529)		667,492				14,436	02/25/2042
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		12/01/2024	Paydown		427,898	427,898	430,926	428,221		(322)		(322)		427,898				5,915	04/25/2042
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		12/01/2024	Paydown		1,560,460	1,560,460	1,529,028	1,543,462		16,997		16,997		1,560,460				27,520	04/25/2042
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42		12/01/2024	Paydown		2,619,571	2,619,571	2,605,041	2,611,146		8,425		8,425		2,619,571				53,661	04/25/2042
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42		12/01/2024	Paydown		909,320	909,320	911,025	909,082		239		239		909,320				17,645	04/25/2042
3136A5-UK-0	FNR 2012-30 HE AD PAC-11 4.000% 04/25/42		12/01/2024	Paydown		2,282,634	2,282,634	2,550,844	2,358,007		(75,373)		(75,373)		2,282,634				47,020	04/25/2042
3136A5-VU-7	FNR 2012-30 PE AD PAC-11 4.000% 04/25/42		12/01/2024	Paydown		1,069,200	1,069,200	1,172,277	1,096,601		(27,401)		(27,401)		1,069,200				31,458	04/25/2042
3136A5-Y3-4	FNR 2012-50 GY PAC-11 3.500% 05/25/42		12/01/2024	Paydown		475,051	475,051	487,670	477,552		(2,501)		(2,501)		475,051				14,553	05/25/2042
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		12/01/2024	Paydown		1,048,729	1,048,729	1,030,970	1,041,019		7,710		7,710		1,048,729				21,355	05/25/2042
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		12/01/2024	Paydown		443,307	443,307	430,285	437,972		5,335		5,335		443,307				8,638	06/25/2042
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		12/01/2024	Paydown		1,434,699	1,434,699	1,540,354	1,468,431		(33,732)		(33,732)		1,434,699				30,617	07/25/2042
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		12/01/2024	Paydown		520,323	520,323	534,632	524,081		(3,758)		(3,758)		520,323				7,829	07/25/2042
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42		12/01/2024	Paydown		2,453,688	2,453,688	2,388,512	2,431,439		22,249		22,249		2,453,688				41,403	07/25/2042
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		12/01/2024	Paydown		1,740,571	1,740,571	1,715,081	1,727,478		13,094		13,094		1,740,571				37,959	06/25/2042
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		12/01/2024	Paydown		2,397,097	2,397,097	2,568,224	2,456,751		(59,654)		(59,654)		2,397,097				44,155	06/25/2042
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		12/01/2024	Paydown		2,196,234	2,196,234	2,299,559	2,225,660		(29,427)		(29,427)		2,196,234				47,278	09/25/2042
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		12/01/2024	Paydown		1,115,954	1,115,954	1,162,053	1,131,005		(15,052)		(15,052)		1,115,954				21,364	07/25/2042
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42		12/01/2024	Paydown		1,439,615	1,439,615	1,439,165	1,437,799		1,816		1,816		1,439,615				22,207	07/25/2042
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		12/01/2024	Paydown		2,322,190	2,322,190	2,234,624	2,287,294		34,896		34,896		2,322,190				34,949	08/25/2042
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		12/01/2024	Paydown		907,780	907,780	893,904	900,849		6,931		6,931		907,780				14,253	08/25/2042
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		12/01/2024	Paydown		1,184,903	1,184,903	1,162,182	1,172,030		12,873		12,873		1,184,903				22,064	08/25/2042
3136A7-YP-1	FNR 2012-83 PW PAC-11 3.500% 08/25/42		12/01/2024	Paydown		888,207	888,207	946,496	902,584		(14,377)		(14,377)		888,207				22,619	08/25/2042
3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11 3.000% 10/25/42		12/01/2024	Paydown		471,107	471,107	469,341	469,908		1,199		1,199		471,107				7,574	10/25/2042
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		12/01/2024	Paydown		2,862,975	2,862,975	2,868,888	2,860,542		2,433		2,433		2,862,975				61,109	09/25/2042
3136A8-P5-3	FNR 2012-108 PL PAC-11 3.000% 10/25/42		12/01/2024	Paydown		123,663	123,663	120,726	122,603		1,060		1,060		123,663				3,425	10/25/2042
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		12/01/2024	Paydown		4,402,221	4,402,221	4,249,978	4,343,639		58,583		58,583		4,402,221				75,740	11/25/2042
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		12/01/2024	Paydown		3,009,587	3,009,587	2,963,719	2,989,247		20,341		20,341		3,009,587				46,816	11/25/2042
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		12/01/2024	Paydown		6,846,386	6,846,386	6,843,093	6,834,292		12,094		12,094		6,846,386				134,451	10/25/2042
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		12/01/2024	Paydown		2,538,190	2,538,190	2,618,423	2,560,633		(22,443)		(22,443)		2,538,190				53,416	11/25/2042
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		12/01/2024	Paydown		1,589,266	1,589,266	1,577,595	1,582,881		6,385		6,385		1,589,266				25,425	12/25/2042
3136AA-XB-6	FNR 2012-133 LP SC PT 4.000% 04/25/42		12/01/2024	Paydown		839,923	839,923	896,093	857,764		(17,841)		(17,841)		839,923				24,537	04/25/2042
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		12/01/2024	Paydown		2,673,347	2,673,347	2,520,972	2,613,320		60,028		60,028		2,673,347				47,730	02/25/2043
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		12/01/2024	Paydown		1,248,601	1,248,601	1,263,575	1,251,841		(3,240)		(3,240)		1,248,601				24,747	01/25/2043
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		12/01/2024	Paydown		317,094	317,094	322,151	318,654		(1,560)		(1,560)		317,094				10,568	02/25/2043
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		12/01/2024	Paydown		1,117,420	1,117,420	1,137,329	1,122,833		(5,413)		(5,413)		1,117,420				33,568	02/25/2043
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		12/01/2024	Paydown		145,920	145,920	139,361	143,043		2,876		2,876		145,920				4,378	02/25/2043
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		12/01/2024	Paydown		2,359,379	2,359,379	2,257,900	2,313,730		45,649		45,649		2,359,379				41,290	03/25/2043
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		12/01/2024	Paydown		3,608,042	3,608,042	3,682,383	3,631,605		(23,562)		(23,562)		3,608,042				72,642	03/25/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		12/01/2024	Paydown		3,305,112	3,305,112	3,304,299	3,299,472		5,640		5,640		3,305,112				71,490	03/25/2043
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		12/01/2024	Paydown		1,186,387	1,186,387	1,178,448	1,181,534		4,853		4,853		1,186,387				22,478	04/25/2043
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		12/01/2024	Paydown		541,236	541,236	484,226	509,847		31,389		31,389		541,236				14,039	07/25/2043
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		12/01/2024	Paydown		4,749,288	4,749,288	4,248,909	4,527,361		221,926		221,926		4,749,288				93,349	06/25/2043
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		12/01/2024	Paydown		4,174,193	4,174,193	4,284,197	4,214,635		(40,443)		(40,443)		4,174,193				92,169	08/25/2043
3136AG-DW-9	FNR 2013-97 EL EXCH SEQ 3.000% 09/25/33		10/11/2024	WELLS FARGO		22,980,142	24,089,580	20,829,959	22,961,143		178,535		178,535		23,139,677		(159,536)	(159,536)	634,359	09/25/2033
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		12/01/2024	Paydown		1,927,261	1,927,261	1,663,206	1,814,299		112,962		112,962		1,927,261				37,953	09/25/2043
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		12/01/2024	Paydown		737,645	737,645	719,204	729,313		8,332		8,332		737,645				11,071	11/25/2043
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		12/01/2024	Paydown		3,906,321	3,906,321	3,975,640	3,927,679		(21,357)		(21,357)		3,906,321				84,978	10/25/2043
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		12/01/2024	Paydown		5,128,490	5,128,490	4,811,003	4,987,304		141,185		141,185		5,128,490				94,480	02/25/2044
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		12/01/2024	Paydown		1,543,853	1,543,853	1,581,827	1,554,966		(11,113)		(11,113)		1,543,853				34,055	01/25/2042
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		12/01/2024	Paydown		2,096,904	2,096,904	1,896,849	2,015,786		81,119		81,119		2,096,904				38,327	12/25/2043
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		12/01/2024	Paydown		915,402	915,402	949,975	931,722		(16,319)		(16,319)		915,402				16,702	01/25/2044
3136AH-UK-4	FNR 2013-134 B EXCH SEQ 3.000% 01/25/44		12/01/2024	Paydown		653,019	653,019	581,187	625,207		27,812		27,812		653,019				10,270	01/25/2044
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		12/01/2024	Paydown		1,225,403	1,225,403	1,043,792	1,144,459		80,943		80,943		1,225,403				28,695	05/25/2044
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		12/01/2024	Paydown		4,292,405	4,292,405	4,537,293	4,379,351		(86,946)		(86,946)		4,292,405				103,511	04/25/2044
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		12/01/2024	Paydown		1,519,694	1,519,694	1,455,136	1,492,194		27,501		27,501		1,519,694				28,049	09/25/2044
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		12/01/2024	Paydown		3,349,258	3,349,258	3,022,862	3,208,369		140,890		140,890		3,349,258				54,818	09/25/2044
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		12/01/2024	Paydown		870,531	870,531	852,848	859,460		11,071		11,071		870,531				16,842	07/25/2045
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		12/01/2024	Paydown		114,725	114,725	121,501	115,623		(898)		(898)		114,725				2,084	08/25/2043
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		12/01/2024	Paydown		1,132,074	1,132,074	1,143,478	1,135,413		(3,339)		(3,339)		1,132,074				20,775	01/25/2047
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		12/01/2024	Paydown		400,808	400,808	352,514	376,404		24,404		24,404		400,808				10,492	02/25/2047
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		12/01/2024	Paydown		6,491,509	6,491,509	6,563,411	6,517,617		(26,107)		(26,107)		6,491,509				123,317	02/25/2047
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		12/01/2024	Paydown		320,371	320,371	279,970	299,018		21,353		21,353		320,371				8,793	03/25/2047
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		12/01/2024	Paydown		3,375,444	3,375,444	3,075,302	3,231,187		144,257		144,257		3,375,444				58,390	06/25/2047
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		12/01/2024	Paydown		3,466,279	3,466,279	3,263,138	3,359,472		106,807		106,807		3,466,279				74,915	05/25/2047
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47		12/01/2024	Paydown		470,778	470,778	433,484	449,905		20,874		20,874		470,778				14,570	12/25/2047
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.233% 06/25/48		12/25/2024	Paydown		2,023,722	2,023,722	2,015,501	2,016,583		7,139		7,139		2,023,722				9,985	06/25/2048
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		12/01/2024	Paydown		2,522,522	2,522,522	2,369,874	2,451,659		70,863		70,863		2,522,522				47,350	06/25/2048
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		12/01/2024	Paydown		2,943,247	2,943,247	2,867,437	2,903,386		39,862		39,862		2,943,247				57,456	12/25/2048
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		12/01/2024	Redemption 100.0000		85,654	85,654	88,652	88,205		(2,551)		(2,551)		85,654				1,453	11/01/2049
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50		12/25/2024	Paydown				755,232	708,047		(19,641)		(19,641)		688,406		(688,406)	(688,406)	98,739	05/25/2050
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		12/01/2024	Paydown				1,144,770	884,509		(884,509)		(884,509)						199,359	07/25/2035
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		12/01/2024	Paydown				1,090,793	851,000		(851,000)		(851,000)						185,124	07/25/2035
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		12/01/2024	Paydown				1,856,784	1,550,522		(1,550,522)		(1,550,522)						334,733	08/25/2038
3136BM-MM-7	FANNI MAE 6.500% 08/25/36		12/01/2024	Paydown				955,047	887,689		(18,544)		(18,544)		869,144		(869,144)	(869,144)	202,341	08/25/2036
31371L-JL-4	FNMA 255067 5.000% 01/01/24		01/01/2024	Paydown		6	6	6	6						6					01/01/2024
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		12/01/2024	Paydown		1,664,174	1,664,174	1,786,126	1,698,756		(34,582)		(34,582)		1,664,174				42,919	04/15/2041
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		12/01/2024	Paydown		695,701	695,701	740,052	705,624		(9,923)		(9,923)		695,701				17,232	07/15/2041
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		12/01/2024	Paydown		469,133	469,133	442,304	462,552		6,581		6,581		469,133				16,575	08/15/2041
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		12/01/2024	Paydown		660,713	660,713	719,764	681,786		(21,073)		(21,073)		660,713				14,042	09/15/2041
3137AF-E7-3	FHR 3927 PC PAC-11 4.500% 09/15/41		12/01/2024	Paydown		1,165,057	1,165,057	1,244,426	1,202,729		(37,672)		(37,672)		1,165,057				39,590	09/15/2041
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41		12/01/2024	Paydown		246,987	246,987	272,149	258,248		(11,261)		(11,261)		246,987				5,293	11/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		12/01/2024	Paydown		169,747	169,747	162,031	167,135		2,612		2,612		169,747				3,246	02/15/2042
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		12/01/2024	Paydown		1,017,970	1,017,970	1,100,060	1,045,491		(27,521)		(27,521)		1,017,970				21,765	02/15/2042
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42		12/01/2024	Paydown		826,155	826,155	822,411	824,182		1,973		1,973		826,155				12,817	03/15/2042
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42		12/01/2024	Paydown		1,626,425	1,626,425	1,619,055	1,622,602		3,822		3,822		1,626,425				27,928	03/15/2042
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		12/01/2024	Paydown		758,325	758,325	745,143	752,718		5,607		5,607		758,325				13,017	04/15/2042
3137AQ-HL-5	FHR 4046 MY EXCH PAC-1-11 3.500% 05/15/42		12/01/2024	Paydown		1,106,929	1,106,929	1,153,973	1,120,094		(13,165)		(13,165)		1,106,929				22,608	05/15/2042
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		12/01/2024	Paydown		1,061,251	1,061,251	1,040,486	1,053,780		7,472		7,472		1,061,251				13,010	05/15/2042
3137AR-5Z-5	FHR 4060 JY PAC-1-11 3.000% 06/15/42		12/01/2024	Paydown		1,001,168	1,001,168	981,144	994,596		6,571		6,571		1,001,168				15,434	06/15/2042
3137AR-CZ-7	FHR 4061 BP PAC-1-11 3.500% 06/15/42		12/01/2024	Paydown		1,134,789	1,134,789	1,168,832	1,144,086		(9,297)		(9,297)		1,134,789				18,265	06/15/2042
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		12/01/2024	Paydown		300,345	300,345	284,463	288,602		11,743		11,743		300,345				5,788	06/15/2042
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		12/01/2024	Paydown		3,322,138	3,322,138	3,368,090	3,337,930		(15,791)		(15,791)		3,322,138				63,408	06/15/2042
3137AR-MM-5	FHR 4068 CE PAC-1-11 3.000% 06/15/42		12/01/2024	Paydown		2,491,721	2,491,721	2,483,545	2,487,253		4,469		4,469		2,491,721				41,470	06/15/2042
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		12/01/2024	Paydown		1,871,303	1,871,303	1,910,957	1,885,513		(14,210)		(14,210)		1,871,303				36,503	07/15/2042
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		12/01/2024	Paydown		4,405,659	4,405,659	4,746,777	4,516,575		(110,916)		(110,916)		4,405,659				99,616	07/15/2042
3137AS-BH-6	FHR 4077 KE PAC-1-11 3.000% 07/15/42		12/01/2024	Paydown		411,445	411,445	411,959	411,249		196		196		411,445				7,856	07/15/2042
3137AS-C5-1	FHR 4077 ME PAC-1-11 3.000% 07/15/42		12/01/2024	Paydown		558,194	558,194	516,329	543,596		14,597		14,597		558,194				14,528	07/15/2042
3137AT-J9-4	FHR 4097 DY EXCH PAC-11 3.000% 08/15/42		12/01/2024	Paydown		456,809	456,809	457,594	456,675		134		134		456,809				11,961	08/15/2042
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		12/01/2024	Paydown		1,754,664	1,754,664	1,754,269	1,752,944		1,720		1,720		1,754,664				27,516	09/15/2042
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		12/01/2024	Paydown		2,087,015	2,087,015	1,966,898	2,043,106		43,909		43,909		2,087,015				33,213	09/15/2042
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		12/01/2024	Paydown		892,607	892,607	907,745	897,626		(5,019)		(5,019)		892,607				29,853	10/15/2042
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		12/01/2024	Paydown		3,246,244	3,246,244	3,184,508	3,221,114		25,130		25,130		3,246,244				55,179	10/15/2042
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11 3.000% 02/15/43		12/01/2024	Paydown		2,125,138	2,125,138	1,909,968	2,040,112		85,027		85,027		2,125,138				33,298	02/15/2043
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		12/01/2024	Paydown		404,086	404,086	387,009	395,558		8,528		8,528		404,086				9,468	02/15/2043
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		12/01/2024	Paydown		6,016,303	6,016,303	5,379,297	5,379,297		637,006		637,006		6,016,303				112,261	03/15/2043
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		12/01/2024	Paydown		3,197,259	3,197,259	3,034,705	3,128,782		68,478		68,478		3,197,259				58,473	07/15/2043
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		12/01/2024	Paydown		2,221,081	2,221,081	2,278,086	2,242,755		(21,674)		(21,674)		2,221,081				45,180	07/15/2043
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		02/06/2024	CANTOR FITZGERALD & CO.		8,207,161	8,674,787	8,009,268	8,520,702		118		118		8,520,820		(313,659)	(313,659)	49,157	10/15/2033
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		02/01/2024	Paydown		353,968	353,968	326,812	347,681		6,287		6,287		353,968				1,502	10/15/2033
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		12/01/2024	Paydown		3,514,288	3,514,288	3,713,494	3,589,089		(74,801)		(74,801)		3,514,288				91,873	03/15/2041
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		12/01/2024	Paydown		4,019,993	4,019,993	4,272,901	4,122,376		(102,383)		(102,383)		4,019,993				96,978	11/15/2043
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		12/01/2024	Paydown		835,353	835,353	728,254	796,348		39,005		39,005		835,353				14,502	11/15/2043
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		12/01/2024	Paydown		1,853,142	1,853,142	1,762,913	1,762,913		90,229		90,229		1,853,142				51,947	07/15/2041
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		12/01/2024	Paydown		1,841,181	1,841,181	1,819,141	1,830,662		10,519		10,519		1,841,181				38,928	04/15/2044
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		12/01/2024	Paydown		3,020,375	3,020,375	2,911,867	2,972,089		48,287		48,287		3,020,375				63,496	04/15/2044
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		12/01/2024	Paydown		1,484,100	1,484,100	1,596,238	1,534,404		(50,303)		(50,303)		1,484,100				35,444	05/15/2044
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44		12/01/2024	Paydown		3,860,779	3,860,779	3,705,142	3,801,841		58,938		58,938		3,860,779				68,845	06/15/2044
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		12/01/2024	Paydown		285,285	285,285	242,563	265,874		19,411		19,411		285,285				8,241	06/15/2044
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		12/01/2024	Paydown		1,328,570	1,328,570	1,328,570	1,328,570						1,328,570				35,685	11/15/2050
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		12/01/2024	Paydown		2,136,861	2,136,861	1,882,785	2,022,936		113,925		113,925		2,136,861				38,016	08/15/2044
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		12/01/2024	Paydown		149,599	149,599	148,205	148,854		744		744		149,599				5,378	06/01/2051
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		12/01/2024	Paydown		257,864	257,864	222,471	248,257		9,608		9,608		257,864				7,491	08/15/2044
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		12/01/2024	Paydown		1,051,432	1,051,432	925,668	992,977		58,456		58,456		1,051,432				24,631	09/15/2044
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		12/01/2024	Paydown		283,363	283,363	295,218	289,841		(6,478)		(6,478)		283,363				11,033	01/15/2045
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		12/01/2024	Paydown		2,513,144	2,513,144	2,626,159	2,564,099		(50,955)		(50,955)		2,513,144				56,924	01/15/2045
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		12/01/2024	Paydown		2,507,322	2,507,322	2,775,414	2,705,142		(197,820)		(197,820)		2,507,322				63,404	06/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		12/01/2024	Paydown		861,508	861,508	883,465	869,993		(8,485)		(8,485)		861,508				17,959	02/15/2046
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		12/01/2024	Paydown		919,429	919,429	917,561	917,793		1,636		1,636		919,429				20,421	09/15/2041
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		12/01/2024	Paydown		81,098	81,098	90,025	85,557		(4,459)		(4,459)		81,098				3,001	04/15/2042
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		12/01/2024	Paydown		995,250	995,250	999,088	996,110		(860)		(860)		995,250				19,001	12/15/2046
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		12/01/2024	Paydown		820,932	820,932	833,052	825,835		(4,903)		(4,903)		820,932				15,684	01/15/2047
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		12/01/2024	Paydown		2,783,384	2,783,384	2,452,272	2,624,493		158,891		158,891		2,783,384				53,338	02/15/2047
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		12/01/2024	Paydown		996,388	996,388	968,938	983,777		12,611		12,611		996,388				19,023	01/15/2047
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		12/01/2024	Paydown		4,903,911	4,903,911	4,921,821	4,906,992		(3,081)		(3,081)		4,903,911				93,994	02/15/2047
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		12/01/2024	Paydown		864,976	864,976	801,795	833,042		31,934		31,934		864,976				20,582	02/15/2047
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		12/01/2024	Paydown		2,578,081	2,578,081	2,375,658	2,479,332		98,750		98,750		2,578,081				41,299	03/15/2047
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		12/01/2024	Paydown		2,205,567	2,205,567	2,140,938	2,175,945		29,621		29,621		2,205,567				42,868	03/15/2046
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45		12/01/2024	Paydown		527,016	527,016	493,172	512,245		14,771		14,771		527,016				8,549	07/15/2045
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		12/01/2024	Paydown		1,951,440	1,951,440	1,948,458	1,948,478		2,962		2,962		1,951,440				37,090	04/15/2047
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		12/01/2024	Paydown		1,663,484	1,663,484	1,626,928	1,645,689		17,795		17,795		1,663,484				36,054	08/15/2046
3137F1-X6-0	FHR 4698 AL SEQ 3.000% 07/15/47		12/01/2024	Paydown		1,172,892	1,172,892	1,133,673	1,155,342		17,549		17,549		1,172,892				19,586	07/15/2047
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		12/01/2024	Paydown		441,406	441,406	435,331	438,190		3,216		3,216		441,406				12,950	11/15/2047
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 1.538% 09/15/38		12/15/2024	Paydown				455,835	326,123		(20,207)		(20,207)		305,916		(305,916)	(305,916)	13,798	09/15/2038
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 1.538% 03/15/37		12/15/2024	Paydown				480,538	332,524		(25,253)		(25,253)		307,271		(307,271)	(307,271)	14,602	03/15/2037
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		12/01/2024	Paydown		1,149,816	1,149,816	1,204,549	1,171,666		(21,850)		(21,850)		1,149,816				27,360	04/15/2048
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		12/01/2024	Paydown		1,459,577	1,459,577	1,529,475	1,492,160		(32,583)		(32,583)		1,459,577				36,257	02/15/2048
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		12/01/2024	Paydown		937,292	937,292	989,494	958,015		(20,724)		(20,724)		937,292				22,537	06/15/2048
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		12/01/2024	Paydown		2,544,717	2,544,717	2,663,512	2,592,926		(48,209)		(48,209)		2,544,717				61,188	06/15/2048
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		12/01/2024	Paydown		996,847	996,847	1,048,913	1,022,728		(25,882)		(25,882)		996,847				23,650	06/15/2048
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 1.538% 10/15/34		12/15/2024	Paydown				499,219	353,448		(32,061)		(32,061)		321,387		(321,387)	(321,387)	16,678	10/15/2034
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		12/01/2024	Paydown		1,569,968	1,569,968	1,622,541	1,593,319		(23,352)		(23,352)		1,569,968				37,750	06/15/2048
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		12/01/2024	Paydown		1,304,497	1,304,497	1,308,065	1,305,426		(929)		(929)		1,304,497				28,201	03/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		12/01/2024	Paydown		917,271	917,271	967,004	944,758		(27,487)		(27,487)		917,271				23,615	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		12/01/2024	Paydown		186,685	186,685	192,986	190,541		(3,856)		(3,856)		186,685				4,625	07/15/2048
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 1.538% 05/15/35		12/15/2024	Paydown				530,392	376,353		(30,761)		(30,761)		345,592		(345,592)	(345,592)	17,770	05/15/2035
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 1.038% 07/15/37		12/15/2024	Paydown				628,098	446,658		(33,694)		(33,694)		412,963		(412,963)	(412,963)	8,115	07/15/2037
3137FJ-E5-4	FHR 4835 AS INV PT 2.301% 10/15/48		12/15/2024	Paydown		1,560,013	1,560,013	1,718,701	1,694,276		(134,263)		(134,263)		1,560,013				9,965	10/15/2048
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		12/15/2024	Paydown				978,967	868,161						868,161		(868,161)	(868,161)		01/15/2052
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		12/25/2024	Paydown				565,170	519,069						519,069		(519,069)	(519,069)		02/25/2052
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		12/01/2024	Paydown				533,111	422,237		(422,237)		(422,237)						99,715	07/25/2038
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		12/01/2024	Paydown				1,518,396	1,190,988		(1,190,988)		(1,190,988)						273,435	06/15/2035
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		12/01/2024	Paydown				1,627,183	1,296,968		(56,665)		(56,665)		1,240,303		(1,240,303)	(1,240,303)	282,649	12/25/2033
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		12/01/2024	Paydown				953,289	795,693		(795,693)		(795,693)						177,624	06/15/2036
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		12/01/2024	Paydown				1,045,625	876,506		(876,506)		(876,506)						181,897	07/25/2037
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		12/01/2024	Paydown				2,922,269	2,454,054		(75,200)		(75,200)		2,378,855		(2,378,855)	(2,378,855)	529,395	01/15/2038
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		12/01/2024	Paydown		634,009	634,009	677,993	673,816		(39,807)		(39,807)		634,009				13,751	02/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		12/01/2024	Paydown		2,412,145	2,412,145	2,579,488	2,564,728		(152,583)		(152,583)		2,412,145				46,507	12/01/2046
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		12/01/2024	Paydown		4,894	4,894	5,136	4,996		(102)		(102)		4,894				66	09/01/2027
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		12/01/2024	Paydown		397,544	397,544	425,123	422,056		(24,512)		(24,512)		397,544				6,503	02/01/2045
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		12/01/2024	Paydown		34,015	34,015	32,713	33,665		350		350		34,015				1,292	08/25/2031
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		12/01/2024	Paydown		337,432	337,432	335,007	335,502		1,930		1,930		337,432				12,868	11/25/2031
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		12/01/2024	Paydown		133,142	133,142	130,228	130,813		2,329		2,329		133,142				4,015	03/25/2033
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		12/01/2024	Paydown		538,134	538,134	443,120	512,084		26,050		26,050		538,134				17,252	04/25/2033
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		12/01/2024	Paydown		517,119	517,119	512,590	513,432		3,687		3,687		517,119				16,776	04/25/2033
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		12/01/2024	Paydown		242,820	242,820	242,592	242,405		415		415		242,820				7,378	04/25/2033
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		12/01/2024	Paydown		1,085,292	1,085,292	1,085,210	1,084,474		818		818		1,085,292				24,921	06/25/2043
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		12/01/2024	Paydown		160,400	160,400	134,535	153,624		6,775		6,775		160,400				4,622	05/15/2033
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		12/01/2024	Paydown		779,133	779,133	696,106	761,331		17,802		17,802		779,133				20,032	09/25/2033
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		12/01/2024	Paydown		408,349	408,349	387,294	404,595		3,754		3,754		408,349				11,074	07/15/2033
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		12/01/2024	Paydown		710,841	710,841	683,435	701,502		9,339		9,339		710,841				20,323	06/25/2034
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		12/01/2024	Paydown		104,046	104,046	116,921	106,157		(2,111)		(2,111)		104,046				4,179	07/25/2034
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.500% 07/25/34		12/01/2024	Paydown		232,967	449,769	159,488	159,488		150,357		150,357		309,845		(76,878)	(76,878)	17,761	07/25/2034
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		12/01/2024	Paydown		648,779	648,779	621,576	627,905		20,875		20,875		648,779				15,351	08/25/2034
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		12/01/2024	Paydown		89,492	89,492	88,078	88,239		1,253		1,253		89,492				2,571	01/25/2036
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		12/01/2024	Paydown		131,954	131,954	130,258	130,438		1,516		1,516		131,954				3,791	01/25/2036
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		12/01/2024	Paydown		83,276	83,276	81,506	82,003		1,273		1,273		83,276				1,520	05/15/2034
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		12/01/2024	Paydown		458,320	458,320	505,369	464,750		(6,430)		(6,430)		458,320				18,532	11/15/2033
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		12/01/2024	Paydown		119,381	119,381	131,319	121,059		(1,678)		(1,678)		119,381				4,827	11/15/2033
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		12/01/2024	Paydown		96,181	96,181	93,972	95,182		999		999		96,181				3,381	04/25/2036
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		12/01/2024	Paydown		355,953	355,953	352,872	353,079		2,874		2,874		355,953				12,265	05/25/2036
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		12/01/2024	Paydown		112,487	112,487	113,190	112,554		(68)		(68)		112,487				3,698	05/25/2036
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		12/01/2024	Paydown		204,918	204,918	201,967	202,183		2,735		2,735		204,918				8,307	05/25/2036
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		12/01/2024	Paydown		17,220	17,220	15,917	16,648		572		572		17,220				569	06/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		12/01/2024	Paydown		182,862	182,862	154,518	175,234		7,628		7,628		182,862				4,992	08/15/2034
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		12/01/2024	Paydown		171,272	171,272	169,612	170,202		1,070		1,070		171,272				5,946	07/25/2036
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		12/01/2024	Paydown		101,238	101,238	101,270	101,238						101,238				3,577	06/25/2036
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		12/01/2024	Paydown		221,027	221,027	218,886	219,859		1,168		1,168		221,027				6,820	06/25/2026
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		12/01/2024	Paydown		27,442	27,442	27,079	27,248		194		194		27,442				963	07/25/2036
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		12/01/2024	Paydown		109,096	109,096	106,756	107,138		1,958		1,958		109,096				3,518	07/25/2036
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		12/01/2024	Paydown		589,631	589,631	581,235	582,691		6,939		6,939		589,631				14,946	08/15/2035
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		12/01/2024	Paydown		339,491	339,491	325,898	336,563		2,928		2,928		339,491				10,282	03/15/2036
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		12/01/2024	Paydown		31,717	31,717	31,087	31,393		324		324		31,717				703	10/25/2036
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		12/01/2024	Paydown		25,924	25,924	25,057	25,427		497		497		25,924				998	09/25/2036
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		12/01/2024	Paydown		64,978	64,978	63,668	64,283		695		695		64,978				1,070	08/25/2036
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		12/01/2024	Paydown		70,060	70,060	70,323	70,060						70,060				1,910	08/25/2036
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		12/01/2024	Paydown		68,623	68,623	69,866	68,688		(65)		(65)		68,623				2,271	08/25/2036
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		12/01/2024	Paydown		608,763	608,763	603,198	604,208		4,555		4,555		608,763				19,326	10/25/2033
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		12/01/2024	Paydown		31,848	31,848	31,272	31,323		525		525		31,848				1,140	11/25/2036
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		12/01/2024	Paydown		4,150	4,150	4,164	4,150						4,150				136	03/25/2037
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		12/01/2024	Paydown		15,164	15,164	14,858	14,884		280		280		15,164				498	03/25/2037
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		12/01/2024	Paydown		197,369	197,369	196,999	196,946		423		423		197,369				7,644	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		12/01/2024	Paydown		25,805	25,805	25,379	25,574		231		231		25,805				830	02/25/2037
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		12/01/2024	Paydown		45,676	45,676	45,568	45,558		118		118		45,676				1,698	03/25/2037
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		12/01/2024	Paydown		54,106	54,106	55,015	54,376		(270)		(270)		54,106				2,121	03/25/2037
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		12/01/2024	Paydown		48,946	48,946	49,183	48,946						48,946				1,607	03/25/2037
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		12/01/2024	Paydown		196,650	196,650	195,345	195,395		1,256		1,256		196,650				4,130	06/25/2037
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		12/01/2024	Paydown		102,869	102,869	104,300	103,058		(189)		(189)		102,869				3,329	04/25/2037
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		12/01/2024	Paydown		42,412	42,412	42,087	42,099		313		313		42,412				1,392	05/25/2047
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		12/01/2024	Paydown		33,037	33,037	32,933	32,931		106		106		33,037				1,085	05/25/2037
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		12/01/2024	Paydown		74,831	74,831	76,328	75,039		(207)		(207)		74,831				2,454	08/25/2037
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		12/01/2024	Paydown		37,561	37,561	37,980	37,571		(10)		(10)		37,561				1,260	06/25/2037
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		12/01/2024	Paydown		13,340	13,340	12,929	12,944		396		396		13,340				438	07/25/2047
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		12/01/2024	Paydown		38,098	38,098	37,044	37,135		963		963		38,098				1,243	07/25/2037
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		12/01/2024	Paydown		34,936	34,936	33,862	33,958		978		978		34,936				1,206	07/25/2037
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		12/01/2024	Paydown		76,737	76,737	74,807	74,963		1,774		1,774		76,737				2,784	08/25/2037
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		12/01/2024	Paydown		69,552	69,552	67,898	68,044		1,508		1,508		69,552				2,174	07/25/2037
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		12/01/2024	Paydown		74,101	74,101	72,069	72,230		1,872		1,872		74,101				2,474	08/25/2037
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		12/01/2024	Paydown		31,005	31,005	30,301	30,376		629		629		31,005				1,049	08/25/2037
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		12/01/2024	Paydown		56,876	56,876	53,164	55,148		1,728		1,728		56,876				1,892	05/25/2038
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		12/01/2024	Paydown		382,488	382,488	378,380	378,672		3,816		3,816		382,488				17,123	03/25/2038
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		12/01/2024	Paydown		104,264	104,264	103,124	103,312		952		952		104,264				1,511	03/25/2048
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		12/01/2024	Paydown		2,658	2,658	2,665	2,658						2,658				87	09/15/2036
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		12/01/2024	Paydown		165,690	165,690	164,053	164,245		1,445		1,445		165,690				3,890	11/15/2036
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		12/01/2024	Paydown		7,844	7,844	7,868	7,845						7,844				257	11/15/2036
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		12/01/2024	Paydown		152,070	152,070	152,011	151,968		102		102		152,070				4,528	11/15/2036
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		12/01/2024	Paydown		63,680	63,680	63,590	63,582		98		98		63,680				2,103	12/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		12/01/2024	Paydown		66,320	66,320	65,460	66,012		308		308		66,320				1,946	02/15/2037
31397F-FP-2	FHR 3271 FP FLT PT 5.012% 02/15/37		12/15/2024	Paydown		2,715	2,715	2,716	2,715						2,715				80	02/15/2037
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		12/01/2024	Paydown		12,289	12,289	11,818	11,876		412		412		12,289				403	07/15/2037
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		12/01/2024	Paydown		49,668	49,668	48,113	48,261		1,407		1,407		49,668				1,438	07/15/2037
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		12/01/2024	Paydown		268,178	268,178	260,536	261,280		6,898		6,898		268,178				3,614	07/15/2037
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		12/01/2024	Paydown		27,815	27,815	27,132	27,218		598		598		27,815				870	07/15/2037
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		12/01/2024	Paydown		576,489	576,489	546,092	567,627		8,861		8,861		576,489				17,219	05/25/2038
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		12/01/2024	Paydown		138,914	138,914	132,923	136,451		2,463		2,463		138,914				3,804	12/15/2037
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		12/01/2024	Paydown		10,090	10,090	10,144	10,091		(1)		(1)		10,090				291	01/15/2038
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		12/01/2024	Paydown		400,663	400,663	404,670	401,655		(991)		(991)		400,663				7,919	02/25/2041
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		12/01/2024	Paydown		134,738	134,738	133,811	134,251		487		487		134,738				1,577	02/25/2041
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		12/01/2024	Paydown		684,995	684,995	663,647	676,176		8,819		8,819		684,995				11,296	03/25/2041
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		12/01/2024	Paydown		113,787	113,787	112,816	113,301		486		486		113,787				2,871	07/25/2041
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40		12/01/2024	Paydown		1,089,573	1,089,573	1,152,224	1,109,101		(19,528)		(19,528)		1,089,573				30,271	09/25/2040
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40		12/01/2024	Paydown		610,908	610,908	637,445	620,245		(9,336)		(9,336)		610,908				15,736	12/25/2040
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40		12/01/2024	Paydown		2,807,845	2,807,845	3,181,639	2,917,007		(109,162)		(109,162)		2,807,845				65,537	12/25/2040
31403J-5L-6	FNMA 750651 4.500% 09/01/33		12/01/2024	Paydown		5,875	5,875	5,631	5,717		158		158		5,875				139	09/01/2033
31406K-GM-6	FNMA 812104 4.500% 02/01/35		12/01/2024	Paydown		1,281	1,281	1,226	1,237		44		44		1,281				31	02/01/2035
31407E-VL-4	FNMA 828719 7.500% 07/01/35		12/01/2024	Paydown		888	888	933	917		(29)		(29)		888				37	07/01/2035
31409A-PF-0	FNMA 865422 6.495% 02/01/36		12/01/2024	Paydown		123	123	125	124		(1)		(1)		123				5	02/01/2036
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		12/01/2024	Paydown		968,188	968,188	990,275	988,324		(20,136)		(20,136)		968,188				20,598	02/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		12/01/2024	Paydown		1,828,717	1,828,717	1,880,722	1,876,203		(47,486)		(47,486)		1,828,717				39,077	03/01/2048
31410D-U7-3	FNMA 886306 7.636% 07/01/36		12/01/2024	Paydown		4,162	4,162	4,237	4,198		(35)		(35)		4,162				83	07/01/2036
31410G-CT-8	FNMA 888482 4.500% 05/01/35		12/01/2024	Paydown		679	679	650	655		24		24		679				17	05/01/2035
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		12/01/2024	Paydown		350,663	350,663	374,991	372,472		(21,809)		(21,809)		350,663				6,977	01/01/2045
34074M-Y9-6	FLORIDA ST HSG FIN CORP REVENU SERIES 6 6.515% 07/01/48		07/01/2024	Call 100.0000		5,000	5,000	5,014	5,013		(1)		(1)		5,012		(12)	(12)	234	07/01/2048
353205-AQ-0	FRANKLIN CNTY OH SPL OBLG County of Franklin OH 5.58 12/ 5.580% 12/01/32		12/01/2024	Call 100.0000		1,315,000	1,315,000	1,315,000	1,315,000						1,315,000				73,377	12/01/2032
35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14 8.407% 10/25/48		01/18/2024	BANK OF AMERICA		30,507,278	29,547,000	30,140,895	29,675,923		(1,593)		(1,593)		29,674,330		832,947	832,947	186,008	10/25/2048
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 8.883% 02/25/47		05/06/2024	BANK OF AMERICA		37,729,375	33,500,000	34,381,875	33,937,691		(12,135)		(12,135)		33,925,556		3,803,819	3,803,819	1,202,756	02/25/2047
35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144 6.819% 08/25/33		02/15/2024	BANK OF AMERICA		25,546,258	25,150,000	25,241,961	25,193,630		(586)		(586)		25,193,044		353,214	353,214	223,432	08/25/2033
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 10.319% 09/25/42		12/17/2024	Various		38,099,125	34,300,000	33,881,625	33,929,182		7,541		7,541		33,936,722		4,162,403	4,162,403	3,401,365	09/25/2042
35564K-LU-1	FREDDIE MAC STACR SERIES 2021-DNA6 CLASS B1 144A 7.969% 10/25/41		03/22/2024	Various		87,461,656	84,800,000	84,800,000	84,800,000						84,800,000		2,661,656	2,661,656	1,610,369	10/25/2041
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A 8.219% 11/25/41		08/28/2024	Various		73,065,586	70,200,000	66,138,894	66,424,594		86,981		86,981		66,511,575		6,554,011	6,554,011	2,725,473	11/25/2041
35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A 7.969% 01/25/42		07/03/2024	Various		3,622,813	3,500,000	3,500,000	3,500,000						3,500,000		122,813	122,813	147,933	01/25/2042
35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A 9.819% 03/25/42		07/18/2024	Various		48,179,516	44,435,000	43,358,272	43,419,353		21,844		21,844		43,441,197		4,738,318	4,738,318	2,341,911	03/25/2042
35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A 8.919% 04/25/42		06/06/2024	Various		40,201,824	37,548,975	36,771,208	36,796,257		7,118		7,118		36,803,375		3,398,450	3,398,450	1,293,523	04/25/2042
35564K-XA-2	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS M2 144A 9.819% 05/25/42		05/01/2024	CITIGROUP GLOBAL MARKETS INC.		8,631,788	7,910,000	7,786,388	7,790,456		1,257		1,257		7,791,713		840,075	840,075	299,916	05/25/2042
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 11.319% 06/25/42		05/22/2024	Various		15,306,426	13,449,000	14,661,711	14,639,298		(14,117)		(14,117)		14,625,181		681,246	681,246	623,304	06/25/2042
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A 8.904% 02/25/49		08/29/2024	Various		19,008,175	16,960,000	17,020,838	17,004,868		(868)		(868)		17,004,000		2,004,175	2,004,175	975,508	02/25/2049
35564W-BD-4	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS B1 144A 7.683% 11/25/48		03/06/2024	BANK OF AMERICA		13,975,000	13,000,000	12,360,403	12,422,771		6,738		6,738		12,429,509		1,545,491	1,545,491	222,822	11/25/2048
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A 8.569% 11/25/50		12/05/2024	MORGAN STANLEY & CO. INC.		3,665,486	3,242,000	3,333,181	3,282,529		(4,060)		(4,060)		3,278,469		387,017	387,017	288,783	11/25/2050
387883-PP-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.83 5.830% 01/01/40		09/04/2024	Call 105.3520		3,160,560	3,000,000	3,563,130	3,405,915		(11,852)		(11,852)		3,394,063		(394,063)	(394,063)	366,068	01/01/2040
40064C-AA-0	GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 5.671% 10/01/32		10/01/2024	Redemption 100.0000		900,000	900,000	900,000	900,000						900,000				51,039	10/01/2032
414009-RK-8	HARRIS CNTY TX CULTURAL EDU FA 3.481% 05/15/42		10/25/2024	Tax Free Exchange		2,325,000	2,325,000	2,325,000	2,325,000						2,325,000				76,437	05/15/2042
414009-RL-6	HARRIS CNTY TX CULTURAL EDU FA 3.630% 05/15/52		10/25/2024	Tax Free Exchange		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				282,838	05/15/2052
45129Y-4B-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.060% 01/01/44		07/01/2024	Redemption 100.0000		260,000	260,000	260,000	260,000						260,000				8,359	01/01/2044
45129Y-4C-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.110% 01/01/48		07/01/2024	Redemption 100.0000		260,000	260,000	260,000	260,000						260,000				8,428	01/01/2048
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.160% 01/01/54		07/01/2024	Redemption 100.0000		395,000	395,000	397,088	397,079		(2,079)		(2,079)		395,000				12,909	01/01/2054
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.364% 01/01/43		07/01/2024	Call 100.0000		925,000	925,000	925,000	925,000						925,000				41,169	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.454% 01/01/48		07/01/2024	Call 100.0000		560,000	560,000	560,000	560,000						560,000				30,542	01/01/2048
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.454% 01/01/48		01/02/2024	Redemption 100.0000		285,000	285,000	285,000	285,000						285,000				7,772	01/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2 4.620% 06/15/38		06/17/2024	Call 100.0000		6,333,333	6,333,333	6,333,333	6,333,333						6,333,333				146,300	06/15/2038
45528S-5R-3	INDIANAPOLIS IN LOCAL PUBLIC I Indianapolis Local Public 5.96 5.966% 01/15/30		01/15/2024	Call 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				72,841	01/15/2030
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59 4.596% 09/01/35		07/26/2024	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				103,729	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2024	Call 100.0000		1,190,000	1,190,000	1,190,000	1,190,000						1,190,000				31,957	05/01/2026
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38		05/01/2024	Call 100.0000		350,000	350,000	350,000	350,000						350,000				11,636	05/01/2038
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM 5.197% 09/01/39		09/01/2024	Redemption 100.0000		2,861,787	2,861,787	2,861,787	2,861,787						2,861,787				115,107	09/01/2039
57419T-5T-4	MARYLAND ST CMNTY DEV ADMIN DE SERIES F 6.362% 09/01/53		08/29/2024	Call 100.0000		925,000	925,000	925,000	925,000						925,000				46,588	09/01/2053
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		10/01/2024	Redemption 100.0000		1,015,000	1,015,000	855,358	862,288		152,712		152,712		1,015,000				25,531	04/01/2034
575579-VP-9	MASSACHUSETTS ST BAY TRANSPRTN Massachusetts Bay Transpo 5.56 5.569% 07/01/39		07/02/2024	Call 102.2330		10,223,300	10,000,000	10,000,000	10,000,000						10,000,000				781,747	07/01/2039
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 4.621% 12/01/38		05/01/2024	Call 100.0000		115,000	115,000	115,000	115,000						115,000				1,117	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 4.721% 06/01/40		05/01/2024	Call 100.0000		30,000	30,000	30,000	30,000						30,000				295	06/01/2040
57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226 5.562% 12/01/52		10/21/2024	Redemption 100.0000		990,000	990,000	990,000	990,000						990,000				30,090	12/01/2052
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 5.192% 08/01/40		08/01/2024	Call 100.0000		3,405,000	3,405,000	3,408,546	3,407,612		(59)		(59)		3,407,552		(2,552)	(2,552)	176,788	08/01/2040
59261A-G7-6	MET TRANSPRTN AUTH NY REVENUE SERIES C2 5.175% 11/15/49		04/03/2024	Tax Free Exchange		5,151,727	6,235,000	5,144,124	5,147,193		4,534		4,534		5,151,727				123,687	11/15/2049
59447T-ZD-8	MICHIGAN ST FIN AUTH REVENUE SERIES A 3.557% 06/15/45		03/12/2024	U.S. BANCORP LIBRA		4,138,885	5,215,000	5,439,819	5,383,103		(4,948)		(4,948)		5,378,155		(1,239,270)	(1,239,270)	45,859	06/15/2045
60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J 5.750% 01/01/48		12/01/2024	Call 100.0000		215,000	215,000	215,000	215,000						215,000				11,669	01/01/2048
62620H-FC-1	MUNI ELEC AUTH OF GA SERIES B 5.972% 07/01/36		07/01/2024	Redemption 100.0000		465,000	465,000	445,986	448,230		16,770		16,770		465,000				27,770	07/01/2036
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		10/01/2024	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				3,446	07/01/2035
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		10/01/2024	Redemption 100.0000		280,000	280,000	270,001	270,422		9,578		9,578		280,000				5,859	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		10/01/2024	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				2,342	01/01/2036
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2024	Call 100.0000		4,250,000	4,250,000	4,229,005	4,247,967		391		391		4,248,358		1,642	1,642	123,250	04/01/2025
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		11/01/2024	Call 100.0000		330,000	330,000	326,802	329,209		130		130		329,339		661	661	13,675	05/01/2027
64990F-Z5-6	NEW YORK ST DORM AUTH ST PERSO 3.999% 03/15/37		03/04/2024	Tax Free Exchange		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				328,529	03/15/2037
650035-TD-0	NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77 5.770% 03/15/39		03/15/2024	Call 100.0000		640,000	640,000	752,032	719,282		(732)		(732)		718,549		(78,549)	(78,549)	18,464	03/15/2039
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		09/01/2024	Redemption 100.0000		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				244,260	09/01/2035
658207-3C-7	NORTH CAROLINA ST HSG FIN AGY SERIES 52-B 6.238% 01/01/49		07/01/2024	Redemption 100.0000		5,000	5,000	5,062	5,061		(61)		(61)		5,000				191	01/01/2049
677560-5M-5	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 5.774% 09/01/38		12/01/2024	Call 100.0000		50,000	50,000	50,000	50,000						50,000				2,438	09/01/2038
677560-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.017% 09/01/43		12/01/2024	Call 100.0000		30,000	30,000	30,000	30,000						30,000				1,750	09/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67756Q-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.017% 09/01/43		09/01/2024	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				499	09/01/2043
67756Q-5P-8	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.067% 09/01/48		12/01/2024	Call 100.0000		60,000	60,000	60,000	60,000						60,000				3,150	09/01/2048
67756Q-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.087% 09/01/53		12/01/2024	Call 100.0000		50,000	50,000	50,000	50,000						50,000				2,418	09/01/2053
684518-AB-9	ORANGE CNTY FL SCH BRD LEASING Orange County School Boar 1.15 1.150% 12/15/24		12/15/2024	Maturity		12,000,000	12,000,000	8,792,520	11,694,910		305,090		305,090		12,000,000				138,018	12/15/2024
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2024	Redemption 100.0000		1,035,423	1,035,423	1,054,283	1,051,696		(16,274)		(16,274)		1,035,423				31,048	07/15/2048
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/01/2024	Call 100.0000		810,000	810,000	798,170	803,296		418		418		803,714		6,286	6,286	50,722	09/01/2031
79625G-FR-9	SAN ANTONIO TX ELEC & GAS REVE 4.445% 02/01/47		05/31/2024	TENDER SALE		25,595,929	27,045,000	27,045,000	27,045,000						27,045,000		(1,449,071)	(1,449,071)	1,081,935	02/01/2047
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59 5.594% 07/01/43		07/01/2024	Call 100.0000		735,000	735,000	740,863	735,361		(361)		(361)		735,000				41,116	07/01/2043
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75 5.750% 08/01/37		08/01/2024	Call 100.0000		515,000	515,000	515,644	515,390		(11)		(11)		515,379		(379)	(379)	29,613	08/01/2037
880558-FA-4	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.00 4.007% 11/01/34		11/01/2024	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				80,140	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.20 4.207% 11/01/44		11/01/2024	Call 100.0000		10,650,000	10,650,000	10,650,000	10,650,000						10,650,000				448,046	11/01/2044
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2024	Call 100.0000		385,000	385,000	385,000	385,000						385,000				11,683	04/01/2027
91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES University of California 5.946 5.946% 05/15/45		03/27/2024	Call 104.2802		8,081,714	7,750,000	9,164,375	8,887,474		(7,270)		(7,270)		8,880,204		(1,130,204)	(1,130,204)	500,680	05/15/2045
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES University of California 6.296 6.296% 05/15/50		03/27/2024	Call 112.5732		5,178,368	4,600,000	5,227,072	4,888,015		(9,107)		(9,107)		4,878,908		(278,908)	(278,908)	684,560	05/15/2050
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053 4.053% 05/15/41		05/15/2024	Call 100.0000		110,000	110,000	110,127	110,092		(1)		(1)		110,091		(91)	(91)	2,229	05/15/2041
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.765 4.765% 05/15/44		05/15/2024	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				595,625	05/15/2044
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH Upper Occoquan Sewage Aut 2.65 2.650% 07/01/24		07/01/2024	Maturity		10,000,000	10,000,000	9,430,900	9,969,466		30,534		30,534		10,000,000				265,000	07/01/2024
92812Q-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2024	Call 100.0000		4,735,000	4,735,000	4,735,000	4,735,000						4,735,000				136,134	02/01/2043
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		12/01/2024	Call 100.0000		3,060,000	3,060,000	3,060,000	3,060,000						3,060,000				93,412	06/01/2043
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 6.070% 07/01/26		07/01/2024	Call 100.0000		2,885,000	2,885,000	2,907,583	2,889,205		(793)		(793)		2,888,412		(3,412)	(3,412)	175,120	07/01/2026
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2024	Call 100.0000		1,790,000	1,790,000	1,784,469	1,789,026		131		131		1,789,156		844	844	51,015	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,158,637,807	1,128,046,877	1,133,248,345	1,135,226,634		(4,516,895)		(4,516,895)		1,130,709,719		25,844,993	25,844,993	40,027,341	XXX
000000-00-0	FULCRUM BIOENERGY 20.000% 07/01/24		07/01/2024	DIRECT			80,000,000		78,250,000			78,250,000	(78,250,000)							07/01/2024
000000-00-0	BUDDERFLY SPV 8.800% 12/20/28		08/01/2024	DIRECT		2,800,000	2,800,000	2,730,000	2,730,455		6,264		6,264		2,736,719		63,281	63,281	192,041	12/20/2028
000000-00-0	GLOBAL INFRASTRUCTURE MANAGEME GLOBAL INFRASTRUCTURE MANAGEME 2.860% 12/01/33		10/02/2024	Redemption 100.0000		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				834,166	12/01/2033
000000-00-0	RN FEEDER FUND I LLC SUBORDINATED NOTES 0.000% 03/20/60		06/17/2024	Tax Free Exchange		4,707,582	4,707,582	4,707,582	4,707,582						4,707,582					03/20/2060
000000-00-0	JG WENTWORTH XLIV LLC 6.180% 12/31/77		04/30/2024	Paydown		14,389	14,389	14,389	14,389						14,389				344	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.180% 12/31/77		05/31/2024	Tax Free Exchange		3,712,741	3,712,741	3,712,741	3,712,741						3,712,741				98,190	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.190% 12/31/77		04/30/2024	Paydown		13,144	13,144	13,144	13,144						13,144				314	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.190% 12/31/77		05/31/2024	Tax Free Exchange		3,391,406	3,391,406	3,391,406	3,391,406						3,391,406				89,692	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.220% 12/31/77		04/30/2024	Paydown		9,147	9,147	9,147	9,147						9,147				219	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.220% 12/31/77		05/31/2024	Tax Free Exchange		2,360,058	2,360,058	2,360,058	2,360,058						2,360,058				62,416	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.330% 12/31/77		04/30/2024	Paydown		21,075	21,075	21,075	21,075						21,075				393	12/31/2077

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	JG WENTWORTH XLIV LLC 6.330% 12/31/77		05/31/2024	Tax Free Exchange		5,437,629	5,437,629	5,437,629	5,437,629						5,437,629				115,124	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.370% 12/31/77		04/30/2024	Paydown		13,688	13,688	13,688	13,688						13,688				327	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.370% 12/31/77		05/31/2024	Tax Free Exchange		3,531,856	3,531,856	3,531,856	3,531,856						3,531,856				93,406	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.390% 12/31/77		04/30/2024	Paydown		10,789	10,789	10,789	10,789						10,789				258	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.390% 12/31/77		05/31/2024	Tax Free Exchange		2,783,664	2,783,664	2,783,664	2,783,664						2,783,664				73,619	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.400% 12/31/77		04/30/2024	Paydown		9,848	9,848	9,848	9,848						9,848				235	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.400% 12/31/77		05/31/2024	Tax Free Exchange		2,541,045	2,541,045	2,541,045	2,541,045						2,541,045				67,202	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.580% 12/31/77		04/30/2024	Paydown		9,333	9,333	9,333	9,333						9,333				223	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.580% 12/31/77		05/31/2024	Tax Free Exchange		2,408,071	2,408,071	2,408,071	2,408,071						2,408,071				63,686	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.750% 12/31/77		04/30/2024	Paydown		17,057	17,057	17,057	17,057						17,057				408	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.750% 12/31/77		05/31/2024	Tax Free Exchange		4,401,035	4,401,035	4,401,035	4,401,035						4,401,035				116,393	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.820% 12/31/77		04/30/2024	Paydown		7,229	7,229	7,229	7,229						7,229				173	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.820% 12/31/77		05/31/2024	Tax Free Exchange		1,865,239	1,865,239	1,865,239	1,865,239						1,865,239				49,330	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.940% 12/31/77		04/30/2024	Paydown		13,189	13,189	13,189	13,189						13,189				315	12/31/2077
000000-00-0	JG WENTWORTH XLIV LLC 6.940% 12/31/77		05/31/2024	Tax Free Exchange		3,403,075	3,403,075	3,403,075	3,403,075						3,403,075				90,000	12/31/2077
00003#-AC-7	A&E TELEVISION NETWORKS LLC C-SR-UNSEC 3.780% 08/22/24		08/22/2024	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				945,000	08/22/2024
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		03/21/2024	Redemption 100.0000		19,522,003	19,522,003	19,522,003	19,522,003						19,522,003				414,214	12/31/2024
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		12/01/2024	Paydown		66,503	66,503	67,916	66,637		(134)		(134)		66,503				2,149	12/25/2032
00078@-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		12/01/2024	Paydown		12,296	12,296	12,548	12,385		(89)		(89)		12,296				387	02/25/2033
00078@-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		12/01/2024	Paydown		45,706	45,706	45,330	45,388		318		318		45,706				1,385	05/25/2033
00181#-AQ-5	ANR PIPELINE CO SR UNSEC 7.375% 02/15/24		02/15/2024	Maturity		38,000,000	38,000,000	37,398,420	37,993,914		6,086		6,086		38,000,000				1,401,250	02/15/2024
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		12/31/2024	Redemption 100.0000		2,218,611	2,218,611	2,218,611	2,218,611						2,218,611				45,669	10/31/2038
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		12/31/2024	Redemption 100.0000		2,382,329	2,382,329	2,382,329	2,382,329						2,382,329				54,809	03/31/2039
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		12/31/2024	Redemption 100.0000		923,490	923,490	923,490	923,490						923,490				22,369	06/30/2039
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		12/31/2024	Redemption 100.0000		1,013,411	1,013,411	1,013,411	1,013,411						1,013,411				24,524	08/31/2039
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		12/31/2024	Redemption 100.0000		2,156,781	2,156,781	2,156,781	2,156,781						2,156,781				57,659	09/30/2039
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		12/31/2024	Redemption 100.0000		2,437,223	2,437,223	2,437,223	2,437,223						2,437,223				60,929	09/30/2039
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		12/31/2024	Redemption 100.0000		874,767	874,767	874,767	874,767						874,767				22,617	09/30/2039
00225@-AA-5	A2-A PEARL INVESTMENTS LLC SR-UNSEC 4.980% 06/30/43		12/31/2024	Redemption 100.0000		2,746,239	2,746,239	2,746,239	2,746,239						2,746,239				128,838	06/30/2043
00230@-AA-8	AT&T INC. 4.003% 05/15/46		12/16/2024	Redemption 100.0000		387,102	387,102	390,973	390,639		(3,536)		(3,536)		387,102				8,697	05/15/2046
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		12/01/2024	Paydown		141,304	141,304	100,591	136,633		4,671		4,671		141,304				4,657	01/25/2032
00253X-AB-7	AMERICAN AIRLINES AADVAN SERIES 144A 5.750% 04/20/29		07/10/2024	JANE STREET		686,721	700,000	623,378	638,448		7,223		7,223		645,671		41,050	41,050	29,405	04/20/2029
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		12/16/2024	Paydown		2,679,888	2,679,888	2,631,296	2,640,644		39,244		39,244		2,679,888				121,649	05/16/2047
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		03/26/2024	Redemption 100.0000		11,708,891	11,708,891	11,708,891	11,708,891						11,708,891				253,205	08/01/2024
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47		12/15/2024	Paydown		913,137	913,137	909,334	910,127		3,010		3,010		913,137				15,247	01/15/2047
00287Y-CV-9	ABBVIE INC SERIES WI 3.850% 06/15/24		06/15/2024	Maturity		9,675,000	9,675,000	10,453,089	9,723,664		(48,664)		(48,664)		9,675,000				186,244	06/15/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		12/15/2024	Paydown		5,649,348	5,649,348	5,649,348	5,649,348						5,649,348				125,628	08/15/2039
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		12/02/2024	Paydown		1,845,655	1,845,655	1,845,189	1,845,449		206		206		1,845,655				38,081	12/02/2033
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		12/15/2024	Paydown		1,242,343	1,242,343	1,242,002	1,242,076		267		267		1,242,343				8,696	10/20/2040
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 6.027% 04/25/34		12/25/2024	Paydown		94,057	94,057	85,043	92,125		1,932		1,932		94,057				324	04/25/2034
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		12/01/2024	Paydown		2,937,313	2,937,313	2,723,326	2,850,738		86,575		86,575		2,937,313				87,646	11/25/2039
00707*-AA-4	ADLER GROUND LEASE SR-SEC 4.610% 10/15/47		12/16/2024	Redemption 100.0000		378,374	378,374	378,374	378,374						378,374				9,647	10/15/2047
00760F-AA-4	AEGIS SECURITIZED ASSETS INC ASSET BACKED I/O 2.900% 05/20/49		09/30/2024	DIRECT																05/20/2049
00834J-AB-6	AFFIRM INC SERIES 2023-A CLASS B 144A 7.180% 01/18/28		06/25/2024	CITIGROUP GLOBAL MARKETS INC.		5,587,723	5,550,000	5,549,179	5,549,501		137		137		5,549,637		38,085	38,085	211,421	01/18/2028
00834W-AA-9	AFFIRM INC SERIES 2022-A CLASS A 144A 4.300% 05/17/27		05/15/2024	Paydown		13,655,000	13,655,000	13,643,583	13,650,190		4,810		4,810		13,655,000				244,652	05/17/2027
00834W-AB-7	AFFIRM INC SERIES 2022-A CLASS B 144A 4.640% 05/17/27		05/17/2024	Maturity		9,300,000	9,300,000	9,239,648	9,267,596		12,322		12,322		9,279,918		20,082	20,082	179,800	05/17/2027
00834W-AC-5	AFFIRM INC SERIES 2022-A CLASS C 144A 4.890% 05/17/27		05/15/2024	Paydown		5,000,000	5,000,000	4,998,918	4,999,409		591		591		5,000,000				101,875	05/17/2027
00834W-AD-3	AFFIRM INC SERIES 2022-A CLASS D 144A 5.530% 05/17/27		05/15/2024	Paydown		5,700,000	5,700,000	5,699,279	5,699,750		250		250		5,700,000				131,338	05/17/2027
00834W-AE-1	AFFIRM INC SERIES 2022-A CLASS E 144A 8.040% 05/17/27		05/15/2024	Paydown		4,000,000	4,000,000	3,997,702	3,998,627		1,373		1,373		4,000,000				134,000	05/17/2027
00834W-AF-8	AFFIRM INC SERIES 2022-A CLASS 1A 144A 4.300% 05/17/27		05/17/2024	Maturity		7,000,000	7,000,000	6,837,614	6,944,684		27,932		27,932		6,972,616		27,384	27,384	125,417	05/17/2027
00834W-AG-6	AFFIRM INC SERIES 2022-A CLASS 1B 144A 4.640% 05/17/27		05/15/2024	Paydown		13,780,000	13,780,000	13,306,919	13,574,972		205,028		205,028		13,780,000				266,413	05/17/2027
00834W-AH-4	AFFIRM INC SERIES 2022-A CLASS 1C 144A 4.890% 05/17/27		05/15/2024	Paydown		13,390,000	13,390,000	12,883,308	13,159,384		230,616		230,616		13,390,000				272,821	05/17/2027
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		12/10/2024	Redemption 100.0034		244,789	244,781	244,781	244,781		8		8		244,789				6,022	11/10/2039
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		12/10/2024	Redemption 100.0000		677,265	677,265	677,265	677,265						677,265				16,918	03/10/2041
00912X-AN-4	AIR LEASE CORP SR UNSEC 4.250% 09/15/24		09/15/2024	Various		18,725,000	18,725,000	18,574,451	18,712,184		12,816		12,816		18,725,000				795,813	09/15/2024
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		12/15/2024	Redemption 100.0000		126,780	126,780	126,780	126,780						126,780				4,727	10/15/2032
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		09/30/2024	Redemption 100.0000		979,374	979,374	979,374	979,374						979,374				33,901	03/31/2042
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.950% 01/15/27		02/21/2024	BANK OF AMERICA		15,327,815	15,877,000	15,857,084	15,870,695		285		285		15,870,981		(543,166)	(543,166)	379,769	01/15/2027
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		12/16/2024	Redemption 100.0000		127,162	127,162	127,162	127,162						127,162				4,831	03/15/2034
019736-AF-4	ALLISON TRANSMISSION INC SERIES 144A 5.875% 06/01/29		07/10/2024	BANK OF AMERICA		794,803	800,000	777,000	781,450		1,535		1,535		782,985		11,818	11,818	28,722	06/01/2029
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		12/01/2024	Paydown		200,776	195,445	76,343	62,996		136,073		136,073		199,070		1,706	1,706	7,008	04/25/2037
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 4.903% 02/25/37		12/25/2024	Paydown		54,814	80,197	29,871	17,141		42,696		42,696		59,837		(5,023)	(5,023)	2,881	02/25/2037
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		12/01/2024	Paydown		49,202	85,864	18,904	10,489		43,159		43,159		53,649		(4,447)	(4,447)	2,178	03/25/2037
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		12/01/2024	Paydown		367,270	350,629	204,961	169,041		190,407		190,407		359,448		7,822	7,822	15,719	09/25/2037
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		12/01/2024	Paydown		113,799	126,482	27,605	20,757		95,082		95,082		115,839		(2,040)	(2,040)	4,871	08/25/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02209S-BC-6	ALTRIA GROUP INC CO.GUARNT 4.400% 02/14/26		01/18/2024	WELLS FARGO		13,378,999	13,550,000	13,521,681	13,540,494		243		243		13,540,737		(161,738)	(161,738)	261,666	02/14/2026
02209S-BH-5	ALTRIA GROUP INC 2.350% 05/06/25		01/23/2024	BNP PARIBAS		14,178,444	14,700,000	14,693,826	14,698,267		84		84		14,698,351		(519,907)	(519,907)	75,807	05/06/2025
02311#-AA-4	AMAROK HOLDINGS LLC 5.950% 09/30/37		12/31/2024	Redemption 100.0000		2,963,558	2,963,558	2,963,558	2,963,558						2,963,558				130,725	09/30/2037
02311#-AB-2	AMAROK HOLDINGS LLC 6.860% 03/31/38		12/31/2024	Redemption 100.0000		497,059	497,059	497,059	497,059						497,059				29,643	03/31/2038
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 01/11/36		07/11/2024	Redemption 100.0000		946,449	946,449	946,449	946,449						946,449				20,408	01/11/2036
02665W-EB-3	AMERICAN HONDA FINANCE SERIES MTN 2.250% 01/12/29		05/13/2024	THE TORONTO-DOMINION BANK		8,839,700	10,000,000	9,359,000	9,513,968		33,206		33,206		9,547,174		(707,474)	(707,474)	189,375	01/12/2029
026874-CY-1	AMERICAN INTL GROUP SR UNSEC 4.125% 02/15/24		02/15/2024	Maturity		39,700,000	39,700,000	39,674,989	39,699,619		381		381		39,700,000				818,813	02/15/2024
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC 3.850% 03/01/24		03/01/2024	Maturity		39,000,000	39,000,000	38,844,390	38,996,972		3,028		3,028		39,000,000				750,750	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL C SR UNSEC 3.400% 03/01/25		02/27/2024	JEFFERIES & CO. INC.		9,797,000	10,000,000	9,986,700	9,998,307		230		230		9,998,538		(201,538)	(201,538)	168,111	03/01/2025
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC 3.450% 06/01/29		07/24/2024	MIZUHO SECURITIES USA INC.		7,043,925	7,500,000	7,483,425	7,490,432		914		914		7,491,346		(447,421)	(447,421)	168,188	06/01/2029
03063F-AF-1	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-1 CLASS D 1.210% 12/18/26		03/26/2024	StoneX Group Inc		4,721,094	5,000,000	4,998,395	4,999,501		61		61		4,999,562		(278,468)	(278,468)	16,806	12/18/2026
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIV SERIES 2022-2 CLASS C 5.320% 04/18/28		06/27/2024	WELLS FARGO		9,968,750	10,000,000	9,999,802	9,999,581		(68)		(68)		9,999,513		(30,763)	(30,763)	280,778	04/18/2028
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC 3.400% 05/15/24		05/15/2024	Maturity		25,455,000	25,455,000	25,448,007	25,453,764		1,236		1,236		25,455,000				432,735	05/15/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC 3.700% 10/15/24		10/15/2024	Maturity		19,800,000	19,800,000	19,731,888	19,793,779		6,221		6,221		19,800,000				732,600	10/15/2024
030981-AJ-3	AMERIGAS PART/FIN CORP SR UNSEC 5.875% 08/20/26		12/11/2024	THE TORONTO-DOMINION BANK		2,608,875	2,700,000	2,700,000	2,700,000						2,700,000		(91,125)	(91,125)	207,975	08/20/2026
030981-AL-8	AMERIGAS PART/FIN CORP SR UNSEC 5.750% 05/20/27		02/15/2024	BARCLAYS BANK PLC		11,957,644	12,600,000	12,619,563	12,604,877		(183)		(183)		12,604,694		(647,050)	(647,050)	172,470	05/20/2027
031100-L*-9	AMETEK INC SERIES J 3.730% 09/30/24		09/30/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				373,000	09/30/2024
032095-AH-4	AMPHENOL CORP SR UNSEC 4.350% 06/01/29		05/07/2024	THE TORONTO-DOMINION BANK		6,402,000	6,600,000	6,593,664	6,596,201		228		228		6,596,429		(194,429)	(194,429)	126,005	06/01/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 4.750% 01/23/29		05/07/2024	Various		32,560,896	32,800,000	32,696,680	32,741,650		2,435		2,435		32,744,085		(183,189)	(183,189)	1,053,022	01/23/2029
037389-BC-6	AON CORP CO.GUARNT 3.750% 05/02/29		09/06/2024	WELLS FARGO		19,526,200	20,000,000	19,981,800	19,989,454		1,246		1,246		19,990,700		(464,500)	(464,500)	639,583	05/02/2029
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		08/01/2024	Paydown		3,622,329	3,622,329	3,646,017	3,629,633		(7,304)		(7,304)		3,622,329				103,195	08/01/2031
037833-AS-9	APPLE INC SR UNSEC 3.450% 05/06/24		05/06/2024	Maturity		12,500,000	12,500,000	12,489,500	12,499,574		426		426		12,500,000				215,625	05/06/2024
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		10/30/2024	Paydown		75,000	75,000	75,000	75,000						75,000				1,517	07/30/2050
038923-A*-9	ARBOR REALTY TRUST-INC. SR-UNSEC 5.750% 04/01/24		04/01/2024	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,150,000	04/01/2024
038923-A@-7	ARBOR REALTY TRUST-INC. SR-UNSEC 4.750% 10/15/24		10/15/2024	Maturity		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				3,701,042	10/15/2024
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A 2.430% 11/15/27		12/16/2024	Paydown		8,112,000	8,112,000	7,998,316	8,068,066		43,934		43,934		8,112,000				174,232	11/15/2027
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC 3.250% 09/08/24		09/08/2024	Maturity		3,550,000	3,550,000	3,528,239	3,547,647		2,353		2,353		3,550,000				115,375	09/08/2024
04317@-AF-5	ARTHUR J GALLAGHER & CO H-SR-UNSEC 4.580% 02/27/24		02/27/2024	Maturity		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				1,030,500	02/27/2024
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 6.553% 03/25/32		12/26/2024	Paydown		4,167	4,167	1,297	2,257		1,910		1,910		4,167				225	03/25/2032
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		11/30/2024	Redemption 100.0000		1,195,498	1,195,498	1,195,498	1,195,498						1,195,498				26,868	05/31/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/03/2024	Redemption 100.0000		1,063,210	1,063,210	1,063,210	1,063,210						1,063,210				28,712	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/03/2024	Redemption 100.0000		750,501	750,501	750,501	750,501						750,501				20,267	09/01/2042
053332-AW-2	AUTOZONE INC SR UNSEC 3.750% 04/18/29		05/13/2024	Various		37,199,096	39,800,000	39,691,346	39,737,440		3,500		3,500		39,740,940		(2,541,844)	(2,541,844)	793,604	04/18/2029
05351W-AA-1	AVANGRID INC SR UNSEC 3.150% 12/01/24		12/01/2024	Maturity		11,700,000	11,700,000	11,694,573	11,699,134		866		866		11,700,000				368,550	12/01/2024
05377R-DS-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2019-3A CLASS C 144A 3.150% 03/20/26		12/20/2024	Paydown		1,797,500	1,797,500	1,651,383	1,721,520		75,980		75,980		1,797,500				51,903	03/20/2026
05377R-FK-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-3A CLASS A 144A 4.620% 02/20/27		10/29/2024	Various		21,246,189	21,311,000	21,242,858	21,264,485		18,542		18,542		21,283,028		(38,838)	(38,838)	800,259	02/20/2027
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 5.765% 05/26/46		12/01/2024	Paydown		520,634	520,634	455,554	495,618		25,015		25,015		520,634				15,921	05/26/2046
05493R-AA-1	BC FDG LLC 4.625% 12/01/38		07/15/2024	Paydown		70,534	70,534	70,534	70,534						70,534				2,358	12/01/2038
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		12/17/2024	Paydown		6,129,030	6,129,030	6,128,551	6,128,758		271		271		6,129,030				56,255	02/20/2035
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT 3.800% 10/07/24		10/07/2024	Maturity		29,700,000	29,700,000	29,611,791	29,692,018		7,982		7,982		29,700,000				1,128,600	10/07/2024
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 5.170% 04/25/37		12/25/2024	Paydown		53,330	53,330	47,464	50,128		3,202		3,202		53,330				1,276	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 4.733% 04/25/37		12/26/2024	Paydown		146,925	146,925	130,763	138,035		8,889		8,889		146,925				4,086	04/25/2037
05538U-AE-3	BBUBS 2012-SHOW C SUB CSTR 4.026% 11/05/36		10/01/2024	Paydown		23,400,000	23,400,000	23,792,133	23,438,410		(38,410)		(38,410)		23,400,000				798,154	11/05/2036
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		04/01/2024	Redemption 100.0000		957,936	957,936	963,644	958,051		(115)		(115)		957,936				28,719	04/01/2024
055729-AA-5	BSOF SRT I LP BSOF SRT I Offsh 4.750% 06/30/30		11/13/2024	Paydown		2,790,616	2,790,616	2,790,616	2,790,616						2,790,616				86,096	06/30/2030
055729-AF-4	BSOF SRT I LP BSOF SRT I Offsh 8.580% 06/30/30		11/10/2024	Paydown		553,533	553,533	553,533	553,533						553,533				30,847	06/30/2030
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		03/25/2024	Paydown		955,570	955,570	955,328	955,516		54		54		955,570				6,666	05/25/2029
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		03/25/2024	Paydown		315,763	315,763	315,718	315,753		10		10		315,763				2,428	05/25/2029
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		12/15/2024	Redemption 100.0000		1,079,734	1,079,734	1,079,734	1,079,734						1,079,734				25,077	03/15/2037
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		12/30/2024	Paydown		1,979,997	1,979,997	1,979,997	1,979,997						1,979,997				57,453	02/28/2034
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		12/31/2024	Redemption 100.0000		354,719	354,719	354,719	354,719						354,719				9,427	07/31/2034
05601D-AC-7	BREX INC SERIES 2022-1 CLASS A 144A 4.630% 07/15/25		02/15/2024	Paydown		20,500,000	20,500,000	20,357,626	20,494,604		5,396		5,396		20,500,000				158,192	07/15/2025
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		12/31/2024	Redemption 100.0000		978,263	978,263	941,215	955,336		22,926		22,926		978,263				26,394	01/31/2036
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		12/31/2024	Redemption 100.0000		252,784	252,784	252,784	252,784						252,784				6,783	01/31/2036
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 6.848% 08/15/39		12/15/2024	Paydown		1,499,277	1,499,277	1,494,592	1,497,124		2,154		2,154		1,499,277				99,555	08/15/2039
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		11/02/2024	Paydown		1,737,657	1,737,657	1,737,616	1,737,643		14		14		1,737,657				39,777	10/04/2032
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		11/02/2024	Paydown		434,382	434,382	434,357	434,374		9		9		434,382				12,101	10/04/2032
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		12/02/2024	Paydown		973,876	973,876	942,277	948,371		25,505		25,505		973,876				24,241	02/02/2034
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 01/15/56		12/15/2024	Redemption 100.0000		81,678	81,678	83,311	83,189		(1,511)		(1,511)		81,678				1,883	01/15/2056
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A 5.200% 10/15/36		03/27/2024	GOLDMAN SACHS & CO.		11,571,528	11,658,052	11,344,742	11,658,052						11,658,052		(86,525)	(86,525)	214,713	10/15/2036
058498-AT-3	BALL CORP CO.GUARNT 5.250% 07/01/25		02/27/2024	BNP PARIBAS		72,720,000	72,730,000	71,326,667	71,326,667						71,326,667		1,393,333	1,393,333	2,484,895	07/01/2025
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		12/01/2024	Paydown		62,222	62,222	58,314	59,543		2,679		2,679		62,222				2,450	11/25/2032
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		12/01/2024	Paydown		131,507	131,507	133,372	132,774		(1,266)		(1,266)		131,507				5,177	11/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		12/01/2024	Paydown		36,003	36,003	35,217	35,352		651		651		36,003				1,153	11/25/2034
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		12/01/2024	Paydown		52,295	96,780	86,307	88,684		4,411		4,411		93,095		(40,800)	(40,800)	4,483	10/25/2035
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 6.331% 11/25/33		12/01/2024	Paydown		119,819	119,819	111,282	113,401		6,418		6,418		119,819				3,222	11/25/2033
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 5.666% 12/25/34		12/01/2024	Paydown		101,205	101,205	98,928	99,428		1,777		1,777		101,205				2,695	12/25/2034
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		12/01/2024	Paydown		91,141	101,252	93,200	101,914		(599)		(599)		101,314		(10,174)	(10,174)	2,124	09/25/2035
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		12/01/2024	Paydown		251,530	268,656	184,517	154,651		106,808		106,808		261,459		(9,929)	(9,929)	5,979	03/25/2036
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		12/01/2024	Paydown		13,278	20,910	13,474	9,937		6,896		6,896		16,833		(3,555)	(3,555)	674	01/25/2036
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		12/01/2024	Paydown		72,564	87,223	60,264	63,223		20,006		20,006		83,229		(10,665)	(10,665)	3,452	05/25/2036
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		12/01/2024	Paydown		90,928	109,297	54,123	53,544		46,442		46,442		99,986		(9,057)	(9,057)	4,325	05/25/2036
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		12/01/2024	Paydown		216,365	239,351	237,697	237,780		1,422		1,422		239,202		(22,836)	(22,836)	6,584	09/25/2036
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		12/01/2024	Paydown		62,784	92,680	87,237	89,811		1,955		1,955		91,766		(28,982)	(28,982)	5,482	08/25/2036
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		12/01/2024	Paydown		43,711	49,435	13,406	4,216		39,995		39,995		44,211		(500)	(500)	1,344	09/25/2036
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 6.639% 12/20/36		12/01/2024	Paydown		465,239	465,239	444,725	448,289		16,951		16,951		465,239				14,646	12/20/2036
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		12/01/2024	Paydown		713	713	732	713						713				27	04/20/2032
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		12/01/2024	Paydown		36,801	36,801	35,421	35,846		954		954		36,801				1,311	07/20/2032
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		12/01/2024	Paydown		67,775	67,775	65,660	66,084		1,691		1,691		67,775				2,017	09/20/2034
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 5.670% 05/25/35		12/01/2024	Paydown		275,284	275,284	260,235	262,013		13,270		13,270		275,284				7,672	05/25/2035
06051G-FH-7	BANK OF AMERICA CORP SUBORD 4.200% 08/26/24		08/26/2024	Maturity		14,700,000	14,700,000	14,689,269	14,699,157		843		843		14,700,000				617,400	08/26/2024
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4 2.600% 10/17/52		11/01/2024	Paydown		242,725	242,725	251,258	247,384		(4,659)		(4,659)		242,725				4,777	10/17/2052
06650A-AD-9	BANK 2017-BNK8 A3 SEQ 3.229% 11/15/50		10/08/2024	BARCLAYS BANK PLC		24,503,799	25,279,891	25,531,987	25,364,765		(22,398)		(22,398)		25,342,367		(838,568)	(838,568)	690,044	11/15/2050
06650A-AD-9	BANK 2017-BNK8 A3 SEQ 3.229% 11/15/50		10/01/2024	Paydown		145	145	146	145		(1)		(1)		145				3	11/15/2050
06850#-AC-8	BARRIERSAFE SOLUTIONS INTL-INC B-SR-UNSEC 4.530% 04/03/24		04/03/2024	Maturity		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				317,100	04/03/2024
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		12/25/2024	Paydown		1,938,113	1,938,113	1,938,113	1,938,113						1,938,113				127,843	04/25/2038
07030U-A*-3	BASTION FUNDING I LLC 7.119% 04/25/38		12/26/2024	Paydown		9,558,285	9,558,285	9,558,285	9,558,285						9,558,285				351,210	04/25/2038
07030U-A@-1	BASTION FUNDING I LLC 8.057% 04/25/38		12/26/2024	Paydown		487,272	487,272	487,272	487,272						487,272				20,472	04/25/2038
07030U-B*-2	BASTION FUNDING I 7.801% 10/15/38		12/15/2024	Redemption 100.0000		302,326	302,326	302,326	302,326						302,326				8,476	10/15/2038
07274E-AG-8	BAYER US FINANCE LLC CO.GUARNT 3.375% 10/08/24		10/08/2024	Maturity		28,275,000	28,275,000	28,019,710	28,252,143		22,857		22,857		28,275,000				954,281	10/08/2024
07274N-AW-3	BAYER US FINANCE II LLC CO.GUARNT 3.375% 07/15/24		07/15/2024	Maturity		10,600,000	10,600,000	10,155,436	10,532,388		67,612		67,612		10,600,000				357,750	07/15/2024
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT 2.150% 12/06/24		12/06/2024	Maturity		1,900,000	1,900,000	1,896,770	1,899,373		627		627		1,900,000				40,850	12/06/2024
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 6.397% 04/25/34		12/01/2024	Paydown		102,420	102,420	102,068	102,100		320		320		102,420				3,678	04/25/2034
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		12/31/2024	Redemption 100.0000		1,690,379	1,690,379	1,690,379	1,690,379						1,690,379				62,142	10/08/2025
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		12/01/2024	Paydown		307,540	307,540	248,008	219,145		88,395		88,395		307,540				7,847	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 6.590% 02/25/36		12/01/2024	Paydown		85,991	85,991	82,441	84,148		1,843		1,843		85,991				2,562	02/25/2036
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 4.622% 06/25/47		12/25/2024	Paydown		209,115	209,115	173,827	180,603		28,512		28,512		209,115				3,805	06/25/2047
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC 3.734% 12/15/24		12/15/2024	Maturity		9,109,000	9,109,000	9,137,189	9,110,989		(1,989)		(1,989)		9,109,000				340,130	12/15/2024
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		12/15/2024	Redemption 100.0000		185,713	185,713	185,713	185,713						185,713				5,788	12/15/2031
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		12/17/2024	Paydown		2,186,678	2,186,678	2,143,162	2,156,772		29,906		29,906		2,186,678				16,746	11/17/2033
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		12/15/2024	Redemption 100.0000		263,569	263,569	264,970	264,051		(482)		(482)		263,569				8,963	09/15/2030
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A 1.670% 10/17/34		08/21/2024	ROBERT W. BAIRD & COMPANY INC		6,202,930	6,500,000	6,499,236	6,499,588		96		96		6,499,684		(296,754)	(296,754)	73,874	10/17/2034
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		12/15/2024	Redemption 100.0000		166,968	166,968	166,968	166,968						166,968				5,700	10/15/2033
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		12/15/2024	Redemption 100.0000		199,847	199,847	199,847	199,847						199,847				7,265	12/15/2033
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		12/15/2024	Redemption 100.0000		182,108	182,108	182,108	182,108						182,108				6,546	03/15/2034
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		12/15/2024	Redemption 100.0000		245,238	245,238	245,238	245,238						245,238				9,203	08/15/2033
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		12/15/2024	Redemption 100.0000		302,626	302,626	302,626	302,626						302,626				11,356	03/15/2034
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		12/15/2024	Redemption 100.0000		1,512,379	1,512,379	1,512,379	1,512,379						1,512,379				53,751	06/15/2032
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		12/15/2024	Redemption 100.0000		181,400	181,400	181,400	181,400						181,400				6,777	07/15/2033
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		12/15/2024	Redemption 100.0000		134,266	134,266	134,266	134,266						134,266				4,435	01/15/2037
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		12/15/2024	Redemption 100.0000		292,066	292,066	292,066	292,066						292,066				6,260	06/15/2032
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 5.000% 06/30/42		10/31/2024	Redemption 100.0000		4,175,203	4,175,203	4,175,203	4,175,203						4,175,203				80,117	06/30/2042
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 6.000% 06/30/42		01/01/2024	Redemption 100.0000		502,900	502,900	502,900	502,900						502,900				7,831	06/30/2042
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 7.000% 06/30/42		01/01/2024	Redemption 100.0000		838,166	838,166	838,166	838,166						838,166				15,226	06/30/2042
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		12/15/2024	Paydown		687,019	687,019	687,001	687,002		17		17		687,019				8,857	07/15/2046
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		12/15/2024	Paydown		561,555	561,555	561,549	561,548		7		7		561,555				9,504	07/15/2046
09247X-AP-6	BLACKROCK INC SR UNSEC 3.250% 04/30/29		09/30/2024	Various		17,513,182	18,025,000	17,878,998	17,941,258		10,888		10,888		17,952,147		(438,965)	(438,965)	353,047	04/30/2029
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		12/10/2024	SUSQUEHANA FINANCIAL GROUP LL		4,989,450	5,000,000	4,950,200	4,952,570		3,846		3,846		4,956,416		33,034	33,034	248,056	05/25/2033
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE 3.650% 09/15/25		12/16/2024	Redemption 100.0000		3,129,718	3,129,718	3,129,718	3,129,718						3,129,718				61,920	09/15/2025
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		12/15/2024	Redemption 100.0000		819,189	819,189	819,189	819,189						819,189				19,596	03/15/2043
097023-AH-8	BOEING CO SR UNSEC 7.950% 08/15/24		08/15/2024	Maturity		50,000,000	50,000,000	50,339,000	50,017,520		(17,520)		(17,520)		50,000,000				3,975,000	08/15/2024
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		12/16/2024	Redemption 100.0000		356,254	356,254	356,254	356,254						356,254				7,164	06/15/2040
099724-AL-0	BORGWARNER INC 2.650% 07/01/27		10/22/2024	JANE STREET EXECUTION SERVICES		5,971,918	6,275,000	6,257,367	6,265,831		2,048		2,048		6,267,879		(295,961)	(295,961)	218,021	07/01/2027
100991-9A-8	59th STREET WOMAN SHELTER 4.000% 01/15/60		01/09/2024	Tax Free Exchange																01/15/2060

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC 3.800% 02/01/24		02/01/2024	Maturity		20,125,000	20,125,000	20,033,590	20,124,130		870		870		20,125,000				382,375	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC 3.650% 02/01/26		04/30/2024	Various		14,347,134	14,950,000	14,906,346	14,939,610		1,606		1,606		14,941,216		(594,082)	(594,082)	409,565	02/01/2026
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC 4.500% 12/01/28		06/12/2024	BARCLAYS BANK PLC		17,227,756	18,200,000	18,134,662	18,164,296		2,936		2,936		18,167,232		(939,476)	(939,476)	436,800	12/01/2028
101137-AX-5	BOSTON SCIENTIFIC CORP SR UNSEC 4.000% 03/01/29		07/16/2024	BARCLAYS BANK PLC		15,927,701	16,475,000	16,419,644	16,443,771		2,970		2,970		16,446,741		(519,041)	(519,041)	578,456	03/01/2029
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		12/30/2024	Redemption 100.0000		3,338,036	3,338,036	3,338,036	3,338,036						3,338,036				96,870	09/30/2038
10534O-AN-3	BRANDYWINE OPER PARTNERS CO.GUARNT 4.100% 10/01/24		06/07/2024	Call 100.0000		28,084,000	28,084,000	28,121,986	28,084,331		(4,052)		(4,052)		28,080,279		3,721	3,721	786,820	10/01/2024
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2024	Redemption 100.0000		1,706,715	1,706,715	1,706,715	1,706,715						1,706,715				48,408	09/30/2041
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		12/15/2024	Redemption 100.0000		119,188	119,188	121,571	121,512		(2,324)		(2,324)		119,188				2,686	03/15/2057
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28		10/22/2024	WELLS FARGO		19,688,800	20,000,000	21,722,929	20,953,788		(191,467)		(191,467)		20,762,321		(1,073,521)	(1,073,521)	916,500	02/20/2028
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		12/15/2024	Redemption 100.0000		1,544,062	1,544,062	1,546,378	1,545,935		(1,873)		(1,873)		1,544,062				28,135	09/15/2036
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		12/20/2024	Redemption 100.0000		797,001	797,001	797,001	797,001						797,001				19,018	09/20/2031
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		02/29/2024	Various		1,479,750	1,593,186	1,593,186	1,593,186						1,593,186		(113,436)	(113,436)	15,611	11/15/2032
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		02/15/2024	Redemption 100.0000																11/15/2032
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		12/01/2024	Redemption 100.0000		575,539	575,539	575,539	575,539						575,539				22,314	01/01/2030
11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT 3.875% 01/15/27		04/19/2024	Various		38,409,500	40,000,000	40,297,341	40,103,542		(11,591)		(11,591)		40,091,952		(1,682,452)	(1,682,452)	1,177,569	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI CO.GUARNT 3.500% 01/15/28		05/14/2024	THE TORONTO-DOMINION BANK		37,454,921	39,850,000	39,872,761	39,862,564		(1,127)		(1,127)		39,861,437		(2,406,516)	(2,406,516)	1,165,194	01/15/2028
11135F-AL-5	BROADCOM INC SERIES WI 4.110% 09/15/28		05/13/2024	CITADEL SECURITIES LLC		4,485,844	4,690,000	4,684,367	4,686,515		250		250		4,686,765		(200,921)	(200,921)	128,506	09/15/2028
11135F-BH-3	BROADCOM INC SERIES 144A 2.450% 02/15/31		03/27/2024	MITSUBISHI UFJ SECURITIES USA		4,208,600	5,000,000	4,336,050	4,446,841		16,645		16,645		4,463,486		(254,886)	(254,886)	76,903	02/15/2031
11135F-BR-1	BROADCOM INC SERIES 144A 4.000% 04/15/29		03/27/2024	WELLS FARGO		2,549,543	2,675,000	2,673,689	2,673,980		43		43		2,674,023		(124,481)	(124,481)	49,339	04/15/2029
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		12/31/2024	Redemption 100.0000		740,808	740,808	740,808	740,808						740,808				29,029	06/30/2039
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL 4.398% 07/10/32		01/10/2024	Redemption 100.0000		(116,545)	(116,545)	(116,545)	(116,545)						(116,545)					07/10/2032
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		12/01/2024	Redemption 100.0000		1,205,122	1,205,122	1,205,122	1,205,122						1,205,122				27,943	07/10/2035
122014-AL-7	BURLINGTON RESOURCES CO.GUARNT 7.375% 03/01/29		12/09/2024	TENDER SALE		5,422,371	5,100,000	5,879,484	5,365,482		(42,649)		(42,649)		5,322,834		99,537	99,537	736,649	03/01/2029
12201P-AN-6	BURLINGTON RESOURCES CO.GUARNT 7.400% 12/01/31		12/09/2024	TENDER SALE		17,533,730	15,740,000	16,631,271	16,300,549		(52,921)		(52,921)		16,247,628		1,286,102	1,286,102	1,200,350	12/01/2031
124857-AR-4	CBS CORP CO.GUARNT 2.900% 01/15/27		08/20/2024	BARCLAYS BANK PLC		4,177,192	4,419,000	4,321,416	4,384,769		6,908		6,908		4,391,676		(214,484)	(214,484)	140,966	01/15/2027
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 4.571% 07/25/37		12/25/2024	Paydown		59,939	59,939	30,641	25,954		33,985		33,985		59,939				864	07/25/2037
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		12/15/2024	Redemption 100.0000		475,189	475,189	479,646	477,669		(2,480)		(2,480)		475,189				17,302	01/15/2036
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		12/15/2024	Redemption 100.0000		472,657	472,657	472,657	472,657						472,657				13,139	05/15/2044
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		11/15/2024	Redemption 100.0000		119,829	119,829	119,829	119,829						119,829				2,826	01/15/2044

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		12/15/2024	Redemption 100.0000		343,713	343,713	343,713	343,713						343,713				8,228	08/15/2043
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.006% 12/25/36		12/01/2024	Paydown		151,622	151,622	129,766	137,408		14,214		14,214		151,622				2,980	12/25/2036
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		09/28/2024	Redemption 100.0000		(84)	(84)	(84)	(84)						(84)				84	06/15/2042
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		12/16/2024	Paydown		57,500	57,500	57,465	57,479		21		21		57,500				1,189	02/15/2050
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		12/16/2024	Paydown		109,405	109,405	109,357	109,379		26		26		109,405				855	08/15/2051
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		12/15/2024	Paydown		64,183	64,183	64,145	64,153		29		29		64,183				794	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		12/16/2024	Paydown		275,000	275,000	274,976	274,980		20		20		275,000				2,801	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		12/16/2024	Paydown		100,000	100,000	99,986	99,989		11		11		100,000				2,008	03/15/2052
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53		12/16/2024	Paydown		270,000	270,000	262,829	263,070		6,930		6,930		270,000				8,427	09/15/2053
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A 6.500% 09/15/53		12/16/2024	Paydown		393,750	393,750	380,724	381,151		12,599		12,599		393,750				13,893	09/15/2053
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		12/31/2024	Redemption 100.0000		1,493,606	1,493,606	1,493,606	1,493,606						1,493,606				72,059	06/30/2037
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		12/31/2024	Redemption 100.0000		4,531,396	4,531,396	4,531,396	4,531,396						4,531,396				200,826	12/31/2028
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		12/01/2024	Paydown		6,557	6,557	6,797	6,616		(59)		(59)		6,557				102	04/15/2052
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		12/16/2024	Paydown		11,832,245	11,832,245	11,832,245	11,832,245						11,832,245				422,583	03/17/2042
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		12/16/2024	Paydown		4,680,486	4,680,486	4,680,486	4,680,486						4,680,486				191,010	03/17/2042
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		12/01/2024	Redemption 100.0000		10,191,540	10,191,540	10,191,540	10,191,540						10,191,540				693,318	11/01/2032
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		12/10/2024	Redemption 100.0000		4,647,529	4,647,529	4,647,529	4,647,529						4,647,529				108,959	01/31/2030
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		12/10/2024	Redemption 100.0000		3,113,132	3,113,132	3,113,132	3,113,132						3,113,132				56,600	07/31/2027
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 5.223% 04/10/41		12/10/2024	Redemption 100.0000		3,485,944	3,485,944	3,485,944	3,485,944						3,485,944				91,837	04/10/2041
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		12/05/2024	Redemption 100.0000		2,062,448	2,062,448	2,062,448	2,062,448						2,062,448				44,801	08/15/2033
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		12/10/2024	Redemption 100.0000		572,279	572,279	572,279	572,279						572,279				14,793	12/10/2033
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		12/10/2024	Redemption 100.0000		2,553,164	2,553,164	2,553,164	2,553,164						2,553,164				66,209	07/10/2040
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		12/01/2024	Paydown		25,203	25,203	16,370	16,755		8,448		8,448		25,203				756	05/25/2036
12543D-BG-4	CHS COMMUNITY HEALTH SYS SERIES 144A 5.625% 03/15/27		11/25/2024	UBS SECURITIES LLC		97,500	100,000	89,420	89,662		2,625		2,625		92,288		5,212	5,212	6,734	03/15/2027
12543D-BM-1	CHS COMMUNITY HEALTH SYS SERIES 144A 5.250% 05/15/30		11/21/2024	GOLDMAN SACHS & CO.		9,111,356	10,415,000	10,415,000	10,415,000						10,415,000		(1,303,644)	(1,303,644)	556,982	05/15/2030
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		12/01/2024	Paydown		196,598	296,006	162,486	125,534		112,711		112,711		238,246		(41,647)	(41,647)	8,858	10/25/2036
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		12/01/2024	Paydown		98,615	148,479	85,729	65,765		54,764		54,764		120,529		(21,914)	(21,914)	4,443	10/25/2036
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		12/01/2024	Paydown		128,527	100,035	50,235	29,689		90,940		90,940		120,629		7,898	7,898	7,774	01/25/2037
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		12/01/2024	Paydown		34,200	34,298	21,260	14,872		19,368		19,368		34,239		(39)	(39)	2,070	09/25/2037
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		12/01/2024	Paydown		24,199	24,626	16,445	11,879		12,514		12,514		24,393		(193)	(193)	1,583	09/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		02/01/2024	BTIG L.L.C.		2,041,040	4,498,160	3,057,245	2,042,112		(28,106)		(28,106)		2,014,007		27,033	27,033	25,728	08/25/2037
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		02/02/2024	Paydown		40,102	51,190	34,792	23,240		21,894		21,894		45,134		(5,031)	(5,031)	15,066	08/25/2037
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		12/01/2024	Paydown		21,478	30,560	10,140	6,931		16,608		16,608		23,539		(2,061)	(2,061)	1,030	05/25/2037
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		06/01/2024	Paydown		45,573	33,103	15,284	10,685		30,864		30,864		41,548		4,025	4,025	583	07/25/2037
12551M-AC-3	CIFC FUNDING LTD SERIES 2017-5A CLASS A2 144A 6.509% 11/16/30		06/27/2024	Paydown		2,300,000	2,300,000	2,206,850	2,222,581		77,419		77,419		2,300,000				117,001	11/16/2030
125523-CB-4	CIGNA CORP NEW GLBL NT 3.400% 03/01/27		07/24/2024	BANK OF AMERICA		28,988,634	30,050,000	30,809,680	30,435,166		(65,739)		(65,739)		30,369,427		(1,380,793)	(1,380,793)	919,530	03/01/2027
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		12/16/2024	Redemption 100.0000		621,970	621,970	621,970	621,970						621,970				19,026	08/16/2033
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		12/10/2024	Redemption 100.0000		491,107	491,107	491,107	491,107						491,107				13,567	10/10/2038
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		12/15/2024	Redemption 100.0000		613,278	613,278	613,278	613,278						613,278				14,371	03/15/2033
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		12/15/2024	Redemption 100.0000		1,225,677	1,225,677	1,225,677	1,225,677						1,225,677				29,026	03/15/2036
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		12/15/2024	Redemption 100.0000		4,584,408	4,584,408	4,584,408	4,584,408						4,584,408				96,670	10/15/2029
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		12/17/2024	Paydown		983,472	983,472	983,019	983,141		331		331		983,472				11,126	09/18/2045
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		12/18/2024	Paydown		1,394,286	1,394,286	1,394,259	1,394,263		22		22		1,394,286				12,586	02/18/2046
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		12/01/2024	Paydown		421,786	466,448	289,198	297,382		152,987		152,987		450,369		(28,583)	(28,583)	18,982	07/25/2037
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		12/01/2024	Paydown		203,566	225,121	136,019	156,032		62,609		62,609		218,641		(15,075)	(15,075)	9,502	07/25/2037
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		12/10/2024	Redemption 100.0000		778,735	778,735	778,735	778,735						778,735				17,941	10/10/2041
12592L-BJ-0	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		10/01/2024	Paydown		154	154				154		154		154				19	11/25/2027
12592M-BM-1	COMM 2014-CR20 A4 SEQ 3.590% 11/10/47		11/01/2024	Paydown		125,000,000	125,000,000	128,740,398	125,207,919		(207,919)		(207,919)		125,000,000				3,555,754	11/10/2047
12594*-AA-5	COMM MORTGAGE TRUST SERIES 2014-LC17 CLASS AM 4.188% 10/10/47		09/01/2024	Paydown		8,000,000	8,000,000	8,173,750	8,021,940		(21,940)		(21,940)		8,000,000				251,280	10/10/2047
12595#-AA-0	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		12/10/2024	Redemption 100.0000		1,463,214	1,463,214	1,463,214	1,463,214						1,463,214				28,767	08/10/2032
12595F-AD-4	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		12/05/2024	Redemption 100.0000		118,195	118,195	118,195	118,195						118,195				2,954	04/05/2050
12595V-AC-1	CSAIL 2017-CX9 A4 SEQ 3.176% 09/15/50		08/01/2024	Paydown		342,971	342,971	346,248	343,612		(641)		(641)		342,971				7,261	09/15/2050
12598*-AA-1	COMM 2018-COR3 A2 SEQ 3.961% 05/10/51		04/01/2024	Paydown		25	25	25	25						25					05/10/2051
12607#-AA-6	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.350% 08/10/38		12/10/2024	Redemption 100.0000		9,367,749	9,367,749	9,414,588	9,401,255		(33,506)		(33,506)		9,367,749				222,169	08/10/2038
126117-AS-9	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		12/10/2024	Redemption 100.0000		268,510	268,510	268,510	268,510						268,510				7,180	11/30/2043
12624X-AP-3	CNA FINANCIAL CORP SR UNSEC 3.950% 05/15/24		05/15/2024	Maturity		47,070,000	47,070,000	47,712,029	47,083,762		(13,762)		(13,762)		47,070,000				929,633	05/15/2024
126281-AZ-7	COMM 2013-CR6 B SUB 3.397% 03/10/46		10/01/2024	Paydown		927,884	927,884	906,571	927,884						927,884				26,267	03/10/2046
126378-AH-1	CSAIL 2015-C1 A4 SEQ 3.505% 04/15/50		12/01/2024	Paydown		26,486,691	26,486,691	27,300,627	26,544,125		(57,433)		(57,433)		26,486,691				823,396	04/15/2050
126384-AR-7	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		12/01/2024	Paydown		177,311	177,311	66,494	49,984		127,326		127,326		177,311				1,257	02/25/2037
126408-HM-8	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		11/01/2024	Paydown		62,842	62,701	42,816	21,592		41,203		41,203		62,795		47	47	1,723	03/25/2037
	CSX CORP SR UNSEC 4.250% 03/15/29		08/21/2024	MORGAN STANLEY & CO. INC.		19,739,700	20,000,000	20,580,800	20,318,944		(32,526)		(32,526)		20,286,418		(546,718)	(546,718)	722,500	03/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		12/01/2024	Paydown		325,110	325,110	293,005	305,858		19,252		19,252		325,110				5,899	05/25/2043
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		12/01/2024	Paydown		127,551	127,551	126,754	126,928		624		624		127,551				2,258	03/25/2044
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		12/15/2024	Redemption 100.0000		210,107	210,107	210,107	210,107						210,107				4,760	01/15/2034
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		12/15/2024	Redemption 100.0000		854,117	854,117	854,117	854,117						854,117				17,720	08/15/2037
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/27		12/16/2024	Redemption 100.0000		9,571,520	9,571,520	9,571,520	9,571,520						9,571,520				257,685	03/15/2027
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		09/12/2024	Call 101.0004		435,151	430,840	430,840	430,840						430,840				18,690	05/15/2025
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		08/15/2024	Redemption 100.0000		371,200	371,200	371,200	371,200						371,200				6,290	05/15/2025
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		12/17/2024	Redemption 100.0000		643,268	643,268	649,700	646,297		(3,029)		(3,029)		643,268				14,643	10/15/2032
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.287% 11/25/56		10/23/2024	WELLS FARGO		7,649,129	9,070,674	7,352,915	7,448,973		24,733		24,733		7,473,706		175,423	175,423	268,210	11/25/2056
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.287% 11/25/56		10/01/2024	Paydown		231,662	231,662	187,791	190,244		41,418		41,418		231,662				3,501	11/25/2056
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		12/10/2024	Redemption 100.0000		577,142	577,142	577,142	577,142						577,142				18,771	12/10/2027
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		12/10/2024	Redemption 100.0000		1,209,684	1,209,684	1,210,228	1,209,673		11		11		1,209,684				38,269	01/10/2026
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		12/10/2024	Redemption 100.0000		414,856	414,856	399,531	410,840		4,016		4,016		414,856				12,297	10/10/2027
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		12/10/2024	Redemption 100.0000		1,862,466	1,862,466	1,859,409	1,861,521		945		945		1,862,466				60,917	12/10/2028
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		12/10/2024	Redemption 100.0000		3,907,079	3,907,079	3,907,079	3,907,079						3,907,079				135,812	01/10/2029
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		12/10/2024	Redemption 100.0000		452,899	452,899	452,899	452,899						452,899				15,384	03/10/2028
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		12/01/2024	Paydown		20,504	20,504								20,504				444	02/25/2036
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		12/01/2024	Paydown		289,111	266,109	170,117	242,723		25,259		25,259		267,982		21,129	21,129	9,276	04/25/2036
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		12/01/2024	Paydown		190,463	190,463	45,138	72,232		118,232		118,232		190,463				3,557	05/25/2036
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36		12/01/2024	Paydown		171,030	171,030	42,615	68,345		102,685		102,685		171,030				5,378	05/25/2036
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 5.202% 03/25/34		12/25/2024	Paydown		32,042	32,042	24,592	30,199		1,844		1,844		32,042				761	03/25/2034
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 4.993% 12/25/34		08/16/2024	MORGAN STANLEY & CO. INC.		1,389,187	1,426,636	1,348,229	1,397,193		1,738		1,738		1,398,931		(9,744)	(9,744)	49,699	12/25/2034
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 4.993% 12/25/34		07/25/2024	Paydown		114,536	114,536	108,241	112,172		2,364		2,364		114,536				2,184	12/25/2034
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		12/01/2024	Paydown		704	704	643	697		7		7		704				12	08/25/2035
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		12/01/2024	Paydown		1,109,791	1,166,537	1,021,308	1,059,834		101,631		101,631		1,161,465		(51,674)	(51,674)	38,647	03/25/2035
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		12/01/2024	Paydown		135,746	135,010	109,221	119,673		15,417		15,417		135,090		656	656	4,143	04/25/2035
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		12/01/2024	Paydown		355,359	343,447	328,172	350,492		(7,331)		(7,331)		343,161		12,198	12,198	11,418	04/25/2035
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		12/01/2024	Paydown		301,933	301,933	261,757	254,104		47,829		47,829		301,933				9,154	04/25/2035
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		12/01/2024	Paydown		236,243	236,033	190,932	173,610		62,488		62,488		236,099		145	145	8,730	04/25/2035
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		12/01/2024	Paydown		120,520	120,520	118,524	118,868		1,652		1,652		120,520				4,365	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																			
12667F-MU-6	08/25/34		12/01/2024	Paydown		201,426	201,426	191,093	194,881		6,546		6,546		201,426				7,121	08/25/2034
	CWALT 2004-34T1 A4 SSNR NAS 5.500%																			
12667F-N8-4	02/25/35		12/01/2024	Paydown		432,118	433,040	435,408	432,901		139		139		433,040		(921)	(921)	9,112	02/25/2035
	CWALT 2004-22CB 1A1 SEQ AS 6.000%																			
12667F-RY-3	10/25/34		12/01/2024	Paydown		106,879	106,879	86,684	90,999		15,880		15,880		106,879				3,055	10/25/2034
	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35																			
12667F-W9-2			12/01/2024	Paydown		16,060	16,405	4,834	4,846		11,316		11,316		16,162		(102)	(102)	473	03/25/2035
	CWALT 2005-3CB 1A11 SEQ AS 5.500%																			
12667F-X9-1	03/25/35		12/01/2024	Paydown		2,285	2,329	923	349		1,943		1,943		2,292		(7)	(7)	67	03/25/2035
	CWALT 2004-28CB M SUB CSTR NAS 0.000%																			
12667F-YZ-2	01/25/35		12/01/2024	Paydown		6,076	672,859				6,076		6,076		6,076				185,603	01/25/2035
	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35																			
12667G-AC-7			12/01/2024	Paydown		65,163	64,975	30,538	17,509		47,603		47,603		65,112		51	51	2,103	05/25/2035
	CWALT 2005-9CB 1A1 FLT IRC AS 4.953%																			
12667G-EK-5	05/25/35		12/25/2024	Paydown		157,978	157,533	118,851	116,833		40,814		40,814		157,647		331	331	4,686	05/25/2035
	CWALT 2005-9CB 1A5 FLT IRC AS 4.342%																			
12667G-EP-4	05/25/35		12/26/2024	Paydown		78,223	77,995	56,423	58,155		19,898		19,898		78,053		170	170	2,307	05/25/2035
	CWALT 2005-18CB A5 SSNR NAS 5.500%																			
12667G-FB-4	05/25/35		12/01/2024	Paydown		741,396	721,839	654,441	661,525		61,965		61,965		723,489		17,907	17,907	21,411	05/25/2035
	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35																			
12667G-FT-5			12/01/2024	Paydown		287,173	286,365	208,385	220,709		65,842		65,842		286,551		622	622	9,894	05/25/2035
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%																			
12667G-JF-1	06/25/35		12/01/2024	Paydown		69,229	69,229	44,086	35,003		34,227		34,227		69,229				2,043	06/25/2035
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%																			
12667G-JG-9	06/25/35		12/01/2024	Paydown		202,115	202,115	187,766	203,515		(1,400)		(1,400)		202,115				5,965	06/25/2035
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		12/01/2024	Paydown		204,163	201,203	147,075	143,409		58,674		58,674		202,083		2,080	2,080	6,002	06/25/2035
	CWALT 2005-23CB A4 SSNR NAS 5.500%																			
12667G-LE-1	07/25/35		12/01/2024	Paydown		349,317	350,461	320,588	355,813		(5,328)		(5,328)		350,485		(1,168)	(1,168)	11,224	07/25/2035
	CWALT 2005-20CB 1A1 SEQ AS 5.500%																			
12667G-PT-4	07/25/35		12/01/2024	Paydown		32,686	32,344	13,912	7,133		25,477		25,477		32,610		76	76	983	07/25/2035
	CWALT 2005-20CB 2A4 SSNR NAS 5.500%																			
12667G-QA-4	07/25/35		12/01/2024	Paydown		95,572	97,174	70,705	59,460		37,074		37,074		96,534		(962)	(962)	2,819	07/25/2035
	CWALT 2005-26CB A1 FLT IRC AS 4.953%																			
12667G-TM-5	07/25/35		12/25/2024	Paydown		143,440	142,008	69,066	60,122		82,720		82,720		142,842		597	597	4,613	07/25/2035
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		12/01/2024	Paydown		101,725	100,701	51,172	38,331		62,996		62,996		101,327		397	397	3,275	07/25/2035
	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35																			
12667G-UG-6			12/01/2024	Paydown		27,796	46,053	18,172	13,265		19,587		19,587		32,852		(5,056)	(5,056)	2,180	07/25/2035
	CWALT 2005-34CB 1A4 SSNR NAS 5.500%																			
12667G-W7-4	09/25/35		12/01/2024	Paydown		150,499	150,499	137,587	116,573		33,926		33,926		150,499				3,999	09/25/2035
	CWALT 2005-36 2A1A FLT STEP AFC SSNR																			
12667G-WF-6	5.073% 08/25/35		12/25/2024	Paydown		99,622	99,239	36,858	29,074		70,435		70,435		99,509		112	112	2,146	08/25/2035
	CWALT 2005-28CB 1A9 FLT AS 5.003%																			
12667G-WY-5	08/25/35		12/26/2024	Paydown		172,832	186,228	128,306	113,223		67,702		67,702		180,925		(8,093)	(8,093)	5,758	08/25/2035
	CVS LEASE BKD PT CTF SER 2008B SR-SEC			Redemption																
12668*-AA-6	8.235% 01/15/34		12/15/2024	100.0000		350,658	350,658	350,658	350,658						350,658				15,837	01/15/2034
	CWALT 2005-47CB A7 SEQ SSNR AS 5.500%																			
12668A-AG-0	10/25/35		12/01/2024	Paydown		81,215	80,533	40,246	31,208		49,747		49,747		80,955		261	261	2,062	10/25/2035
	CWALT 2005-49CB A3 SSNR NAS 5.500%																			
12668A-MH-5	11/25/35		12/01/2024	Paydown		229,953	229,953	206,211	178,453		51,500		51,500		229,953				8,090	11/25/2035
	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			Redemption																
12669*-AA-5	6.830% 10/10/32		12/10/2024	100.0000		10,149,353	10,149,353	10,149,353	10,149,353						10,149,353				357,741	10/10/2032
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		12/01/2024	Paydown		79,034	77,592	56,293	53,845		24,185		24,185		78,030		1,004	1,004	2,347	08/25/2035
	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35																			
126694-AJ-7			12/01/2024	Paydown		27,809	27,232	23,152	20,585		6,786		6,786		27,371		437	437	825	08/25/2035
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		12/01/2024	Paydown		59,064	59,343	30,095	22,471		36,693		36,693		59,164		(100)	(100)	2,378	10/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		08/01/2024	Paydown		29,184	25,476	13,854	13,854		13,314		13,314		27,167		2,017	2,017	703	11/25/2035
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		12/01/2024	Paydown		30,016	53,447	37,104	30,207		12,715		12,715		42,922		(12,906)	(12,906)	1,451	11/25/2035
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		12/01/2024	Paydown		51,449	51,449	43,417	40,737		10,712		10,712		51,449				1,463	11/25/2035
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		12/01/2024	Paydown		47,031	45,994	37,068	26,466		19,991		19,991		46,457		574	574	1,580	01/25/2036
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		12/01/2024	Paydown		158,554	155,091	123,438	107,138		49,112		49,112		156,249		2,305	2,305	5,325	01/25/2036
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		12/01/2024	Paydown		35,797	64,373	38,924	29,920		18,214		18,214		48,134		(12,337)	(12,337)	1,430	05/25/2036
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		12/01/2024	Paydown		89,694	230,468	64,980	33,066		75,875		75,875		108,941		(19,248)	(19,248)	7,348	02/25/2036
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		12/01/2024	Paydown		13,460	13,460	13,460	13,460						13,460				424	11/25/2032
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		12/01/2024	Paydown		123,919	123,919	118,196	119,161		4,758		4,758		123,919				3,080	10/25/2033
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		12/01/2024	Paydown		85,480	85,480	84,495	84,611		869		869		85,480				3,357	08/25/2034
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		12/01/2024	Paydown		87,859	87,859	87,601	87,583		276		276		87,859				3,600	08/25/2034
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		12/01/2024	Paydown		69,139	69,139	67,340	67,614		1,526		1,526		69,139				1,555	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		12/01/2024	Paydown		107,117	107,117	99,250	100,476		6,641		6,641		107,117				3,427	07/25/2034
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		12/01/2024	Paydown		19,920	19,900				19,920		19,920		19,920				602	09/25/2035
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		12/01/2024	Paydown		37,456	37,278	19,523	9,623		27,788		27,788		37,411		46	46	929	09/25/2035
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		12/01/2024	Paydown		60,669	73,739	45,872	54,005		16,270		16,270		70,275		(9,606)	(9,606)	974	09/25/2035
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 6.028% 11/20/34		12/01/2024	Paydown		220,662	220,662	194,065	189,909		30,754		30,754		220,662				8,655	11/20/2034
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		12/01/2024	Paydown		195,275	195,275	192,873	193,382		1,893		1,893		195,275				6,416	01/25/2035
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 4.853% 08/25/35		12/25/2024	Paydown		37,850	39,405	28,298	24,437		14,376		14,376		38,812		(963)	(963)	1,356	08/25/2035
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		12/01/2024	Paydown		99,701	99,478	70,531	47,616		51,979		51,979		99,595		105	105	3,575	08/25/2035
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.961% 05/20/35		12/01/2024	Paydown		547,039	547,039	530,968	537,699		9,340		9,340		547,039				16,201	05/20/2035
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		12/01/2024	Paydown		238,352	238,352	169,842	146,314		92,038		92,038		238,352				7,055	05/25/2035
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		12/01/2024	Paydown		180,383	180,383	125,937	104,249		76,134		76,134		180,383				5,532	05/25/2035
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		08/01/2024	Paydown		555,971	456,801	232,291	168,557		352,184		352,184		520,741		35,230	35,230	20,384	09/25/2036
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		12/10/2024	Redemption 100.0000		3,820,924	3,820,924	3,820,924	3,820,924						3,820,924				114,900	12/10/2033
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		12/15/2024	Redemption 100.0000		820,027	820,027	820,027	820,027						820,027				17,425	09/15/2043
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		12/31/2024	Redemption 100.0000		4,656,497	4,656,497	4,656,497	4,656,497						4,656,497				134,120	06/30/2032
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		12/31/2024	Redemption 100.0000		1,123,359	1,123,359	1,123,359	1,123,359						1,123,359				37,280	06/30/2032
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		12/20/2024	Redemption 100.0000		788,543	788,543	796,428	794,854		(6,312)		(6,312)		788,543				16,195	07/20/2047
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		12/15/2024	Redemption 100.0000		421,350	421,350	425,495	424,625		(3,276)		(3,276)		421,350				9,672	09/15/2047
12696@-AA-0	CTL PASS THRU TR SER 2016 HUMC 4.065% 12/15/41		12/16/2024	Redemption 100.0000		1,148,349	1,148,349	1,182,799	1,172,469		(24,120)		(24,120)		1,148,349				25,453	12/15/2041
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		12/31/2024	Redemption 100.0000		840,212	840,212	840,212	840,212						840,212				22,748	08/31/2037

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CTL PT TRUST-SER 2017-HOSPITAL 4.050%			Redemption																
12700#-AA-2	07/15/43		12/16/2024	100.0000		581,175	581,175	581,175	581,175						581,175				12,985	07/15/2043
				Redemption																
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		12/15/2024	100.0000		619,702	619,702	625,899	624,872		(5,170)		(5,170)		619,702				16,776	05/15/2048
	CVS LEASE-BKD PT CTF SER 2017 3.901%			Redemption																
12702*-AA-4	10/10/39		12/10/2024	100.0000		1,456,596	1,456,596	1,456,596	1,456,596						1,456,596				30,962	10/10/2039
	CTL PT TR SER 2017-COUNTY OF R SR-SEC			Redemption																
12703#-AA-9	4.280% 07/15/45		12/15/2024	100.0000		2,433,459	2,433,459	2,433,459	2,433,459						2,433,459				56,773	07/15/2045
	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050%			Redemption																
12703*-AA-3	05/15/45		12/15/2024	100.0000		595,935	595,935	595,935	595,935						595,935				12,992	05/15/2045
	CTL PT TR SER 2017-WEST VA UNI SR-SEC			Redemption																
12705*-AA-1	4.450% 07/10/56		12/10/2024	100.0000		516,902	516,902	516,902	516,902						516,902				12,544	07/10/2056
	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC			Redemption																
12706#-AA-6	4.720% 04/15/49		12/15/2024	100.0000		289,279	289,279	289,279	289,279						289,279				7,250	04/15/2049
	CTL PT TR SER 2018-MARSHALL UN SR-SEC			Redemption																
12707#-AA-5	5.090% 07/15/54		12/15/2024	100.0000		254,180	254,180	257,110	256,758		(2,577)		(2,577)		254,180				7,371	07/15/2054
	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC			Redemption																
12708#-AA-4	5.550% 07/15/35		12/15/2024	100.0000		1,470,612	1,470,612	1,470,612	1,470,612						1,470,612				45,267	07/15/2035
	CTL PHILADELPHIA LEASE FINANCE SR-SEC			Redemption																
12708*-AA-8	4.008% 12/28/26		12/06/2024	100.0000		2,731,217	2,731,217	2,731,217	2,731,217						2,731,217				68,763	12/28/2026
	CTL PT TR SER 2018-INTL FLAVOR SR-SEC			Redemption																
12709@-AA-5	4.430% 05/15/43		12/15/2024	100.0000		918,227	918,227	918,227	918,227						918,227				21,932	05/15/2043
	CTL PT TRUST SER 2018-WVU MORG SR-SEC			Redemption																
12710*-AA-4	4.484% 11/15/48		12/15/2024	100.0000		575,998	575,998	575,998	575,998						575,998				13,607	11/15/2048
	CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC			Redemption																
12714*-AA-0	4.678% 04/10/49		12/10/2024	100.0000		258,573	258,573	266,331	264,934		(6,360)		(6,360)		258,573				8,589	04/10/2049
	CTL PT TR SER 2019-HOME DEPOT SR-SEC			Redemption																
12715*-AA-9	4.050% 04/30/40		12/15/2024	100.0000		1,102,207	1,102,207	1,102,207	1,102,207						1,102,207				24,573	04/30/2040
	CTL PT TR SER 2019-HOME DEPT U SR-SEC			Redemption																
12715@-AA-7	4.310% 09/30/40		12/15/2024	100.0000		2,335,250	2,335,250	2,335,250	2,335,250						2,335,250				55,443	09/30/2040
	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC			Redemption																
12716*-AA-8	4.000% 11/20/29		12/20/2024	100.0000		888,623	888,623	888,623	888,623						888,623				19,293	11/20/2029
	(LEHIGH VALLEY 2019) CTL PASS- 3.570%			Redemption																
12716@-AA-6	05/15/34		12/15/2024	100.0000		2,359,515	2,359,515	2,359,515	2,359,515						2,359,515				45,484	05/15/2034
	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC			Redemption																
12717@-AA-5	3.860% 11/10/41		12/10/2024	100.0000		1,049,641	1,049,641	1,049,641	1,049,641						1,049,641				22,075	11/10/2041
	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC			Redemption																
12718#-AA-2	3.420% 08/21/39		12/15/2024	100.0000		313,524	313,524	313,524	313,524						313,524				5,838	08/21/2039
	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC			Redemption																
12718@-AA-4	3.330% 03/31/44		12/15/2024	100.0000		318,960	318,960	318,960	318,960						318,960				5,782	03/31/2044
	STATE OF GEORGIA CTL PT TR SE SR-SEC			Redemption																
12719*-AA-5	3.550% 06/10/34		12/10/2024	100.0000		791,511	791,511	791,511	791,511						791,511				15,245	06/10/2034
	EMORY 2019 SENIOR CGA CAP CR SR-SEC			Redemption																
12720#-AA-8	3.175% 08/10/52		12/10/2024	100.0000		1,235,382	1,235,382	1,241,559	1,240,799		(5,417)		(5,417)		1,235,382				21,660	08/10/2052
	DUKE ENERGY CAROLINAS CGA CAP SR-SEC			Redemption																
12722@-AA-8	3.664% 12/31/52		12/10/2024	100.0000		173,361	173,361	173,361	173,361						173,361				3,402	12/31/2052
	ALBANY MEDICAL CENTER CTL PT SR-UNSEC			Redemption																
12723*-AA-9	4.070% 04/15/46		12/15/2024	100.0000		419,761	419,761	419,761	419,761						419,761				9,311	04/15/2046
	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL			Redemption																
12724*-AA-8	PASS-THR 3.330% 03/15/47		12/15/2024	100.0000		2,721,567	2,721,567	2,721,567	2,721,567						2,721,567				49,768	03/15/2047
	PUGET SOUND ENERGY PUYALLUP C SR-SEC			Redemption																
12725@-AA-5	2.900% 05/25/42		12/25/2024	99.9665		1,837,027	1,837,642	1,837,642	1,837,642		(615)		(615)		1,837,027				28,764	05/25/2042
	PUGET SOUND ENERGY KENT CTL P SR-SEC			Redemption																
12726#-AA-2	2.850% 09/15/41		12/15/2024	100.0000		1,378,705	1,378,705	1,378,705	1,378,705						1,378,705				21,524	09/15/2041
	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC			Redemption																
12726*-AA-6	4.280% 04/15/65		12/15/2024	100.0000		398,715	398,715	398,715	398,715						398,715				11,154	04/15/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		12/15/2024	Redemption 100.0000		426,933	426,933	426,933	426,933						426,933				8,137	06/15/2051
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		12/15/2024	Redemption 100.0000		447,675	447,675	447,675	447,675						447,675				9,071	11/15/2041
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		12/10/2024	Redemption 99.9987		540,073	540,080	540,080	540,080		(7)		(7)		540,073				11,451	06/10/2040
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		12/26/2024	Redemption 100.0000		161,009	161,009	161,009	161,009						161,009				3,672	04/25/2055
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 12/15/42		12/15/2024	Redemption 100.0000		1,722,961	1,722,961	1,722,961	1,722,961						1,722,961				32,911	12/15/2042
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		12/10/2024	Redemption 100.0000		299,134	299,134	299,134	299,134						299,134				6,004	10/31/2030
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		12/15/2024	Redemption 100.0000		623,913	623,913	630,111	628,034		(4,121)		(4,121)		623,913				10,867	07/15/2028
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		12/10/2024	Redemption 100.0000		376,483	376,483	376,483	376,483						376,483				6,383	04/10/2046
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		12/20/2024	Redemption 100.0000		95,876	95,876	98,652	98,480		(2,604)		(2,604)		95,876				1,840	02/20/2053
12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE 3.970% 01/15/55		12/16/2024	Redemption 100.0000		91,658	91,658	91,658	91,658						91,658				2,052	01/15/2055
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER 3.349% 04/10/48		12/10/2024	Redemption 100.0000		670,322	670,322	670,322	670,322						670,322				12,192	04/10/2048
12754#-AA-7	CGA CAP CR-LEASE BKD PASS THRU 3.450% 05/10/58		12/10/2024	Redemption 100.0000		424,816	424,816	424,816	424,816						424,816				10,904	05/10/2058
12754*-AA-1	Philadelphia Gas Works 3.350% 02/29/48		12/15/2024	Redemption 100.0000		1,236,201	1,236,201	1,236,201	1,236,201						1,236,201				22,547	02/29/2048
12755#-AA-6	UNIVERSITY OF WASHINGTON RENTO 3.380% 07/15/42		12/15/2024	Redemption 100.0000		188,664	188,664	188,664	188,664						188,664				5,053	07/15/2042
12755*-AA-0	Kemper Ground Lease 4.016% 05/15/57		12/16/2024	Redemption 100.0000		39,742	39,742	39,742	39,742						39,742				979	05/15/2057
12762*-AA-1	Shell plc formerly Royal Dutch 5.870% 06/30/40		12/31/2024	Redemption 100.0000		1,349,542	1,349,542	1,349,542	1,349,542						1,349,542				59,814	06/30/2040
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		11/15/2024	Redemption 100.0000		6,355,012	6,355,012	6,355,012	6,355,012						6,355,012				338,349	10/31/2044
12765#-AA-4	CGA Capital Credit Lease-Backe 6.033% 04/10/53		06/18/2024	Redemption 100.0000		5,304,046	5,304,046	5,304,046	5,304,046						5,304,046				213,533	04/10/2053
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		12/15/2024	Redemption 100.0000		279,031	279,031	279,031	279,031						279,031				9,328	04/15/2043
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		12/15/2024	Redemption 100.0000		489,905	489,905	498,408	498,251		(8,346)		(8,346)		489,905				10,183	01/15/2050
12781*-AA-8	KIEWIT CORPROATION 5.645% 06/30/43		11/30/2024	Redemption 100.0000		718,444	718,444	718,444	718,444						718,444				22,641	06/30/2043
12785#-AA-0	UNIV WIS HOSPS & CLINICS AUTH 6.210% 12/31/45		12/25/2024	Redemption 100.0000		60,625	60,625	61,231	61,231		(606)		(606)		60,625				2,021	12/31/2045
12794@-AA-1	DALLAS COUNTY SR-UNSEC 3.967% 02/10/29		12/10/2024	Redemption 100.0000		2,729,913	2,729,913	2,729,913	2,729,913						2,729,913				59,040	02/10/2029
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		12/25/2024	Paydown		513,750	513,750	513,634	513,680		70		70		513,750				6,209	09/25/2045
13008*-AA-3	Century City Ground Lease 3.180% 10/15/41		12/15/2024	Redemption 100.0000		773,374	773,374	773,374	773,374						773,374				13,272	10/15/2041
131347-CK-0	CALPINE CORP SR SEC 5.250% 06/01/26		10/25/2024	Call 100.0000		7,552,000	7,552,000	7,568,417	7,553,063		(1,063)		(1,063)		7,552,000				356,832	06/01/2026
133131-AU-6	CAMDEN PROPERTY TRUST SR UNSEC 4.250% 01/15/24		01/15/2024	Maturity		17,214,000	17,214,000	17,363,301	17,213,878		122		122		17,214,000				365,798	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST SR UNSEC 3.500% 09/15/24		09/15/2024	Maturity		16,230,000	16,230,000	16,110,121	16,219,956		10,044		10,044		16,230,000				568,050	09/15/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		12/15/2024	Redemption 100.0000		494,439	494,439	494,439	494,439						494,439				11,119	01/15/2052
14040H-BF-1	CAPITAL ONE FINANCIAL CO SR UNSEC 3.750% 04/24/24		03/25/2024	Call 100.0000		20,000,000	20,000,000	19,981,800	19,999,327		496		496		19,999,823		177	177	314,583	04/24/2024
14040H-CE-3	CAPITAL ONE FINANCIAL CO 3.650% 05/11/27		11/15/2024	GOLDMAN SACHS & CO.		9,722,400	10,000,000	9,984,700	9,992,171		1,956		1,956		9,994,127		(271,727)	(271,727)	372,097	05/11/2027
14149Y-BA-5	CARDINAL HEALTH INC SR UNSEC 3.500% 11/15/24		11/15/2024	Maturity		19,900,000	19,900,000	19,792,217	19,889,009		10,991		10,991		19,900,000				696,500	11/15/2024
14180L-AA-4	CARGO AIRCRAFT MANAGEMEN SERIES 144A 4.750% 02/01/28		12/19/2024	STIFEL NICOLAUS & COMPANY INC		3,174,400	3,200,000	3,200,313	3,200,072		(69)		(69)		3,200,002		(25,602)	(25,602)	210,689	02/01/2028
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		12/10/2024	Redemption 100.0000		1,087,663	1,087,663	1,087,663	1,087,663						1,087,663				22,741	08/10/2038
14448C-AY-0	CARRIER GLOBAL CORP SERIES 144A 5.900% 03/15/34		02/23/2024	Tax Free Exchange		13,567,807	13,550,000	13,568,927	13,568,540		(732)		(732)		13,567,807				184,318	03/15/2034
14448C-BA-1	CARRIER GLOBAL CORP SERIES 144A 6.200% 03/15/54		02/20/2024	Tax Free Exchange		17,299,278	17,225,000	17,300,379	17,299,949		(671)		(671)		17,299,278				237,322	03/15/2054
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		12/15/2024	Paydown		30,150	30,150	30,132	30,140		10		10		30,150				507	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50		12/16/2024	Paydown		8,500	8,500	8,095	8,161		339		339		8,500				169	12/15/2050
14686G-AB-2	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS A2 144A 3.210% 12/11/28		11/22/2024	Various		19,381,297	19,873,489	19,872,549	19,872,683		92		92		19,872,775		(491,478)	(491,478)	534,675	12/11/2028
14686G-AB-2	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS A2 144A 3.210% 12/11/28		11/10/2024	Paydown		126,511	126,511	126,505	126,506		5		5		126,511				3,723	12/11/2028
14686G-AE-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS D 144A 4.130% 12/11/28		07/26/2024	SANTANDER SECURITIES INC.		2,480,222	2,529,125	2,528,842	2,528,928		5		5		2,528,933		(48,711)	(48,711)	66,444	12/11/2028
14686G-AE-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS D 144A 4.130% 12/11/28		07/10/2024	Paydown		810,875	810,875	810,784	810,812		63		63		810,875				15,432	12/11/2028
14841#-AA-8	CASTLE & COOKE NCRC PROPERTIES SR-SEC 5.790% 10/10/28		12/10/2024	Redemption 100.0000		2,357,483	2,357,483	2,357,483	2,357,483						2,357,483				73,624	10/10/2028
14841@-AA-0	CASTLE & COOKE- NCRC PROPERTIE SR-SEC 5.675% 07/10/28		12/10/2024	Redemption 100.0000		2,676,458	2,676,458	2,676,458	2,676,458						2,676,458				82,985	07/10/2028
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		12/30/2024	Redemption 100.0000		10,691,108	10,691,108	10,691,108	10,691,108						10,691,108				312,295	11/30/2029
149123-CC-3	CATERPILLAR INC SR UNSEC 3.400% 05/15/24		05/15/2024	Maturity		11,400,000	11,400,000	11,398,062	11,399,919		81		81		11,400,000				193,800	05/15/2024
15089Q-AN-4	CELANESE US HOLDINGS LLC 6.330% 07/15/29		04/26/2024	GOLDMAN SACHS & CO.		10,157,200	10,000,000	9,849,400	9,870,045		6,516		6,516		9,876,560		280,640	280,640	501,125	07/15/2029
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		12/01/2024	Paydown		131,579	131,579	128,289	130,547		1,031		1,031		131,579				3,929	05/25/2033
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		12/01/2024	Paydown		90,456	90,456	93,368	91,707		(1,251)		(1,251)		90,456				3,456	07/25/2033
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		10/15/2024	Paydown		1,777,543	1,777,543	1,777,531	1,777,543						1,777,543				40,471	10/15/2025
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		12/15/2024	Paydown		48,413	48,413	49,817	50,506		(2,093)		(2,093)		48,413				568	08/15/2056
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		12/01/2024	Paydown		485	485	460	473		12		12		485				12	01/25/2032
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 5.098% 03/25/34		12/25/2024	Paydown		24,053	24,053	22,067	23,545		508		508		24,053				720	03/25/2034
156943-AA-0	CFS14 2023-2 7.280% 01/15/43		12/16/2024	Paydown		21,754,803	21,754,803	21,754,803	21,754,803						21,754,803				861,073	01/15/2043
156943-AB-8	CFS14 2023-2 8.280% 01/15/43		12/16/2024	Paydown		6,512,964	6,512,964	6,512,964	6,512,964						6,512,964				675,266	01/15/2043
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		12/10/2024	Redemption 100.0000		39,958	39,958	39,958	39,958						39,958				974	01/10/2041
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		12/10/2024	Redemption 100.0000		683,482	683,482	683,482	683,482						683,482				18,032	01/10/2041
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		12/10/2024	Redemption 100.0000		2,901,567	2,901,567	2,901,567	2,901,567						2,901,567				70,886	03/10/2045
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		12/01/2024	Paydown		18,193	18,193	14,435	16,950		1,243		1,243		18,193				502	08/25/2034
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		12/01/2024	Paydown		9,876	9,876	9,876	9,876						9,876				283	08/25/2034
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		12/01/2024	Paydown		12,828	12,828	10,723	12,033		795		795		12,828				362	08/25/2034

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		12/01/2024	Paydown		19,585	19,585	19,585	19,585						19,585				589	08/25/2034
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		12/01/2024	Paydown		103,475	103,475	103,468	103,225		250		250		103,475				3,411	10/25/2032
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		12/01/2024	Paydown		153,758	153,758	153,752	153,296		463		463		153,758				15,178	07/25/2032
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		12/01/2024	Paydown			13,407	8,246	8,248						8,248		(8,248)	(8,248)	885	05/25/2032
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS 4.900% 06/25/32		08/01/2024	Paydown		28,092	28,092				28,092		28,092		28,092				575	06/25/2032
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		12/01/2024	Paydown		28,577	28,577	5,252	1		28,577		28,577		28,577				1,130	09/25/2032
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.866% 11/25/34		07/31/2024	Various		5,876,660	6,121,521	6,107,046	6,112,792		(708)		(708)		6,112,084		(235,424)	(235,424)	196,513	11/25/2034
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.866% 11/25/34		07/01/2024	Paydown		411,641	411,641	410,668	411,054		587		587		411,641				6,172	11/25/2034
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		12/01/2024	Paydown		23	8,561	4,436	2,272		(85)		(85)		2,187		(2,164)	(2,164)	309	06/25/2037
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		12/01/2024	Paydown		59,910	59,910	59,779	59,757		153		153		59,910				726	02/25/2034
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		12/01/2024	Paydown		137,894	137,894	124,924	133,398		4,496		4,496		137,894				3,799	02/25/2034
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 4.827% 12/25/35		12/01/2024	Paydown		101,160	98,638	33,122	18,873		81,610		81,610		100,483		677	677	2,278	12/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 5.023% 12/25/35		12/01/2024	Paydown		382,212	382,212	284,539	238,668		143,544		143,544		382,212				10,080	12/25/2035
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 6.620% 02/25/37		12/01/2024	Paydown		44,888	44,888	44,523	44,608		280		280		44,888				1,283	02/25/2037
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 5.864% 02/25/37		12/01/2024	Paydown		82,612	82,612	82,249	82,270		342		342		82,612				2,684	02/25/2037
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		12/01/2024	Paydown			493	228	220		(2)		(2)		218		(218)	(218)	10	07/25/2037
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		12/01/2024	Paydown		69,668	69,900	28,645	28,645		41,118		41,118		69,763		(95)	(95)	4,590	10/25/2036
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		12/01/2024	Paydown		43,996	76,385	35,031	35,055		23,816	24	23,792		58,848		(14,851)	(14,851)	2,475	10/25/2036
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 7.256% 07/25/37		12/01/2024	Paydown		357,551	357,551	355,818	359,144		(1,593)		(1,593)		357,551				14,792	07/25/2037
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 5.300% 07/25/37		12/01/2024	Paydown		49,867	49,867	4,034	868		48,999		48,999		49,867				683	07/25/2037
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		12/01/2024	Paydown		23,816	25,483	21,644	22,722		2,583		2,583		25,305		(1,489)	(1,489)	674	06/25/2036
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		11/01/2024	Paydown		38,399	38,399	21,471	18,205		20,194		20,194		38,399				1,210	06/25/2035
166756-AP-1	CHEVRON USA INC 3.900% 11/15/24		11/15/2024	Maturity		6,575,000	6,575,000	7,333,512	6,706,821		(131,821)		(131,821)		6,575,000				256,425	11/15/2024
16678R-DL-8	COMFC 2005-2A A2 FLT STEP AS 8.203% 05/25/36		12/25/2024	Paydown		510,990	510,990	451,215	458,139		52,851		52,851		510,990				14,495	05/25/2036
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		11/01/2024	Paydown		63,118	60,016	37,004	26,282		35,515		35,515		61,797		1,321	1,321	2,982	03/25/2037
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		08/01/2024	Paydown			(438)	(4)	(4)						(4)		4	4	4	12/25/2036
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		12/01/2024	Paydown		396,855	535,737	325,423	252,100		207,920		207,920		460,020		(63,166)	(63,166)	22,184	09/25/2037
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION I 3.430% 03/15/37		03/15/2024	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	03/15/2037
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION I C-SR-SEC 4.780% 03/15/42		03/15/2024	Redemption 100.0000		450,000	450,000	450,000	450,000						450,000				10,755	03/15/2042
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 2.910% 10/30/50		10/30/2024	Redemption 100.0000		1,676,191	1,676,191	1,676,191	1,676,191						1,676,191				36,583	10/30/2050
171265-C*-0	CHUGACH ELECTRIC ASSOCIATION I A-SR-SEC 3.860% 05/15/49		11/15/2024	Redemption 100.0000		6,268,110	6,268,110	6,268,110	6,268,110						6,268,110					05/15/2049
171779-AL-5	CIENA CORP 4.000% 01/31/30		10/28/2024	Various		11,097,375	12,100,000	12,071,250	12,077,468		2,738		2,738		12,080,206		(982,831)	(982,831)	549,433	01/31/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172088-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		12/15/2024	Redemption 100.0000		438,399	438,399	438,399	438,399						438,399				8,960	10/15/2033
17275R-AN-2	CISCO SYSTEMS INC SR UNSEC 3.625% 03/04/24		03/04/2024	Maturity		34,500,000	34,500,000	34,474,125	34,499,472		528		528		34,500,000				625,313	03/04/2024
172967-HB-0	CITIGROUP INC SUBORD 5.500% 09/13/25		12/19/2024	JEFFERIES & CO. INC.		10,035,000	10,000,000	10,000,000	10,000,000						10,000,000		35,000	35,000	698,194	09/13/2025
172967-LD-1	CITIGROUP INC SR UNSEC 3.887% 01/10/28		06/14/2024	GOLDMAN SACHS & CO.		14,499,150	15,000,000	15,000,000	15,000,000						15,000,000		(500,850)	(500,850)	545,800	01/10/2028
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		12/01/2024	Paydown		86,904	86,904	81,585	85,413		1,490		1,490		86,904				2,893	09/25/2035
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		12/01/2024	Paydown		7,145	7,145	6,474	6,766		379		379		7,145				225	07/25/2035
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.520% 03/25/36		12/01/2024	Paydown		45,926	45,926	17,987	14,509		31,416		31,416		45,926				527	03/25/2036
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 11.053% 02/25/35		12/25/2024	Paydown		28,469	28,469	25,480	27,487		983		983		28,469				308	02/25/2035
17307G-WE-4	CMLTI 2005-4 A CSTR AS 6.816% 08/25/35		12/01/2024	Paydown		92,614	92,614	82,485	88,221		4,394		4,394		92,614				2,832	08/25/2035
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		12/01/2024	Paydown		155,505	139,489	72,433	65,203		82,798		82,798		148,001		7,504	7,504	5,909	04/25/2036
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		12/01/2024	Paydown		15,418	15,418	11,195	12,790		2,628		2,628		15,418				470	11/25/2036
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		12/01/2024	Paydown		434,786	620,566	492,092	489,486		92,578		92,578		582,064		(147,277)	(147,277)	27,608	01/25/2037
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		12/01/2024	Paydown		165,471	222,823	211,601	221,812		752		752		222,564		(57,093)	(57,093)	6,805	04/25/2036
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		12/01/2024	Paydown		5,330	5,330				5,330		5,330		5,330				175	09/25/2037
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		12/01/2024	Paydown		96,088	106,126	96,337	101,351		4,360		4,360		105,711		(9,623)	(9,623)	3,789	04/25/2037
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		12/01/2024	Paydown		7,513	8,010				7,513		7,513		7,513				390	06/25/2037
17322V-AT-3	CGCMT 2014-GC23 A4 SEQ 3.622% 07/10/47		07/01/2024	Paydown		14,000,000	14,000,000	14,419,404	14,013,199		(13,199)		(13,199)		14,000,000				227,858	07/10/2047
17326D-AC-6	CGCMT 2017-P8 A3 SEQ 3.203% 09/15/50		11/04/2024	MORGAN STANLEY & CO. INC.		24,546,815	25,475,000	25,729,075	25,541,674		(30,845)		(30,845)		25,510,829		(964,014)	(964,014)	659,609	09/15/2050
17857@-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41		12/15/2024	Redemption 100.0000		399,005	399,005	402,197	401,991		(2,986)		(2,986)		399,005				7,629	12/15/2041
178693-A*-8	CITY TOWER PROPERTIES LLC 4.385% 07/15/56		12/16/2024	Redemption 100.0000		20,042	20,042	20,443	20,430		(388)		(388)		20,042				599	07/15/2056
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 1ST MORTG 5.500% 08/15/24		08/15/2024	Maturity		15,000,000	15,000,000	14,919,900	14,995,212		4,788		4,788		15,000,000				825,000	08/15/2024
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		11/01/2024	Various		225,876	225,876	65,508	133,478		16,019		16,019		149,497		76,379	76,379	12,056	05/01/2025
191216-DE-7	COCA COLA CO THE 1.375% 03/15/31		10/22/2024	GOLDMAN SACHS & CO.		4,142,500	5,000,000	4,708,750	4,771,489		23,988		23,988		4,795,478		(652,978)	(652,978)	76,007	03/15/2031
196801-A@-3	COLORCON INC. D-SR-UNSEC 3.990% 09/22/24		09/23/2024	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,995,000	09/22/2024
200474-BB-9	COMM 2015-LC19 A3 SEQ 2.922% 02/10/48		11/01/2024	Paydown		35,254,742	35,254,742	35,205,198	35,236,721		18,020		18,020		35,254,742				687,765	02/10/2048
200474-BC-7	COMM 2015-LC19 A4 SEQ 3.183% 02/10/48		12/01/2024	Paydown		57,705,842	57,705,842	59,292,675	57,840,369		(134,527)		(134,527)		57,705,842				1,746,213	02/10/2048
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		12/01/2024	Redemption 100.0000		72,116	72,116	72,116	72,116						72,116				3,453	06/01/2053
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		12/15/2024	Redemption 100.0000		432,254	432,254	432,254	432,254						432,254				8,288	10/15/2042
20271*-AA-8	CommonSpirit Elkhorn 4.206% 06/15/43		12/15/2024	Redemption 100.0000		248,461	248,461	248,461	248,461						248,461				5,775	06/15/2043
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		10/01/2024	Paydown		475,680	475,680	341,739	444,530		31,150		31,150		475,680				14,451	04/01/2029
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		10/01/2024	Paydown		21,595	15,199	10,139	16,680	(2,969)	2,384		(585)		16,095		5,500	5,500	340	10/01/2029
204016-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		12/01/2024	Paydown		204	204				204		204		204				2	09/01/2037
204016-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		12/01/2024	Paydown		288	288				288		288		288				9	11/01/2037
204016-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		12/01/2024	Paydown		1,072	1,072	1,072	1,057	15			15		1,072				23	03/01/2038

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		12/01/2024	Paydown		1,500	1,500	1,500	1,353	147			147		1,500				20	02/01/2037
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		12/01/2024	Paydown		1,628	1,628	1,628	1,624	4			4		1,628				51	06/01/2037
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		12/01/2024	Paydown		5,952	5,952	5,952	5,894	59			59		5,952				116	01/01/2036
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		12/01/2024	Paydown		1,083	1,083	1,083	1,052	30			30		1,083				30	06/01/2038
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		12/01/2024	Paydown		1,706	1,706	1,706	1,710		(4)		(4)		1,706				(8)	12/01/2038
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		12/01/2024	Paydown		876	876	876	876						876				29	04/01/2039
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		12/01/2024	Paydown		15,593	15,593	15,593	15,526	67			67		15,593				1,115	08/01/2039
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		12/01/2024	Paydown		31,606	31,606	31,606	30,090	1,516			1,516		31,606				1,616	10/01/2039
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		12/01/2024	Paydown		4,549	4,549	4,549	4,541	8			8		4,549				130	12/01/2039
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		12/01/2024	Paydown		2,035	2,035	2,035	2,033	2			2		2,035				36	03/01/2040
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		12/01/2024	Paydown		1,415	1,415	1,415	1,407	8			8		1,415				36	06/01/2040
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		12/01/2024	Paydown		22,503	22,503	22,503	21,920	583			583		22,503				786	09/01/2040
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		12/01/2024	Paydown		4,019	4,019	4,019	3,996	23			23		4,019				132	01/01/2041
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		12/01/2024	Paydown		1,533	1,533	1,533	1,533						1,533				49	04/01/2041
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 6.571% 05/15/32		06/15/2024	Paydown		19,512	19,512	17,621	19,409		103		103		19,512				366	05/15/2032
21036P-AN-8	CONSTELLATION BRANDS INC CO.GUARNT 4.750% 11/15/24		11/15/2024	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				380,000	11/15/2024
21036P-AS-7	CONSTELLATION BRANDS INC CO.GUARNT 3.500% 05/09/27		10/29/2024	BARCLAYS BANK PLC		2,675,750	2,750,000	2,548,728	2,659,726		20,994		20,994		2,680,720		(4,970)	(4,970)	93,844	05/09/2027
210717-AC-8	CMRS 2014-A A3 SEQ 3.528% 05/01/29		11/01/2024	Paydown		638,667	638,667	638,648	638,667						638,667				22,532	05/01/2029
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		06/01/2024	Paydown		21,604	21,604								21,604				392	06/15/2025
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/03/2024	Redemption 100.0000		4,685,714	4,685,714	4,685,714	4,685,714						4,685,714				104,960	03/02/2032
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		12/15/2024	Redemption 100.0000		53,794	53,794	54,869	54,810		(1,017)		(1,017)		53,794				1,141	11/15/2056
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/01/2024	Redemption 100.0000		294,548	294,548	236,501	236,501						236,501		58,047	58,047	7,806	07/01/2050
22112#-AA-3	COSERV GAS-LTD A-SR-SEC 3.720% 11/01/34		11/01/2024	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				74,400	11/01/2034
222070-AE-4	COTY INC SERIES 144A 5.000% 04/15/26		11/20/2024	TENDER SALE		7,950,120	8,196,000	7,753,101	7,900,415		116,060		116,060		8,016,474		(66,354)	(66,354)	472,408	04/15/2026
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/01/40		12/01/2024	Redemption 100.0000		1,650,236	1,650,236	1,650,236	1,650,236						1,650,236				47,547	01/01/2040
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		09/30/2024	Redemption 100.0000		2,668,575	2,668,575	2,668,575	2,668,575						2,668,575				79,314	03/31/2034
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		09/30/2024	Redemption 100.0000		1,349,587	1,349,587	1,349,587	1,349,587						1,349,587				37,101	03/31/2034
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		12/02/2024	Redemption 100.0000		4,103,096	4,103,096	4,103,096	4,103,096						4,103,096				88,701	12/10/2035
22540A-LG-1	CSFB 1999-1R B SC CSTR 0.000% 11/30/27		01/01/2024	Paydown		6	6				6		6		6					11/30/2027
225410-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.109% 12/25/33		07/24/2024	BREAN MURRAY CARRET & CO. LLC.		5,202,707	5,255,259	5,387,667	5,255,259						5,255,259		(52,553)	(52,553)	208,460	12/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.109% 12/25/33		07/01/2024	Paydown		588,693	588,693	603,526	588,693						588,693				8,639	12/25/2033
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 5.697% 06/25/34		12/01/2024	Paydown		130,281	130,281	123,950	125,272		5,009		5,009		130,281				5,455	06/25/2034
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.542% 10/15/39		08/01/2024	Paydown															20	10/15/2039
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		12/01/2024	Paydown		24,490	24,490	23,971	24,039		450		450		24,490				472	08/25/2034
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		12/01/2024	Paydown		22,648	22,648	22,560	22,560		88		88		22,648				712	12/25/2034
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		12/10/2024	Redemption 100.0000		1,034,057	1,034,057	1,034,057	1,034,057						1,034,057				27,992	10/10/2033
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		12/01/2024	Paydown		44,543	44,543	43,756	44,001		542		542		44,543				1,381	02/25/2035
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		12/10/2024	Redemption 100.0000		433,541	433,541	433,541	433,541						433,541				9,876	10/31/2039
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		12/10/2024	Redemption 100.0000		372,327	372,327	372,327	372,327						372,327				6,043	12/10/2029
2254WO-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		12/01/2024	Paydown		289,581	289,581	282,396	283,295		6,287		6,287		289,581				11,093	10/25/2034
2254WO-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		12/01/2024	Paydown		183,532	183,532	178,174	179,168		4,364		4,364		183,532				1,237	11/25/2034
2254WO-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		12/01/2024	Paydown		77,840	77,840	76,830	77,110		730		730		77,840				589	11/25/2034
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2024	Redemption 100.0000		2,841,022	2,841,022	2,841,022	2,841,022						2,841,022				45,924	03/15/2036
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2024	Redemption 100.0000		2,714,786	2,714,786	2,714,786	2,714,786						2,714,786				43,883	03/15/2036
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		12/15/2024	Redemption 100.0000		309,439	309,439	309,439	309,439						309,439				4,941	03/15/2036
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2024	Redemption 100.0000		3,313,571	3,313,571	3,313,571	3,313,571						3,313,571				52,913	03/15/2036
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2024	Redemption 100.0000		580,588	580,588	580,588	580,588						580,588				9,385	03/15/2036
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C 6.390% 09/25/38		12/26/2024	Redemption 100.0000		585,414	585,414	585,414	585,414						585,414				22,940	09/25/2038
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		12/15/2024	Redemption 100.0000		26,177	26,177	26,177	26,177						26,177				423	03/15/2036
226373-AP-3	CRESTWOOD MID PARTNER LP CO.GUARNT 5.750% 04/01/25		11/15/2024	Call 100.0000		24,300,000	24,300,000	24,310,595	24,293,152		4,750		4,750		24,297,902		2,098	2,098	1,568,025	04/01/2025
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		12/20/2024	Redemption 100.0000		322,997	322,997	322,997	322,997						322,997				9,074	06/20/2035
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		12/15/2024	Redemption 100.0000		1,035,121	1,035,121	1,035,121	1,035,121						1,035,121				22,615	06/15/2031
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		12/15/2024	Redemption 100.0000		817,689	817,689	817,689	817,689						817,689				18,325	06/15/2043
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		12/20/2024	Redemption 100.0000		1,412,023	1,412,023	1,412,023	1,412,023						1,412,023				34,719	04/20/2033
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		12/31/2024	Redemption 100.0000		2,456,502	2,456,502	2,456,502	2,456,502						2,456,502				105,086	09/30/2038
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		12/15/2024	Redemption 100.0000		322,785	322,785	322,785	322,785						322,785				8,485	01/15/2034
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		12/15/2024	Redemption 100.0000		445,722	445,722	445,733	445,719		2		2		445,722				11,251	11/15/2034
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		12/15/2024	Redemption 100.0000		224,462	224,462	224,462	224,462						224,462				5,295	09/15/2045
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		12/15/2024	Redemption 100.0000		187,405	187,405	187,405	187,405						187,405				4,119	11/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		12/15/2024	Redemption 100.0000		955,196	955,196	983,840	976,749		(21,553)		(21,553)		955,196				24,161	12/15/2044
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 10/15/45		12/15/2024	Redemption 100.0000		24,296	24,296	24,296	24,295						24,296				575	10/15/2045
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		10/20/2024	Redemption 100.0000		6,210,665	6,210,665	6,210,665	6,210,665						6,210,665				248,278	03/20/2035
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		12/15/2024	Redemption 100.0000		1,435,418	1,435,418	1,435,418	1,435,418						1,435,418				30,459	03/15/2036
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		12/10/2024	Redemption 100.0000		683,429	683,429	703,320	697,151		(13,722)		(13,722)		683,429				16,060	12/10/2037
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 3.900% 02/15/38		12/15/2024	Redemption 100.0000		1,017,380	1,017,380	1,017,380	1,017,380						1,017,380				22,585	02/15/2038
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		12/20/2024	Redemption 100.0000		685,537	685,537	694,036	690,318		(4,781)		(4,781)		685,537				13,629	09/20/2031
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		12/15/2024	Redemption 100.0000		1,098,972	1,098,972	1,098,972	1,098,972						1,098,972				28,147	12/15/2037
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		12/15/2024	Redemption 100.0000		1,167,427	1,167,427	1,202,450	1,187,885		(20,458)		(20,458)		1,167,427				25,740	09/15/2036
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		12/16/2024	Redemption 100.0000		871,301	871,301	871,301	871,301						871,301				25,342	12/15/2036
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		12/15/2024	Redemption 100.0000		2,766,974	2,766,974	2,793,092	2,784,222		(17,248)		(17,248)		2,766,974				59,144	07/15/2036
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		05/20/2024	Paydown		521,750	521,750	458,577	465,248		56,502		56,502		521,750				6,009	04/20/2048
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		08/15/2024	Redemption 100.0000		420,537	420,537	420,537	420,537						420,537				5,696	09/15/2028
23304@-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		11/20/2024	Paydown		150,000	150,000	150,000	150,000						150,000				3,778	11/20/2047
23304@-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		11/20/2024	Paydown		385,700	385,700	385,700	385,700						385,700				9,693	05/20/2049
23304@-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		11/20/2024	Paydown		622,550	622,550	622,453	622,467		83		83		622,550				16,933	05/20/2049
23304@-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51		11/22/2024	Paydown		30,300	30,300	25,792	26,653		3,647		3,647		30,300				472	11/20/2051
23304@-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		11/22/2024	Paydown		354,980	354,980	334,831	336,649		18,331		18,331		354,980				6,192	11/20/2051
23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43		11/30/2024	Redemption 100.0000		1,252,460	1,252,460	1,252,460	1,252,460						1,252,460				40,157	05/30/2043
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		12/20/2024	Redemption 100.0000		1,438,874	1,438,874	1,438,874	1,438,874						1,438,874				28,133	07/20/2034
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		12/05/2024	Redemption 100.0000		813,685	813,685	813,685	813,685						813,685				15,731	09/05/2033
23317H-AD-4	SITE CENTERS CORP SR UNSEC 3.625% 02/01/25		08/23/2024	Call 100.0000		11,853,000	11,853,000	12,088,518	11,880,368		(20,827)		(20,827)		11,859,541		(6,541)	(6,541)	455,929	02/01/2025
23317H-AE-2	SITE CENTERS CORP SR UNSEC 4.250% 02/01/26		08/23/2024	Call 100.0000		47,102,000	47,102,000	47,062,749	47,105,953		(4,085)		(4,085)		47,101,868		132	132	2,124,169	02/01/2026
23317H-AF-9	SITE CENTERS CORP SR UNSEC 4.700% 06/01/27		08/21/2024	Call 100.9240		25,231,000	25,000,000	24,954,250	24,982,024		3,141		3,141		24,985,165		14,835	14,835	1,079,611	06/01/2027
23325@-AA-9	DG-CS MASTER BORROWER LLC SR-SEC 3.510% 09/30/40		09/30/2024	Redemption 100.0000		7,130,663	7,130,663	7,130,663	7,130,663						7,130,663				188,082	09/30/2040
23385I-BJ-2	DAIMLER FINANCE NA LLC CO.GUARNT 3.250% 08/01/24		08/01/2024	Maturity		30,000,000	30,000,000	29,711,700	29,980,402		19,598		19,598		30,000,000				975,000	08/01/2024
23422*-AC-6	DAKOTA GASIFICATION CO SR 4.010% 05/08/45		11/08/2024	Redemption 100.0000		13,891,528	13,891,528	13,891,528	13,891,528						13,891,528				150,410	05/08/2045
23702T-AA-7	INFIRMARY HEALTH SYS DAPHNE A SR-SEC 4.136% 04/15/46		12/15/2024	Redemption 100.0000		560,842	560,842	560,842	560,842						560,842				15,990	04/15/2046
247361-ZN-1	DELTA AIR LINES INC SR UNSEC 4.375% 04/19/28		01/30/2024	MORGAN STANLEY & CO. INC.		2,964,500	3,080,000	3,078,768	3,079,405		11		11		3,079,416		(114,916)	(114,916)	38,179	04/19/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
247361-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		06/27/2024	Various		16,051,954	15,795,282	15,795,282	15,795,282						15,795,282		256,673	256,673	3,510	06/10/2027
247361-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		06/10/2024	Paydown		1,777,423	1,777,423	1,777,423	1,777,423						1,777,423				702,908	06/10/2027
248798-AA-4	DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC 3.750% 10/01/40		10/01/2024	Redemption 100.0000		3,690,908	3,690,908	3,690,908	3,690,908						3,690,908				69,205	10/01/2040
248798-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.570% 11/20/45		12/20/2024	Redemption 100.0000		2,399,999	2,399,999	2,399,999	2,399,999						2,399,999				258,250	11/20/2045
251510-CV-3	DBALT 2005-1 1A1 FLT AS 9.453% 02/25/35		12/25/2024	Paydown		100,289	100,289	69,697	67,323		32,965		32,965		100,289				2,726	02/25/2035
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 5.328% 06/25/35		10/01/2024	Paydown			250,207												5,137	06/25/2035
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		12/01/2024	Paydown		282,233	282,233	282,726	282,233						282,233				7,784	10/25/2036
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		12/01/2024	Paydown		1,254	1,254	1,252	1,251		2		2		1,254				38	04/25/2033
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		12/01/2024	Paydown		15,559	15,559	15,462	15,484		75		75		15,559				457	04/25/2033
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		11/01/2024	Paydown		6,187	6,187	6,065	6,134		53		53		6,187				181	04/25/2033
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		11/01/2024	Paydown		3,956	3,956	3,723	3,879		78		78		3,956				115	04/25/2033
251563-CX-8	DMSI 2003-1 B3 SUB CSTR NAS 5.500% 04/25/33		12/01/2024	Paydown		1,673	1,673	1,372	1,448		225		225		1,673				122	04/25/2033
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		12/20/2024	Paydown		1,466,004	1,466,004	1,431,470	1,435,208		30,796		30,796		1,466,004				11,525	11/21/2033
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		12/20/2024	Paydown		215,589	215,589	215,555	215,563		26		26		215,589				4,299	11/21/2033
254687-CZ-7	WALT DISNEY COMPANY THE SERIES WI 3.700% 09/15/24		09/15/2024	Maturity		3,400,000	3,400,000	3,486,539	3,408,726		(8,726)		(8,726)		3,400,000				125,800	09/15/2024
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		08/01/2024	Redemption 100.0000		6,852,473	6,852,473	6,852,473	6,852,473						6,852,473				106,581	08/01/2024
25512*-AA-6	DIVERSIFIED ABS PHASE II LLC SR-UNSEC 5.250% 07/28/37		12/30/2024	Redemption 100.0000		16,443,908	16,443,908	15,987,590	16,175,645		268,263		268,263		16,443,908				487,868	07/28/2037
255125-AA-4	DIVERSIFIED ABS PHASE II LLC 4.830% 04/28/39		05/30/2024	Paydown		82,789,265	82,789,265	82,789,265	82,789,265						82,789,265				1,595,499	04/28/2039
255125-AA-4	DIVERSIFIED ABS PHASE II LLC 4.830% 04/28/39		06/03/2024	Redemption 100.0000		3,246,121	3,246,121	3,246,121	3,246,121						3,246,121				(1,258,119)	04/28/2039
257375-AH-8	DOMINION ENERGY GAS HLDG SR UNSEC 3.600% 12/15/24		12/15/2024	Maturity		9,567,000	9,567,000	9,540,595	9,564,065		2,935		2,935		9,567,000				344,412	12/15/2024
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		04/16/2024	Various		23,157,549	23,673,125	23,673,125	23,673,125						23,673,125		(515,576)	(515,576)	386,498	10/25/2045
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		01/25/2024	Paydown		45,625	45,625	45,625	45,625						45,625				510	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		01/25/2024	Paydown		125,000	125,000	125,000	125,000						125,000				1,287	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		01/25/2024	Paydown		16,063	16,063	16,063	16,063						16,063				165	07/25/2048
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A 4.328% 07/25/48		01/25/2024	Paydown		48,908	48,908	46,938	47,485		1,423		1,423		48,908				529	07/25/2048
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		01/25/2024	Paydown		33,100	33,100	32,636	32,728		372		372		33,100				304	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		01/25/2024	Paydown		11,430	11,430	10,051	10,343		1,087		1,087		11,430				76	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		01/25/2024	Paydown		86,800	86,800	84,539	84,836		1,964		1,964		86,800				684	04/25/2051
258598-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		12/02/2024	Paydown		2,956,759	2,956,759	2,956,759	2,956,759						2,956,759				70,813	12/15/2039
258598-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		02/01/2024	Redemption 100.0000		253,531	253,531	253,531	253,531						253,531				1,822	12/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25859B-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		12/02/2024	Paydown		1,070,831	1,070,831	1,070,831	1,070,831						1,070,831				36,512	12/15/2039
25859B-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		12/02/2024	Paydown		158,981	158,981	158,981	158,981						158,981				5,941	12/15/2039
25860B-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/01/2024	Paydown		1,446,396	1,446,396	1,446,396	1,446,396						1,446,396				30,828	04/17/2043
25860B-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		12/01/2024	Paydown		3,050,407	3,050,407	3,050,407	3,050,407						3,050,407				64,983	04/17/2043
25860B-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		12/02/2024	Paydown		2,062,460	2,062,460	2,062,460	2,062,460						2,062,460				76,886	04/17/2043
25860B-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		12/02/2024	Paydown		814,086	814,086	814,086	814,086						814,086				25,085	04/17/2043
25860B-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		07/01/2024	Redemption 100.0000		100,036	100,036	100,036	100,036						100,036				3,508	04/17/2043
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		12/15/2024	Redemption 100.0000		1,725,502	1,725,502	1,725,502	1,725,502						1,725,502				46,798	12/15/2041
26061B-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		12/15/2024	Redemption 100.0000		810,511	810,511	810,511	810,511						810,511				21,806	05/15/2042
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC 5.319% 11/15/38		06/15/2024	Call 105.6477		11,217,668	10,618,000	10,618,000	10,618,000						10,618,000				929,118	11/15/2038
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		02/29/2024	Various		15,400,697	15,912,500	15,912,500	15,912,500						15,912,500		(511,803)	(511,803)	247,605	04/20/2049
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		01/20/2024	Paydown		41,875	41,875	41,875	41,875						41,875				486	04/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		03/26/2024	Various		6,339,613	6,702,500	6,702,500	6,702,500						6,702,500		(362,887)	(362,887)	111,813	10/20/2049
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		01/20/2024	Paydown		17,500	17,500	17,500	17,500						17,500				174	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		03/27/2024	MITSUBISHI UFJ SECURITIES USA		6,450,215	6,996,250	6,996,250	6,996,250						6,996,250		(546,035)	(546,035)	118,459	07/20/2050
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		10/20/2024	Paydown		104,865	104,865	104,865	104,865						104,865				3,084	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		06/24/2024	Various		21,887,193	24,187,500	24,187,500	24,187,500						24,187,500		(2,300,307)	(2,300,307)	470,727	01/20/2051
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		04/20/2024	Paydown		125,000	125,000	125,000	125,000						125,000				1,517	01/20/2051
26884T-AL-6	ERAC USA FINANCE LLC CO.GUARNT 3.850% 11/15/24		11/15/2024	Maturity		12,000,000	12,000,000	11,979,600	11,997,970		2,030		2,030		12,000,000				462,000	11/15/2024
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		12/08/2024	Redemption 100.0000		905,821	905,821	920,246	916,107		(10,286)		(10,286)		905,821				26,643	11/08/2044
26885B-AC-4	EQM MIDSTREAM PARTNERS L SERIES 10Y 5.500% 07/15/28		12/09/2024	TENDER SALE		48,563	50,000	47,531	47,586		470		470		48,056		506	506	4,010	07/15/2028
26885B-AK-6	EQM MIDSTREAM PARTNERS L SERIES 144A 4.500% 01/15/29		12/09/2024	TENDER SALE		2,813	3,000	2,699	2,705		51		51		2,756		57	57	197	01/15/2029
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		12/15/2024	Paydown		236,000	236,000	225,528	228,173		7,827		7,827		236,000				8,112	03/15/2052
26950*-AA-3	EAGLE ENERGY PARTNERS LLC 6.180% 06/22/48		09/30/2024	Redemption 100.0000		336,512	336,512	336,512	336,512						336,512				8,974	06/22/2048
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		07/15/2024	Redemption 100.0000		1,272,869	1,272,869	1,272,869	1,272,869						1,272,869				43,888	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		07/15/2024	Redemption 100.0000		405,003	405,003	405,003	405,003						405,003				13,964	01/15/2039
276480-AK-6	EASTERN GAS TRAN SERIES WI 3.600% 12/15/24		12/15/2024	Maturity		4,783,000	4,783,000	5,030,976	4,868,986		(85,986)		(85,986)		4,783,000				172,188	12/15/2024
278058-AP-7	EATON CORP CO.GUARNT 7.625% 04/01/24		04/01/2024	Maturity		20,000,000	20,000,000	19,121,600	19,981,436		18,564		18,564		20,000,000				762,500	04/01/2024
278865-BE-9	ECOLAB INC 4.800% 03/24/30		05/07/2024	MORGAN STANLEY & CO. INC.		4,866,680	4,900,000	5,374,614	5,211,272		(17,080)		(17,080)		5,194,192		(327,512)	(327,512)	147,000	03/24/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC SR-SEC 4.680% 11/30/35		08/31/2024	Redemption 100.0000		2,167,492	2,167,492	2,167,492	2,167,492						2,167,492				81,535	11/30/2035
28258#-AC-0	SOLAR INVESTCO 4.680% 11/30/35		08/31/2024	Redemption 100.0000		249,193	249,193	267,722	265,351		(16,158)		(16,158)		249,193				8,163	11/30/2035
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		12/25/2024	Paydown		2,213,447	2,213,447	2,212,964	2,213,089		358		358		2,213,447				15,060	08/27/2035
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		12/31/2024	Redemption 100.0000		1,979,871	1,979,871	1,979,871	1,979,871						1,979,871				90,331	12/31/2032
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2024	Redemption 100.0000		909,235	909,235	909,235	909,235						909,235				35,674	02/11/2030
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		01/16/2024	SEA PORT GROUP THE LLC		1,195,100	3,145,000	1,273,725	1,273,725						1,273,725		(78,625)	(78,625)	51,794	08/15/2028
29103C-AA-6	EMERALD DEBT MERGER SERIES 144A 6.625% 12/15/30		06/07/2024	RBC DAIN RAUSCHER INC.		245,938	250,000	247,293	247,349		133		133		247,483		(1,545)	(1,545)	8,051	12/15/2030
291701-CN-8	EFLOT 1998-2 A5 STEP AS 7.460% 07/01/24		07/01/2024	DIRECT			630,976													07/01/2024
291701-CS-7	EFLOT 1998-2 M2 MEZ STEP NAS 7.930% 06/25/24		06/25/2024	DIRECT			357,395													06/25/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNER SR UNSEC 4.850% 07/15/26		09/26/2024	CITIGROUP GLOBAL MARKETS INC.		7,018,830	7,000,000	6,990,130	6,997,034		828		828		6,997,862		20,968	20,968	407,400	07/15/2026
29364D-AS-9	ENTERGY ARKANSAS LLC 1ST MORTG 3.700% 06/01/24		06/01/2024	Various		35,125,000	35,125,000	35,099,710	35,123,708		1,292		1,292		35,125,000				649,813	06/01/2024
29379V-BB-8	ENTERPRISE PRODUCTS OPER CO.GUARNT 3.900% 02/15/24		02/15/2024	Maturity		20,000,000	20,000,000	19,962,200	19,999,449		551		551		20,000,000				390,000	02/15/2024
29379V-BL-6	ENTERPRISE PRODUCTS OPER CO.GUARNT 3.950% 02/15/27		02/27/2024	WELLS FARGO		18,773,028	19,290,000	20,029,772	19,529,610		(12,710)		(12,710)		19,516,900		(743,872)	(743,872)	410,609	02/15/2027
29444U-BC-9	EQUINIX INC 2.625% 11/18/24		11/18/2024	Maturity		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				65,625	11/18/2024
29444U-BR-6	EQUINIX INC 2.000% 05/15/28		09/16/2024	MARKETAXESS HOLDINGS INC		4,618,450	5,000,000	4,446,700	4,589,635		61,918		61,918		4,651,554		(33,104)	(33,104)	83,889	05/15/2028
294751-AW-2	EQABS 2002-3 M2 MEZ AFC 6.460% 11/25/32		12/01/2024	Paydown		4,126	4,126	3,985	4,137		(10)		(10)		4,126				180	11/25/2032
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		07/01/2024	Paydown			(14,202)	(5,706)	(9,613)		(159)		(159)		(9,772)		9,772	9,772	147	08/25/2033
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.790% 07/25/34		11/01/2024	Paydown			(12,222)	(267)	(267)						(267)		267	267	(38)	07/25/2034
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35		02/15/2024	Redemption 100.0000		1,993,418	1,993,418	1,993,418	1,993,418						1,993,418				39,769	02/15/2035
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40		02/15/2024	Redemption 100.0000		576,000	576,000	576,000	576,000						576,000				11,232	02/15/2040
29717P-AN-7	ESSEX PORTFOLIO LP CO.GUARNT 3.875% 05/01/24		05/01/2024	Maturity		20,000,000	20,000,000	19,851,827	19,993,978		6,022		6,022		20,000,000				387,500	05/01/2024
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		12/15/2024	Redemption 100.0000		513,682	513,682	513,682	513,682						513,682				10,499	02/15/2035
30027*-AA-4	Evergreen Natural Resources Fu 5.273% 12/01/37		12/16/2024	Paydown		7,619,643	7,619,643	7,619,643	7,619,643						7,619,643				175,383	12/01/2037
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO.GUARNT 3.500% 06/15/24		06/15/2024	Maturity		59,700,000	59,700,000	59,265,384	59,676,866		23,134		23,134		59,700,000				1,044,750	06/15/2024
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO.GUARNT 4.500% 02/25/26		02/16/2024	TENDER SALE		4,589,269	4,636,000	4,611,290	4,629,713		392		392		4,630,105		(40,836)	(40,836)	102,572	02/25/2026
30284@-AT-9	FNBM-LLC SR-UNSEC 4.790% 01/02/24		01/02/2024	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				(126,403)	01/02/2024
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		09/30/2024	Redemption 100.0000		1,927,800	1,927,800	1,927,800	1,927,800						1,927,800				69,809	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		12/31/2024	Redemption 100.0000		3,195,000	3,195,000	3,195,000	3,195,000						3,195,000				142,426	12/31/2038
30288L-AN-3	FREMF 2016-K53 B SUB CSTR 4.024% 03/25/49		09/30/2024	Various		17,026,374	17,388,000	17,538,068	17,391,903		(10,155)		(10,155)		17,381,748		(355,374)	(355,374)	348,386	03/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		12/15/2024	Redemption 100.0000		4,148,776	4,148,776	4,148,776	4,148,776						4,148,776				94,762	10/13/2036
30292R-AJ-3	FREMF 2015-K46 B SUB CSTR 3.697% 04/25/48		01/19/2024	SG AMERICAS SECURITIES LLC		937,313	960,000	912,388	949,758		378		378		950,136		(12,823)	(12,823)	5,226	04/25/2048
30294D-AN-3	FREMF 2016-K52 B SUB CSTR 4.068% 01/25/49		08/20/2024	ROBERT W. BAIRD & COMPANY INC		12,636,086	12,900,000	13,022,094	12,904,825		(11,852)		(11,852)		12,892,973		(256,887)	(256,887)	345,763	01/25/2049
30296@-AB-4	FINELINE 13.854% 08/19/28		10/02/2024	Redemption 100.0000		14,225,840	14,225,840	14,012,453	14,063,686		162,154		162,154		14,225,840				2,106,844	08/19/2028
30300Y-AS-8	FREMF 2017-K67 B SUB CSTR 4.080% 09/25/49		08/21/2024	ROBERT W. BAIRD & COMPANY INC		7,160,475	7,360,000	7,417,860	7,372,517		(5,326)		(5,326)		7,367,192		(206,717)	(206,717)	214,426	09/25/2049
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		12/15/2024	Redemption 100.0000		124,303	124,303	124,303	124,303						124,303				3,434	06/15/2036
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		12/31/2024	Redemption 100.0000		3,793,621	3,793,621	3,793,621	3,793,621						3,793,621				165,058	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		09/30/2024	Redemption 100.0000		2,354,000	2,354,000	2,354,000	2,354,000						2,354,000				98,443	03/31/2039
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		12/15/2024	Redemption 100.0000		29,591	29,591	30,183	30,164		(573)		(573)		29,591				745	09/15/2056
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38		12/15/2024	Paydown		6,798,897	6,798,897	6,798,886	6,798,829		68		68		6,798,897				266,594	04/15/2038
313747-AU-1	FEDERAL REALTY INVS TRST SR UNSEC 3.950% 01/15/24		01/15/2024	Maturity		10,000,000	10,000,000	9,901,800	9,999,556		444		444		10,000,000				197,500	01/15/2024
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		12/15/2024	Redemption 100.0081		1,689,211	1,689,075	1,689,075	1,689,075		136		136		1,689,211				32,060	10/15/2035
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		12/15/2024	Redemption 100.0000		3,488,017	3,488,017	3,488,017	3,488,017						3,488,017				76,196	11/15/2039
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		12/15/2024	Redemption 100.0000		283,675	283,675	283,675	283,675						283,675				10,149	09/15/2030
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		12/31/2024	Redemption 100.0000		741,128	741,128	741,128	741,128						741,128				33,298	07/31/2031
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		11/01/2024	Paydown		47,784	40,498	31,679	23,927		19,759		19,759		43,686		4,097	4,097	2,033	05/25/2036
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		11/01/2024	Paydown		193,672	164,142	126,423	95,477		81,835		81,835		177,312		16,360	16,360	8,242	05/25/2036
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 5.877% 10/25/34		12/01/2024	Paydown		335,726	335,726	317,030	324,177		11,549		11,549		335,726				7,486	10/25/2034
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		12/01/2024	Paydown			79	23	23						23		(23)	(23)	1	02/25/2037
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24		01/02/2024	Redemption 100.0000		1,250,589	1,250,589	1,250,589	1,250,589						1,250,589					01/02/2024
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		07/15/2024	Paydown		6,023,638	6,023,638	6,023,512	6,023,638						6,023,638				156,231	01/15/2036
337925-CA-7	FPLUS 1997-3 M1 MEZ 7.320% 11/10/24		04/30/2024	DIRECT			428,944												38,896	11/10/2024
337925-CA-7	FPLUS 1997-3 M1 MEZ 7.320% 11/10/24		01/01/2024	Paydown																11/10/2024
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.330% 09/11/24		05/01/2024	Paydown		4,997	4,997								4,997				2	09/11/2024
337925-EG-2	FPLUS 1998-4 M2 MEZ STEP 7.690% 09/10/24		04/30/2024	DIRECT			1,045,103													09/10/2024
337925-EH-0	FPLUS 1998-4 B1 SUB STEP 8.710% 09/10/24		04/30/2024	DIRECT			475,183													09/10/2024
337925-EU-1	FPLUS 1998-5 M2 MEZ STEP 7.310% 12/10/24		04/30/2024	DIRECT			1,213,930													12/10/2024
337937-AK-2	FPLUS 1998-3 B1 SUB STEP 8.100% 05/10/24		04/30/2024	DIRECT			555,930													05/10/2024
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		12/15/2024	Redemption 100.0000		2,580,760	2,580,760	2,580,760	2,580,760						2,580,760				67,268	11/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33845*-AA-8	BLUE CROSS BLUE SHIELD MICHIGA 6.010% 12/15/39		12/15/2024	Redemption 100.0000		1,111,284	1,111,284	1,115,008	1,114,997		(3,713)		(3,713)		1,111,284				36,305	12/15/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		09/30/2024	Redemption 100.0000		2,140,000	2,140,000	2,140,000	2,140,000						2,140,000				66,825	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION SR UNSEC 9.190% 11/01/24		11/01/2024	Redemption 100.0000		1,750,000	1,750,000	1,744,164	1,749,102		898		898		1,750,000				160,825	11/01/2024
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38		08/15/2024	Redemption 100.0000		4,140,318	4,140,318	4,140,318	4,140,318						4,140,318				95,282	08/15/2038
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		12/31/2024	Redemption 100.0000		1,053,261	1,053,261	1,053,261	1,053,261						1,053,261				36,650	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		12/31/2024	Redemption 100.0000		1,621,254	1,621,254	1,621,254	1,621,254						1,621,254				68,750	06/30/2037
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2024	Redemption 100.0000		989,862	989,862	732,944	813,735		176,127		176,127		989,862					04/01/2034
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		10/30/2024	Paydown		189,950	189,950	153,200	153,200		36,750		36,750		189,950				6,046	04/30/2047
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52		10/30/2024	Paydown		250,000	250,000	250,000	250,000						250,000				11,259	07/30/2052
34417R-AC-0	FOCUS BRANDS FUNDING LLC SERIES 2023-2 CLASS A2 144A 8.241% 10/30/53		10/30/2024	Paydown		167,000	167,000	167,000	167,000						167,000				7,493	10/30/2053
34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 SR-SEC 3.410% 10/05/24		06/28/2024	Redemption 100.0000		1,282,051	1,282,051	1,282,051	1,282,051						1,282,051				4,157	10/05/2024
34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 SR-SEC 3.410% 10/05/24		10/07/2024	Maturity		8,717,949	8,717,949	8,717,949	8,717,949						8,717,949				330,844	10/05/2024
34488@-AA-6	FOOTBALL CLUB TERM NOTES 2024 A-SR-SEC 3.560% 10/05/24		10/07/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				541,417	10/05/2024
34501*-AC-7	NAT FOOTBALL LEAGUE 5.470% 10/05/33		11/26/2024	Redemption 100.0000		(170,573)	(170,573)	(170,573)	(170,573)						(170,573)					10/05/2033
345285-AA-8	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS A 144A 1.530% 05/15/34		05/30/2024	THE TORONTO-DOMINION BANK		15,925,684	17,500,000	17,494,027	17,495,853		(402)		(402)		17,495,452		(1,569,768)	(1,569,768)	123,463	05/15/2034
345285-AB-6	FORD CREDIT AUTO OWNER TRUST SERIES 2021-2 CLASS B 144A 1.910% 05/15/34		05/31/2024	BNP PARIBAS		10,267,383	11,250,000	11,247,658	11,248,242		112		112		11,248,354		(980,971)	(980,971)	100,275	05/15/2034
34528L-AH-8	FORD CREDIT AUTO LEASE TRUST SERIES 2022-A CLASS D 4.660% 12/15/26		12/15/2024	Paydown		40,000,000	40,000,000	39,910,108	39,964,161		35,839		35,839		40,000,000				1,747,022	12/15/2026
34532R-AA-4	FORDR 2018-1 A SEQ 3.190% 07/15/31		11/25/2024	MITSUBISHI UFJ SECURITIES USA		12,927,969	13,000,000	12,995,436	12,998,467		477		477		12,998,944		(70,975)	(70,975)	333,798	07/15/2031
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		12/15/2024	Paydown		2,023,709	2,023,709	1,997,582	2,004,614		19,095		19,095		2,023,709				13,634	05/15/2041
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		12/15/2024	Paydown		3,874,727	3,874,727	3,874,631	3,874,641		85		85		3,874,727				43,309	01/15/2042
35633L-AB-0	FREEDOM FINANCIAL SERIES 2022-2CP CLASS B 144A 4.490% 05/18/29		05/18/2024	Paydown		3,652,978	3,652,978	3,652,896	3,652,786		192		192		3,652,978				36,454	05/18/2029
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		12/15/2024	Redemption 100.0000		1,927,377	1,927,377	1,927,377	1,927,377						1,927,377				42,671	08/15/2039
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		12/16/2024	Redemption 100.0000		3,051,387	3,051,387	3,051,387	3,051,387						3,051,387				94,839	12/15/2037
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		06/25/2024	DIRECT			768												6	06/25/2024
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		01/01/2024	Paydown		442	442				442		442		442				2	06/25/2024
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		01/01/2024	Redemption 100.0000		834	834										834	834	7	06/25/2024
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 06/20/60		04/01/2024	Paydown		3,886	3,886	23,188		23,188	(19,302)		3,886		3,886				24	06/20/2060
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		08/26/2024	DIRECT		22,282,609	50,097,482	25,700,008	25,700,008						25,700,008		(3,417,400)	(3,417,400)		01/25/2025
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT 3.350% 09/01/24		09/01/2024	Maturity		7,250,000	7,250,000	7,242,678	7,248,958		1,042		1,042		7,250,000				242,875	09/01/2024
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		12/01/2024	Paydown		156,195	171,043	150,740	156,298		13,476		13,476		169,775		(13,580)	(13,580)	6,303	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		12/01/2024	Redemption 100.0000		394,666	394,666	397,248	395,575		(909)		(909)		394,666				12,454	08/01/2031
36191*-AE-3	GFS US HLDG-LLC B-SR-UNSEC 4.010% 09/24/24		09/24/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				401,000	09/24/2024
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		12/15/2024	Redemption 100.0059		1,537,295	1,537,204	1,537,204	1,537,204		91		91		1,537,295				38,263	04/15/2046
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		12/15/2024	Redemption 100.0000		362,836	362,836	362,836	362,836						362,836				9,024	04/15/2046
36202*-AA-8	GE PROLEC TRANSFORMERS, INC. SR-UNSEC 4.500% 10/15/33		07/15/2024	Redemption 100.0000		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				1,265,625	10/15/2033
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.370% 07/15/27		11/06/2024	Redemption 100.0000		663,178	663,178	663,178	663,178						663,178				46,452	07/15/2027
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		12/01/2024	Paydown		32,156	32,156	32,900	32,536		(380)		(380)		32,156				966	02/25/2034
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		12/01/2024	Paydown		32,890	32,890	31,859	32,067		823		823		32,890				783	06/25/2033
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		12/01/2024	Paydown		19,138	19,138	18,353	18,537		602		602		19,138				562	06/25/2033
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.889% 06/25/33		12/01/2024	Paydown		162,700	162,700	161,072	161,284		1,416		1,416		162,700				6,916	06/25/2033
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.889% 06/25/33		11/01/2024	Paydown		13,432	13,432	13,218	13,253		179		179		13,432				945	06/25/2033
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		12/01/2024	Paydown		7,131	12,200	6,633	3,382		5,123		5,123		8,505		(1,373)	(1,373)	472	01/25/2037
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		12/01/2024	Paydown		65,322	111,450	99,287	83,926		15,226		15,226		99,152		(33,830)	(33,830)	4,544	01/25/2037
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		12/01/2024	Paydown		83,773	97,665	36,000	28,426		59,354		59,354		87,781		(4,008)	(4,008)	2,875	05/25/2037
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 5.330% 05/25/37		12/01/2024	Paydown		19,243	9,076	4,104	1,799		15,452		15,452		17,251		1,993	1,993	602	05/25/2037
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		12/01/2024	Paydown		2,095	8,757	5,211	4,557		1,045		1,045		5,602		(3,508)	(3,508)	343	03/25/2036
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2024	Paydown		29,458	29,458	27,639	28,758		699		699		29,458				667	09/25/2035
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		12/01/2024	Paydown		28,937	28,937	28,834	28,829		108		108		28,937				814	09/25/2035
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		12/01/2024	Paydown		66,737	81,177	17,632	2,926		64,349		64,349		67,275		(538)	(538)	2,099	12/25/2035
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		12/01/2024	Paydown		90,830	106,109	61,640	54,957		43,755		43,755		98,712		(7,882)	(7,882)	2,823	12/25/2035
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		12/01/2024	Paydown			14,145	7,946	3,174		(189)		(189)		2,985		(2,985)	(2,985)	497	01/25/2036
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		12/01/2024	Paydown		83,505	83,505	67,757	57,554		25,951		25,951		83,505				1,548	09/25/2035
362358-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		12/15/2024	Redemption 100.0000		3,687,042	3,687,042	3,687,042	3,687,042						3,687,042				100,826	10/21/2032
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		12/01/2024	Paydown		162,899	162,899	69,689	48,574		114,325		114,325		162,899				805	06/25/2036
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 6.694% 05/25/35		12/01/2024	Paydown		67,724	67,724	61,763	59,887		7,837		7,837		67,724				2,489	05/25/2035
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 5.698% 08/25/34		12/01/2024	Paydown		51,264	51,264	41,844	50,189		1,074		1,074		51,264				667	08/25/2034
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		12/01/2024	Paydown		102,969	105,723	105,822	105,723						105,723		(2,754)	(2,754)	3,454	12/25/2034
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		12/01/2024	Paydown		212,687	205,302	159,965	148,713		58,656		58,656		207,369		5,318	5,318	4,844	01/25/2035
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		08/01/2024	Paydown		570,803	689,560	548,383	515,781		143,655		143,655		659,436		(88,633)	(88,633)	38,049	03/25/2035
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		12/15/2024	Redemption 100.0000		793,786	793,786	793,786	793,786						793,786				19,082	07/15/2033
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		12/15/2024	Redemption 100.0000		1,086,586	1,086,586	1,086,595	1,086,566		20		20		1,086,586				26,664	09/15/2033
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 12.074% 07/25/37		12/25/2024	Paydown		115,246	115,246	96,806	112,176		3,070		3,070		115,246				1,968	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		08/01/2024	Paydown		73,288,636	73,288,636	74,016,722	73,278,488		10,148		10,148		73,288,636				1,454,171	11/10/2047
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		12/15/2024	Redemption 100.0000		1,045,501	1,045,501	1,045,501	1,045,501						1,045,501				22,747	09/15/2033
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		11/15/2024	Paydown		591,313	591,313	591,313	591,313						591,313				13,685	12/15/2062
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		11/15/2024	Paydown		50,041	50,041	50,041	50,041						50,041				1,225	12/15/2062
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		11/15/2024	Paydown		1,899,672	1,899,672	1,899,672	1,899,672						1,899,672				41,920	12/15/2062
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		11/15/2024	Paydown		46,465	46,465	46,465	46,465						46,465				1,138	12/15/2062
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		11/15/2024	Paydown		396,312	396,312	396,312	396,312						396,312				8,532	12/15/2062
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		11/15/2024	Paydown		199,196	199,196	199,196	199,196						199,196				4,503	12/15/2062
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		11/15/2024	Paydown		37,155	37,155	37,155	37,155						37,155				890	12/15/2062
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		11/15/2024	Paydown		9,226	9,226	9,226	9,226						9,226				231	12/15/2062
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		12/31/2024	Redemption 100.0000		5,721,542	5,721,542	5,721,542	5,721,542						5,721,542				212,068	12/31/2044
36261P-AT-9	GSMS SERIES 2019-GSA1 CLASS A4 3.048% 11/10/52		06/03/2024	BARCLAYS BANK PLC		18,826,992	21,000,000	21,629,853	21,379,503		(27,241)		(27,241)		21,352,262		(2,525,270)	(2,525,270)	325,363	11/10/2052
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		12/01/2024	Paydown		95,320	111,118	48,872	16,119		81,456		81,456		97,575		(2,255)	(2,255)	3,577	07/25/2037
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		12/01/2024	Paydown		59,673	69,563	55,811	42,801		22,767		22,767		65,568		(5,895)	(5,895)	2,233	07/25/2037
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 0.000% 06/23/46		07/01/2024	Paydown		18,100	61,388	2,493	2,493		17,365		17,365		19,858		(1,758)	(1,758)	4,204	06/23/2046
366651-AG-2	GARTNER INC SERIES 144A 3.625% 06/15/29		07/31/2024	MORGAN STANLEY & CO. INC.		1,953,000	2,100,000	2,100,000	2,100,000						2,100,000		(147,000)	(147,000)	47,790	06/15/2029
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/15/2024	Redemption 100.0000		1,691,730	1,691,730	1,691,730	1,691,730						1,691,730				20,005	07/25/2041
37045V-AN-0	GENERAL MOTORS CO SR UNSEC 4.200% 10/01/27		04/03/2024	BNP PARIBAS		9,645,100	10,000,000	9,985,200	9,994,146		375		375		9,994,521		(349,421)	(349,421)	214,667	10/01/2027
37045X-DH-6	GENERAL MOTORS FINL CO 2.400% 04/10/28		05/13/2024	THE TORONTO-DOMINION BANK		8,919,900	10,000,000	10,112,100	10,074,319		(6,392)		(6,392)		10,067,927		(1,148,027)	(1,148,027)	143,333	04/10/2028
37045X-DV-5	GENERAL MOTORS FINL CO 4.300% 04/06/29		05/13/2024	CITADEL SECURITIES LLC		9,445,800	10,000,000	9,982,100	9,986,045		878		878		9,986,923		(541,123)	(541,123)	261,583	04/06/2029
37147*-AA-4	NH Peaking 4.270% 05/31/42		09/30/2024	Redemption 100.0000		1,889,984	1,889,984	1,889,984	1,889,984						1,889,984				60,238	05/31/2042
37185L-AM-4	GENESIS ENERGY LP FIN 8.000% 01/15/27		12/20/2024	Redemption 100.0000		64,474	64,474	65,065	65,056		(582)		(582)		64,474				7,859	01/15/2027
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC 3.580% 06/30/51		12/31/2024	Redemption 100.0000		117,405	117,405	117,405	117,405						117,405				3,919	06/30/2051
37310P-AA-9	GEORGETOWN UNIVERSITY UNSEC 5.061% 04/01/44		04/01/2024	Call 100.0000		32,320,000	32,320,000	32,501,475	32,325,643		(5,643)		(5,643)		32,320,000				817,858	04/01/2044
375558-AW-3	GILEAD SCIENCES INC SR UNSEC 3.700% 04/01/24		04/01/2024	Maturity		5,600,000	5,600,000	5,590,984	5,599,740		260		260		5,600,000				103,600	04/01/2024
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		12/15/2024	Redemption 100.0000		1,041,182	1,041,182	1,041,182	1,041,182						1,041,182				49,544	01/15/2027
380146-AD-2	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS A4 1.510% 04/17/28		11/22/2024	Various		13,639,100	14,150,000	14,146,388	14,148,110		671		671		14,148,781		(509,681)	(509,681)	188,618	04/17/2028
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2024	Redemption 100.0000		2,558,791	2,558,791	2,558,791	2,558,791						2,558,791				96,053	08/10/2041
38141E-C2-3	GOLDMAN SACHS GROUP INC SR UNSEC 3.850% 07/08/24		07/08/2024	Maturity		25,000,000	25,000,000	24,967,000	24,997,959		2,041		2,041		25,000,000				962,500	07/08/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38141G-VM-3	GOLDMAN SACHS GROUP INC SR UNSEC 4.000% 03/03/24		03/03/2024	Maturity		20,000,000	20,000,000	19,939,600	19,998,764		1,236		1,236		20,000,000				400,000	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC SR UNSEC 3.272% 09/29/25		09/29/2024	Call 100.0000		8,325,000	8,325,000	8,325,000	8,325,000						8,325,000				272,394	09/29/2025
38237D-AB-2	GOODLEAP SUSTAINABLE HOME I SERIES 2022-4CS CLASS B 144A 5.550% 11/20/54		05/08/2024	CITIGROUP GLOBAL MARKETS INC.		2,525,273	3,000,000	2,587,274	2,619,074		8,036		8,036		2,627,110		(101,837)	(101,837)	64,750	11/20/2054
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		12/20/2024	Paydown		857,852	857,852	857,706	857,722		129		129		857,852				9,013	07/20/2048
38237T-AB-7	GOODLEAP SUSTAINABLE HOME I SERIES 2022-3CS CLASS B 144A 5.500% 07/20/49		05/08/2024	CITIGROUP GLOBAL MARKETS INC.		3,267,500	4,000,000	3,828,644	3,842,186		3,029		3,029		3,845,214		(577,714)	(577,714)	85,556	07/20/2049
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC 6.750% 03/15/27		10/01/2024	Redemption 100.0000		119,172,208	141,718,593	141,718,593	141,718,593						141,718,593				10,138,963	03/15/2027
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		12/01/2024	Paydown				1,246,672	1,111,641		(1,111,641)		(1,111,641)						210,615	07/20/2040
38411H-AC-9	GRACIE POINT INTERNATIONAL FUN SERIES 2022-1A CLASS C 144A 8.822% 04/01/24		02/01/2024	Paydown		5,649,000	5,649,000	5,539,551	5,627,383		21,617		21,617		5,649,000				83,190	04/01/2024
38411J-AC-5	GRACIE POINT INTERNATIONAL FUN SERIES 2022-2A CLASS C 144A 9.586% 07/01/24		02/27/2024	Paydown		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				52,053	07/01/2024
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		12/15/2024	Redemption 100.0000		822,854	822,854	822,854	822,854						822,854				16,082	10/15/2034
38869P-AM-6	GRAPHIC PACKAGING INTERN CO.GUARNT 4.125% 08/15/24		08/15/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				825,000	08/15/2024
389375-AJ-5	GRAY TELEVISION INC CO.GUARNT 5.875% 07/15/26		06/03/2024	TENDER SALE		19,162,350	19,755,000	19,268,206	19,595,286		25,059		25,059		19,620,345		(457,995)	(457,995)	1,028,426	07/15/2026
39121J-A@-9	GREAT RIVER ENERGY SR-SEC 6.060% 07/01/26		07/01/2024	Redemption 100.0000		4,629,630	4,629,630	4,629,630	4,629,630						4,629,630				140,278	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2024	Redemption 100.0000		635,909	635,909	532,866	587,717		48,191		48,191		635,909				39,770	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2024	Redemption 100.0000		118,294	118,294	118,294	118,294						118,294				8,556	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2024	Call 100.0000		4,360,000	4,360,000	4,315,906	4,340,346		1,298		1,298		4,341,644		18,356	18,356	195,241	07/01/2030
39573#-AA-9	GREENSTATE AUTO RECEIVABLES TR 6.634% 12/15/28		12/16/2024	Paydown		36,348,525	36,348,525	36,348,525	36,348,525						36,348,525				1,335,515	12/15/2028
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		12/15/2024	Redemption 100.0000		1,726,177	1,726,177	1,726,177	1,726,177						1,726,177				39,806	11/15/2033
39808C-A*-6	GRIDIRON FDG LLC 5.640% 06/30/27		08/16/2024	Redemption 100.0000		49,360,260	49,360,260	49,360,260	49,360,260						49,360,260				3,288,385	06/30/2027
39813#-AB-7	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		12/31/2024	Redemption 100.0000		3,229,625	3,229,625	3,229,625	3,229,625						3,229,625				25,605	12/31/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A 4.000% 08/15/28		05/02/2024	US BANK GLOBAL CORP TRUST SVR		2,688,335	2,950,000	2,950,000	2,950,000						2,950,000		(261,665)	(261,665)	85,550	08/15/2028
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		12/10/2024	Redemption 100.0000		183,519	183,519	183,519	183,519						183,519				4,079	12/10/2049
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		12/15/2024	Redemption 100.0000		236,875	236,875	236,875	236,875						236,875				5,621	08/15/2048
39952*-AA-4	GROUND LEASE TRUST A 2018C-M SR-SEC 4.640% 06/15/53		12/15/2024	Redemption 100.0000		14,543	14,543	14,543	14,543						14,543				424	06/15/2053
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		12/20/2024	Paydown		5,482,717	5,482,717	5,482,081	5,482,108		609		609		5,482,717				110,706	09/20/2037
404119-BN-8	HCA INC SR SEC 5.000% 03/15/24		03/15/2024	Maturity		45,000,000	45,000,000	44,706,250	44,992,111		7,889		7,889		45,000,000				1,125,000	03/15/2024
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		12/09/2024	Paydown		68,969	68,969	68,960	68,962		7		7		68,969				1,496	10/09/2039
40441T-AF-6	HPEFS EQUIPMENT TRUST SERIES 2022-2A CLASS D 144A 4.940% 03/20/30		06/25/2024	BANK OF AMERICA		1,013,349	1,025,000	1,024,783	1,024,860		32		32		1,024,893		(11,544)	(11,544)	26,161	03/20/2030
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		12/15/2024	Redemption 100.0000		350,837	350,837	350,837	350,837						350,837				7,578	01/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		10/25/2024	Redemption 100.0000		116,763	116,763	116,763	116,763						116,763				3,031	12/31/2050
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		10/25/2024	Redemption 100.0000		9,688	9,688	9,688	9,688						9,688				288	12/31/2060
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		12/15/2024	Redemption 100.0000		67,834	67,834	68,034	68,003		(169)		(169)		67,834				1,716	08/15/2033
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		12/15/2024	Redemption 100.0000		155,946	155,946	155,946	155,946						155,946				3,714	08/15/2036
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 4.500% 06/15/36		12/16/2024	Redemption 100.0000		8,047,954	8,047,954	8,047,954	8,047,954						8,047,954				55,202	06/15/2036
40833@-AA-5	HAMMES CO CAP LAND HLD SWEDISH SR-SEC 6.400% 06/15/36		12/16/2024	Redemption 100.0000		395,393	395,393	395,393	395,393						395,393				13,709	06/15/2036
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		12/15/2024	Redemption 99.9974		728,013	728,032	728,032	728,032		(19)		(19)		728,013				12,322	12/15/2041
410345-AL-6	HANESBRANDS INC CO.GUARNT 4.875% 05/15/26		02/27/2024	U.S. BANCORP LIBRA		19,300,000	20,000,000	20,026,250	20,007,208		(487)		(487)		20,006,721		(706,721)	(706,721)	281,667	05/15/2026
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 9.870% 03/19/35		12/19/2024	Paydown		76,636	76,636	65,846	70,072		6,564		6,564		76,636				1,616	03/19/2035
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 9.851% 10/20/45		12/20/2024	Paydown		127,312	127,199	108,040	115,921		11,288		11,288		127,209		104	104	3,730	10/20/2045
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		12/20/2024	Paydown		113,650	113,650	106,180	107,510		6,140		6,140		113,650				2,828	12/20/2050
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		12/20/2024	Paydown		180,800	180,800	171,246	172,774		8,026		8,026		180,800				3,238	06/20/2051
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		02/29/2024	Redemption 100.0000		33,810,391	33,810,391	33,810,391	33,810,391						33,810,391				516,270	10/20/2045
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A 3.375% 06/15/26		09/27/2024	LOOP CAPITAL MARKET L.L.C.		3,096,000	3,200,000	3,200,000	3,200,000						3,200,000		(104,000)	(104,000)	85,500	06/15/2026
421924-BT-7	ENCOMPASS HEALTH CORP CO.GUARNT 5.750% 09/15/25		11/21/2024	Call 100.0000		4,482,000	4,482,000	4,479,615	4,481,328		342		342		4,481,671		329	329	263,747	09/15/2025
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		12/31/2024	Redemption 100.0000		1,217,246	1,217,246	1,217,246	1,217,246						1,217,246				27,288	04/30/2034
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		12/31/2024	Redemption 100.0000		479,955	479,955	479,955	479,955						479,955				10,457	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		12/31/2024	Redemption 100.0000		1,848,757	1,848,757	1,848,757	1,848,757						1,848,757				35,743	11/30/2034
42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56		12/15/2024	Redemption 100.0000		141,551	141,551	144,382	144,236		(2,685)		(2,685)		141,551				2,983	12/15/2056
42241@-AE-9	HEARST COMMUNICATIONS-INC. A-SR-UNSEC 3.850% 04/08/24		04/08/2024	Maturity		95,000,000	95,000,000	95,000,000	95,000,000						95,000,000				1,899,868	04/08/2024
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC 4.370% 07/01/50		07/01/2024	Redemption 100.0000		313,636	313,636	313,636	313,636						313,636				13,706	07/01/2050
42251#-AC-8	HEB GROCERY COMPANY LP C-SR-UNSEC 6.320% 07/01/24		07/01/2024	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				442,400	07/01/2024
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		12/01/2024	Redemption 100.0000		2,603,882	2,603,882	2,603,882	2,603,882						2,603,882				63,762	03/01/2038
42280#-AG-4	THE HEICO COS-L.L.C. 3.720% 11/17/28		11/18/2024	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				186,000	11/17/2028
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		03/22/2024	Redemption 100.0000		24,851,323	24,851,323	24,833,383	24,845,832		5,492		5,492		24,851,323				838,043	02/18/2025
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		03/22/2024	Redemption 100.0000		10,437,818	10,437,818	10,409,503	10,422,675		15,143		15,143		10,437,818				(35,024)	02/18/2025
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		02/26/2024	Redemption 100.0000		55,273	55,273	55,273	55,273						55,273					07/15/2031
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		02/26/2024	Paydown		134,922	134,922	134,922	134,922						134,922				466	07/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42709T-AC-6	HERCULES PRIVATE CREDIT FUND 1 4.250% 07/15/31		02/26/2024	Paydown		215,627	215,627	215,627	215,627						215,627				771	07/15/2031
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		02/26/2024	Paydown		95,510	95,510	95,510	95,510						95,510				232	07/15/2031
42709T-AE-2	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		02/25/2024	Paydown		404,908	404,908	404,908	404,908						404,908					07/15/2031
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 7.560% 07/25/31		02/25/2024	Paydown		477,750	477,750	477,750	477,750						477,750					07/25/2031
42709T-AG-7	HERCULES PRIVATE CREDIT FUND 1 7.410% 07/15/31		02/26/2024	Paydown		102,011	102,011	102,011	102,011						102,011					07/15/2031
42709T-AH-5	HERCULES PRIVATE CREDIT FUND 1 7.910% 07/15/31		02/26/2024	Paydown		69,213	69,213	69,213	69,213						69,213				2,067	07/15/2031
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		12/20/2024	Paydown		309,357	309,357	309,356	309,355		1		1		309,357				4,386	09/20/2051
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		12/20/2024	Paydown		690,916	690,916	690,604	690,805		111		111		690,916				14,889	09/21/2040
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2024	Paydown		214,993	214,993	214,847	214,917		76		76		214,993				7,403	09/21/2040
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		12/20/2024	Paydown		186,496	186,496	186,479	186,089		407		407		186,496				6,163	09/20/2041
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		12/20/2024	Paydown		212,901	212,901	213,482	213,055		(154)		(154)		212,901				6,473	09/20/2041
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		12/20/2024	Paydown		220,552	220,552	220,534	220,307		244		244		220,552				5,466	09/20/2042
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		12/20/2024	Paydown		323,207	323,207	323,097	323,127		80		80		323,207				8,252	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		12/20/2024	Paydown		88,473	88,473	88,461	88,466		7		7		88,473				2,294	09/20/2048
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		12/20/2024	Paydown		269,877	269,877	269,769	269,802		75		75		269,877				5,276	09/20/2047
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		12/01/2024	Redemption 100.0000		1,025,984	1,025,984	1,025,984	1,025,984						1,025,984				32,666	08/01/2041
42806M-AA-7	HERTZ VEHICLE FINANCING LLC SERIES 2021-1A CLASS A 144A 1.210% 12/26/25		12/25/2024	Paydown		10,300,000	10,300,000	10,298,373	10,299,557		443		443		10,300,000				98,665	12/26/2025
42806M-BA-6	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS A 144A 3.730% 09/25/26		06/25/2024	SUNTRUST CAPITAL MARKETS		4,156,699	4,250,000	4,063,896	4,133,516		36,023		36,023		4,169,540		(12,840)	(12,840)	79,703	09/25/2026
42809H-AF-4	HESS CORP SR UNSEC 3.500% 07/15/24		07/15/2024	Maturity		21,525,000	21,525,000	21,376,987	21,515,672		9,328		9,328		21,525,000				753,375	07/15/2024
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		12/31/2024	Redemption 100.0000		2,591,704	2,591,704	2,591,704	2,591,704						2,591,704				107,516	12/31/2036
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		12/16/2024	Redemption 100.0000		47,004	47,004	47,944	47,896		(892)		(892)		47,004				995	01/15/2057
431282-AP-7	HIGHWOODS REALTY LP SR UNSEC 3.875% 03/01/27		05/02/2024	GOLDMAN SACHS & CO.		22,165,095	23,605,000	23,303,621	23,496,495		11,151		11,151		23,507,646		(1,342,551)	(1,342,551)	622,500	03/01/2027
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A 3.610% 06/20/34		12/20/2024	Paydown		1,641,962	1,641,962	1,641,785	1,641,799		163		163		1,641,962				30,744	06/20/2034
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		12/20/2024	Paydown		788,142	788,142	788,012	788,025		117		117		788,142				16,760	06/20/2034
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34		12/20/2024	Paydown		481,095	481,095	481,029	481,033		62		62		481,095				11,703	06/20/2034
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34		12/20/2024	Paydown		287,343	287,343	287,311	287,311		32		32		287,343				10,120	06/20/2034
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A 4.300% 01/25/37		12/25/2024	Paydown		1,091,963	1,091,963	1,091,764	1,091,794		169		169		1,091,963				23,412	01/25/2037
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37		12/25/2024	Paydown		559,085	559,085	558,929	558,953		132		132		559,085				15,527	01/25/2037
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		12/25/2024	Paydown		227,776	227,776	227,772	227,770		6		6		227,776				4,747	02/25/2039
436440-AP-6	HOLOGIC INC SERIES 144A 3.250% 02/15/29		07/10/2024	BARCLAYS BANK PLC		630,700	700,000	588,686	606,871		8,253		8,253		615,124		15,576	15,576	20,601	02/15/2029
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		12/15/2024	Redemption 100.0000		520,881	520,881	526,090	522,459		(1,579)		(1,579)		520,881				11,012	01/15/2028
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		12/10/2024	Redemption 100.0000		1,504,004	1,504,004	1,504,004	1,504,004						1,504,004				36,480	01/31/2029

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		12/15/2024	Redemption 100.0000		509,863	509,863	509,863	509,863						509,863				9,409	10/15/2040
438516-BL-9	HONEYWELL INTERNATIONAL SR UNSEC 2.500% 11/01/26		02/21/2024	THE TORONTO-DOMINION BANK		18,897,000	20,000,000	19,017,500	19,689,094		15,344		15,344		19,704,439		(807,439)	(807,439)	155,556	11/01/2026
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/31		10/22/2024	MORGAN STANLEY & CO. INC.		4,488,031	5,370,000	4,596,935	4,719,007		60,637		60,637		4,779,644		(291,613)	(291,613)	107,549	09/01/2031
443016-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		12/25/2024	Redemption 100.0000		979,653	979,653	979,653	979,653						979,653				20,071	01/25/2038
44409M-AB-2	HUDSON PACIFIC PROPERTIE CO.GUARNT 4.650% 04/01/29		01/31/2024	STIFEL NICOLAUS & COMPANY INC		8,768,438	9,950,000	9,816,969	9,873,284		1,231		1,231		9,874,514		(1,106,077)	(1,106,077)	155,510	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE 3.250% 01/15/30		02/27/2024	Various		19,135,375	25,500,000	20,366,187	25,500,085		(44)	5,133,854	(5,133,898)		20,366,187		(1,230,812)	(1,230,812)	500,058	01/15/2030
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		12/31/2024	Redemption 100.0000		1,262,845	1,262,845	1,262,845	1,262,845						1,262,845				69,248	03/31/2042
444859-BD-3	HUMANA INC SR UNSEC 3.850% 10/01/24		10/01/2024	Maturity		30,000,000	30,000,000	29,960,100	29,996,505		3,495		3,495		30,000,000				1,155,000	10/01/2024
44691#-AA-6	HUNTRESS ONE LLC 6.130% 07/31/30		12/15/2024	Redemption 100.0111		7,839,179	7,838,307	7,838,307	7,838,307		872		872		7,839,179				261,311	07/31/2030
44891A-AZ-0	HYUNDAI CAPITAL AMERICA SR UNSEC 4.300% 02/01/24		02/01/2024	Maturity		15,000,000	15,000,000	14,992,650	14,999,864		136		136		15,000,000				322,500	02/01/2024
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR UNSEC 3.400% 06/20/24		06/20/2024	Maturity		3,700,000	3,700,000	3,717,723	3,701,819		(1,819)		(1,819)		3,700,000				62,900	06/20/2024
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		12/01/2024	Paydown		48,547	48,547	47,384	47,900		646		646		48,547				1,347	08/20/2029
44992*-AC-2	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE) 11.080% 03/03/29		10/23/2024	Tax Free Exchange		3,013,739	3,073,514	2,998,339	3,008,453		5,285		5,285		3,013,739				418,701	03/03/2029
45029#-AC-2	ISO NEW ENGLAND INC SR-UNSEC 4.490% 11/08/24		11/08/2024	Maturity		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				875,550	11/08/2024
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		12/15/2024	Redemption 100.0000		529,949	529,949	529,949	529,949						529,949				14,608	06/15/2045
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 5.053% 05/25/37		12/25/2024	Paydown		6,309	6,309	1,600	985		5,324		5,324		6,309				27	05/25/2037
451102-BT-3	ICAHN ENTERPRISES FIN SERIES WI 6.250% 05/15/26		12/16/2024	Various		9,040,000	9,040,000	8,990,504	8,931,813		27,453		27,453		8,959,266		80,734	80,734	613,653	05/15/2026
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 7.653% 03/25/35		12/26/2024	Paydown		204,920	204,920	168,035	179,057		25,863		25,863		204,920				5,533	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 7.453% 03/25/35		12/26/2024	Paydown		58,253	58,253	57,066	57,481		773		773		58,253				1,282	03/25/2035
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 5.878% 02/25/35		06/25/2024	Paydown		763,793	763,793	660,681	759,236		4,557		4,557		763,793				15,238	02/25/2035
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		09/22/2024	Paydown		2,092,230	2,092,230	2,092,236	2,092,236		(6)		(6)		2,092,230				54,815	08/22/2056
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		12/30/2024	Paydown		549,488	549,488	493,910	489,254	18,662	41,573		60,235		549,488				25,216	07/01/2031
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		12/01/2024	Paydown		1,898,473	1,898,473	1,898,386	1,893,865		4,608		4,608		1,898,473				46,014	01/25/2051
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		05/28/2024	BARCLAYS BANK PLC		32,423,600	35,205,000	35,205,000	35,205,000						35,205,000		(2,781,400)	(2,781,400)	726,595	05/15/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		12/31/2024	Redemption 100.0000		4,158,158	4,158,158	4,158,158	4,158,158						4,158,158				250,208	06/30/2038
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 4.823% 08/25/35		12/01/2024	Paydown		279,293	279,275	104,804	87,156		192,131		192,131		279,287		6	6	7,635	08/25/2035
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2024	Call 100.0000		750,000	750,000	732,000	748,018		559		559		748,577		1,423	1,423	27,000	06/01/2025
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 01/17/24		01/17/2024	DIRECT			24,649,815													01/17/2024
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42		12/15/2024	Redemption 100.0000		2,432,713	2,432,713	2,441,228	2,440,794		(8,081)		(8,081)		2,432,713				60,359	09/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
460690-BL-3	INTERPUBLIC GROUP COS SR UNSEC 4.200% 04/15/24		04/15/2024	Maturity		8,250,000	8,250,000	8,234,490	8,249,467		533		533		8,250,000				173,250	04/15/2024
461070-AL-8	INTERSTATE POWER & LIGHT SR UNSEC 3.250% 12/01/24		12/01/2024	Maturity		21,425,000	21,425,000	21,265,384	21,408,147		16,853		16,853		21,425,000				696,313	12/01/2024
46361*-AU-0	THE IRVINE CO LLC SR 3.420% 10/01/24		10/01/2024	Maturity		50,000,000	50,000,000	48,886,560	49,904,268		95,732		95,732		50,000,000				1,710,000	10/01/2024
464120-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		12/01/2024	Paydown		170,527	170,527	59,462	28,179		142,348		142,348		170,527				8,650	02/25/2036
464338-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		12/15/2024	Paydown		1,548,782	1,548,782	1,548,782	1,548,782						1,548,782				28,706	07/15/2040
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC 3.650% 06/15/24		06/15/2024	Maturity		9,100,000	9,100,000	9,069,606	9,098,378		1,622		1,622		9,100,000				166,075	06/15/2024
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		12/15/2024	Paydown		6,971,822	6,971,822	6,971,822	6,971,822						6,971,822				146,837	02/15/2077
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		12/15/2024	Paydown		81,124	81,124	85,186	82,808		(1,684)		(1,684)		81,124				1,712	12/15/2048
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		12/15/2024	Paydown		144,921	144,921	161,405	152,206		(7,286)		(7,286)		144,921				5,484	12/15/2050
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		12/15/2024	Paydown		497,907	497,907	565,352	548,438		(50,531)		(50,531)		497,907				13,546	09/15/2056
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		12/16/2024	Paydown		679,946	679,946	707,791	701,505		(21,558)		(21,558)		679,946				15,183	02/16/2065
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		12/16/2024	Paydown		197,953	197,953	237,760	229,612		(31,659)		(31,659)		197,953				7,497	02/15/2067
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		12/15/2024	Paydown		90,088	90,088	93,241	92,658		(2,570)		(2,570)		90,088				3,030	10/17/2061
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		12/16/2024	Paydown		1,285,734	1,285,734	1,283,929	1,284,858		876		876		1,285,734				21,768	09/15/2065
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		12/16/2024	Paydown		517,178	517,178	550,539	540,428		(23,250)		(23,250)		517,178				16,778	09/15/2067
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		12/15/2024	Paydown		4,321,943	4,321,943	4,318,943	4,321,177		765		765		4,321,943				74,882	04/15/2067
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		12/16/2024	Paydown		1,624,580	1,624,580	1,624,199	1,624,718		(138)		(138)		1,624,580				38,295	03/15/2062
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		12/16/2024	Paydown		673,437	673,437	701,523	695,732		(22,295)		(22,295)		673,437				21,417	03/17/2064
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		12/16/2024	Paydown		69,092	69,092	71,543	71,043		(1,951)		(1,951)		69,092				1,467	01/17/2073
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		12/16/2024	Paydown		1,087,165	1,087,165	1,241,236	1,193,491		(106,326)		(106,326)		1,087,165				31,338	01/15/2075
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		12/15/2024	Paydown		131,029	131,029	134,560	133,748		(2,719)		(2,719)		131,029				3,192	03/15/2063
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		12/15/2024	Paydown		720,577	720,577	752,551	746,418		(25,841)		(25,841)		720,577				21,901	03/16/2065
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		12/15/2024	Paydown		556,505	556,505	555,690	555,835		670		670		556,505				11,068	01/17/2073
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		12/15/2024	Paydown		1,120,276	1,120,276	1,153,098	1,146,379		(26,103)		(26,103)		1,120,276				27,649	01/15/2075
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		12/15/2024	Paydown		1,103,785	1,103,785	1,103,289	1,103,427		358		358		1,103,785				19,717	06/15/2077
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		12/15/2024	Paydown		489,103	489,103	486,984	487,117		1,986		1,986		489,103				10,984	06/15/2079
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		12/15/2024	Paydown		1,491,457	1,491,457	1,457,667	1,463,605		27,852		27,852		1,491,457				26,973	09/15/2072
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		12/15/2024	Paydown		652,862	652,862	652,297	652,367		494		494		652,862				15,392	09/17/2074
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		11/01/2024	Paydown		13,219	13,219	6,430	2,893		10,326		10,326		13,219				353	01/25/2036
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 5.728% 04/25/36		12/01/2024	Paydown		12,536	12,536	343	724		11,812		11,812		12,536				386	04/25/2036
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		12/01/2024	Paydown		200,430	200,430	198,353	198,612		1,818		1,818		200,430				4,612	11/25/2034
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.934% 06/25/35		02/16/2024	SG AMERICAS SECURITIES LLC		774,443	802,532	677,445	672,175		(472)		(472)		671,702		102,741	102,741	7,965	06/25/2035
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.934% 06/25/35		02/01/2024	Paydown		8,199	8,199	6,921	6,867		1,332		1,332		8,199				46	06/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 6.035% 10/25/35		12/01/2024	Paydown		411,054	411,054	250,803	262,673		148,381		148,381		411,054				10,386	10/25/2035
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		11/01/2024	Paydown		34,240	34,240	20,539	9,860		24,380		24,380		34,240				1,058	01/25/2036
46625H-JT-8	JPMORGAN CHASE & CO SR UNSEC 3.875% 02/01/24		02/01/2024	Maturity		10,000,000	10,000,000	9,944,200	9,999,438		562		562		10,000,000				193,750	02/01/2024
46625H-JY-7	JPMORGAN CHASE & CO SUBORD 3.875% 09/10/24		09/10/2024	Maturity		15,082,000	15,082,000	15,032,719	15,077,911		4,089		4,089		15,082,000				584,428	09/10/2024

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		10/01/2024	Paydown		170,795	169,889	111,415	55,153		115,381		115,381		170,533		261	261	7,262	07/25/2036
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		10/01/2024	Paydown		106,609	106,354	54,859	54,859		51,618		51,618		106,477		131	131	3,161	07/25/2036
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		12/01/2024	Paydown		18,458	18,955	11,854	6,088		12,508		12,508		18,596		(138)	(138)	478	06/25/2037
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		12/01/2024	Paydown		1,395,247	1,395,247	1,505,013	1,392,599		2,648		2,648		1,395,247				37,994	02/15/2046
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		11/25/2024	Paydown		10,940	10,940	10,170	10,583		357		357		10,940				306	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		11/25/2024	Paydown		6,780	6,780	6,262	6,445		335		335		6,780				211	08/25/2049
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		11/25/2024	Paydown		115,000	115,000	115,000	115,000						115,000				2,476	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.136% 02/26/52		11/25/2024	Paydown		680,000	680,000	680,000	680,000						680,000				17,578	02/26/2052
46643A-BE-2	JPMBB 2014-C23 A5 SEQ 3.934% 09/15/47		12/01/2024	Paydown		30,916,115	30,916,115	31,167,424	30,597,218		318,897		318,897		30,916,115				732,748	09/15/2047
46643G-AE-0	JPMBB 2014-C24 A5 SEQ 3.639% 11/15/47		12/01/2024	Paydown		114,218,317	114,218,317	117,644,867	114,376,101		(157,784)		(157,784)		114,218,317				3,325,125	11/15/2047
46644A-BF-8	JPMBB 2015-C27 A4 SEQ 3.179% 02/15/48		12/01/2024	Paydown		30,367,301	30,367,301	28,669,812	28,669,812		1,697,490		1,697,490		30,367,301				937,243	02/15/2048
46648K-AT-3	JPMDB 2017-C7 A4 SEQ 3.147% 10/15/50		09/01/2024	Paydown		619,100	619,100	625,285	620,300		(1,200)		(1,200)		619,100				14,611	10/15/2050
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.872% 11/25/48		12/01/2024	Paydown		120,158	120,158	121,275	120,690		(532)		(532)		120,158				2,287	11/25/2048
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.872% 11/25/48		12/01/2024	Paydown		394,474	394,474	387,571	390,006		4,469		4,469		394,474				7,510	11/25/2048
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.777% 12/25/48		12/01/2024	Paydown		297,538	297,538	299,096	298,330		(792)		(792)		297,538				6,461	12/25/2048
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.777% 12/25/48		12/01/2024	Paydown		288,748	288,748	282,747	284,468		4,280		4,280		288,748				6,270	12/25/2048
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.887% 12/25/48		12/01/2024	Paydown		55,692	55,692	56,353	56,111		(419)		(419)		55,692				1,195	12/25/2048
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		12/16/2024	Paydown		3,485,462	3,485,462	3,485,462	3,485,462						3,485,462				66,119	08/09/2038
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		12/16/2024	Paydown		3,364,806	3,364,806	3,364,806	3,364,806						3,364,806				61,016	06/15/2086
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.019% 12/25/51		12/01/2024	Paydown		276,411	276,411	288,763	286,350		(9,939)		(9,939)		276,411				4,548	12/25/2051
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.019% 12/25/51		12/01/2024	Paydown		162,875	162,875	167,583	166,645		(3,770)		(3,770)		162,875				2,680	12/25/2051
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.022% 12/25/51		12/01/2024	Paydown		138,193	138,193	140,396	139,836		(1,642)		(1,642)		138,193				2,274	12/25/2051
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.213% 01/25/52		12/01/2024	Paydown		419,924	419,924	445,775	439,475		(19,552)		(19,552)		419,924				7,353	01/25/2052
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.343% 04/25/52		12/24/2024	Paydown		294,152	294,152	298,978	297,377		(3,225)		(3,225)		294,152				5,360	04/25/2052
46657L-AA-0	JG WENTWORTH XLIV LLC 6.430% 12/31/77		12/16/2024	Paydown		60,925	60,925	60,925	60,925						60,925				3,284	12/31/2077
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		12/16/2024	Paydown		2,017,192	2,017,192	2,017,192	2,017,192						2,017,192				58,825	08/09/2038
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		12/15/2024	Redemption 100.0000		4,225,121	4,225,121	4,225,121	4,225,121						4,225,121				107,697	05/15/2034
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		12/15/2024	Paydown		1,750,549	1,750,549	1,750,431	1,750,549						1,750,549				42,339	09/15/2043
46665A-AC-0	JGW IX LLC SERIES 2018-A 3.950% 12/15/54		12/15/2024	Redemption 100.0000		2,322,117	2,322,117	2,273,377	2,277,836		44,281		44,281		2,322,117				58,652	12/15/2054
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		12/15/2024	Redemption 100.0000		3,480,541	3,480,541	3,532,749	3,530,896		(50,355)		(50,355)		3,480,541				48,518	11/15/2040

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		12/15/2024	Redemption 100.0000		1,389,254	1,389,254	1,403,147	1,401,348		(12,093)		(12,093)		1,389,254				30,351	02/15/2037
46673*-AA-7	JRD HOLDINGS LLC 3.214% 12/15/41		12/15/2024	Redemption 100.0000		1,215,577	1,215,577	1,215,577	1,215,577						1,215,577				21,268	12/15/2041
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		12/15/2024	Redemption 100.0000		1,372,697	1,372,697	1,400,151	1,398,002		(25,305)		(25,305)		1,372,697				26,238	12/15/2043
46676@-56-7	JG WENTWORTH XLIV LLC 6.720% 12/31/77		04/30/2024	Paydown		9,479	9,479	9,479	9,479						9,479				227	12/31/2077
46676@-56-7	JG WENTWORTH XLIV LLC 6.720% 12/31/77		05/31/2024	Tax Free Exchange		2,445,668	2,445,668	2,445,668	2,445,668						2,445,668				64,680	12/31/2077
46676@-JK-L	JG WENTWORTH XLIV LLC 6.250% 12/31/77		04/30/2024	Paydown		19,304	19,304	19,304	19,304						19,304				461	12/31/2077
46676@-JK-L	JG WENTWORTH XLIV LLC 6.250% 12/31/77		05/31/2024	Tax Free Exchange		4,980,811	4,980,811	4,980,811	4,980,811						4,980,811				131,726	12/31/2077
46676@-YZ-1	JG WENTWORTH XLIV LLC 6.490% 12/31/77		04/30/2024	Paydown		12,630	12,630	12,630	12,630						12,630				302	12/31/2077
46676@-YZ-1	JG WENTWORTH XLIV LLC 6.490% 12/31/77		05/31/2024	Tax Free Exchange		3,258,879	3,258,879	3,258,879	3,258,879						3,258,879				86,187	12/31/2077
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		12/15/2024	Redemption 100.0000		2,421,086	2,421,086	2,494,827	2,462,378		(41,292)		(41,292)		2,421,086				48,805	11/15/2033
47032@-AG-6	JAMES CAMPBELL CO LLC B-SR-UNSEC 4.480% 09/30/24		09/30/2024	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				436,800	09/30/2024
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/31/25		08/30/2024	Redemption 100.0000		12,851,825	12,851,825	12,808,803	12,836,915		14,910		14,910		12,851,825				636,714	03/31/2025
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/31/25		03/31/2024	Tax Free Exchange		1,121,101	1,121,101	1,121,101	1,121,101						1,121,101				61,507	03/31/2025
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC A11 PIK 14.000% 03/22/26		08/30/2024	Redemption 100.0000		5,515,512	5,515,512	5,423,453	5,467,641		47,871		47,871		5,515,512				654,615	03/22/2026
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC 3.600% 09/15/52		12/16/2024	Redemption 100.0000		97,171	97,171	98,040	97,928		(757)		(757)		97,171				1,903	09/15/2052
476927-AA-6	JG WENTWORTH XLIV LLC 6.433% 12/15/69		12/30/2024	Paydown		151,917	151,917	151,917	151,917						151,917				30,850	12/15/2069
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		12/31/2024	Redemption 100.0000		5,878,221	5,878,221	4,275,818	4,275,818						4,275,818		1,602,403	1,602,403	173,935	06/30/2037
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2024	Redemption 100.0000		1,567,372	1,567,372	1,572,992	1,571,302		(3,930)		(3,930)		1,567,372				36,253	01/15/2042
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		12/10/2024	Paydown		10,557,962	10,557,962	10,357,712	10,399,779		158,183		158,183		10,557,962				443,484	12/10/2037
47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A 7.200% 12/10/37		12/10/2024	Paydown		571,972	571,972	570,296	570,325		1,647		1,647		571,972				22,591	12/10/2037
48121@-AB-7	JRD HOLDINGS LLC B-SR 4.650% 04/30/27		04/30/2024	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC B-SR-UNSEC 4.130% 03/27/24		03/27/2024	Redemption 100.0000		2,130,000	2,130,000	2,130,000	2,130,000						2,130,000				43,985	03/27/2024
48276@-AA-2	KSN-1 HOLDINGS LP SR-UNSEC 4.000% 01/08/55		08/09/2024	Paydown		359,525	359,525	359,525	359,525						359,525				5,042	01/08/2055
48276@-AB-0	KSN-1 HOLDINGS LP SR-UNSEC 4.025% 01/08/55		08/09/2024	Paydown		263,878	263,878	263,878	263,878						263,878				3,869	01/08/2055
48276@-AC-8	KSN-1 HOLDINGS LP SR-UNSEC 4.050% 01/08/55		08/09/2024	Paydown		654,288	654,288	654,288	654,288						654,288				9,654	01/08/2055
48783@-BP-2	KELLOGG CO SR UNSEC 3.250% 04/01/26		02/27/2024	BNP PARIBAS		9,606,400	10,000,000	9,989,600	9,997,425		178		178		9,997,603		(391,203)	(391,203)	133,611	04/01/2026
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		12/16/2024	Redemption 100.0000		728,200	728,200	728,200	728,200						728,200				13,130	12/15/2041
49427R-AM-4	KILROY REALTY LP CO.GUARNT 3.450% 12/15/24		12/15/2024	Maturity		12,650,000	12,650,000	12,633,555	12,647,531		2,469		2,469		12,650,000				436,425	12/15/2024
494550-BS-4	KINDER MORGAN ENER PART CO.GUARNT 4.150% 02/01/24		02/01/2024	Maturity		15,000,000	15,000,000	14,955,900	14,999,567		433		433		15,000,000				311,250	02/01/2024
50022H-AA-9	KOFILE-INC. SUB-UNSEC 11.250% 12/31/27		07/25/2024	Redemption 100.0000		14,599,637	14,599,637	14,317,872	14,401,393		198,244		198,244		14,599,637				1,375,007	12/31/2027
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI 3.875% 05/15/27		08/19/2024	BANK OF AMERICA		21,038,340	21,400,000	21,600,000	21,531,597		(25,583)		(25,583)		21,506,015		(467,675)	(467,675)	633,455	05/15/2027
501044-DC-2	KROGER CO SR UNSEC 3.500% 02/01/26		05/31/2024	JP MORGAN SECURITIES INC		14,167,256	14,600,000	14,565,398	14,591,841		1,607		1,607		14,593,448		(426,192)	(426,192)	428,672	02/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A 5.000% 12/31/26		07/08/2024	Call 102.5000		5,125,000	5,000,000	5,134,459	5,055,192		(14,231)		(14,231)		5,040,961		(40,961)	(40,961)	380,556	12/31/2026
50168Q-AC-9	LABL INC SERIES 144A 5.875% 11/01/28		03/07/2024	BARCLAYS BANK PLC		5,415,000	6,000,000	6,056,680	6,033,031		(2,231)		(2,231)		6,030,800		(615,800)	(615,800)	127,292	11/01/2028
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		12/30/2024	Paydown		3,759,734	3,759,734	3,759,734	3,759,734						3,759,734				79,897	01/14/2027
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		12/31/2024	Redemption 100.0000		507,264	507,264	507,264	507,264						507,264				22,410	05/30/2049
502431-AK-5	L3HARRIS TECH INC 3.950% 05/28/24		05/28/2024	Maturity		21,850,000	21,850,000	22,582,240	21,882,316		(32,316)		(32,316)		21,850,000				431,538	05/28/2024
50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC 3.360% 06/30/45		12/30/2024	Redemption 100.0000		2,240,580	2,240,580	2,240,580	2,240,580						2,240,580				75,702	06/30/2045
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		03/31/2024	Redemption 100.0000		576,278	576,278	576,278	576,278						576,278				12,131	03/31/2032
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		12/15/2024	Paydown		402,297	402,297	394,491	402,174		123		123		402,297				9,307	01/15/2042
50547V-AD-8	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/39		01/16/2024	Paydown		1,210,156	1,210,156	1,215,026	1,214,253		(4,097)		(4,097)		1,210,156				22,037	12/31/2039
50547V-AE-6	LAC FUNDING LLC 8.950% 12/31/39		01/16/2024	Redemption 100.0000		1,812,891	1,812,891	1,812,891	1,812,891						1,812,891				48,676	12/31/2039
509915-AB-0	Lake Eos Issuer 2023-1 LLC 8.210% 06/15/53		11/12/2024	Paydown		18,262,839	18,262,839	18,262,839	18,262,839						18,262,839				1,003,475	06/15/2053
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		12/15/2024	Redemption 100.0000		480,448	480,448	480,448	480,448						480,448				9,680	05/15/2033
52210#-AA-1	PHILLY HOTEL HOME 2 SR-UNSEC 3.967% 09/15/52		12/15/2024	Redemption 100.0000		61,947	61,947	61,947	61,947						61,947				1,909	09/15/2052
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		12/31/2024	Redemption 100.0000		304,857	304,857	304,857	304,857						304,857				9,863	06/30/2025
524660-AX-5	LEGGETT & PLATT INC SR UNSEC 3.800% 11/15/24		11/15/2024	Maturity		25,000,000	25,000,000	24,939,700	24,993,820		6,180		6,180		25,000,000				950,000	11/15/2024
524660-AZ-0	LEGGETT & PLATT INC SR UNSEC 4.400% 03/15/29		02/06/2024	MORGAN STANLEY & CO. INC.		23,487,111	24,545,000	24,393,914	24,453,385		1,412		1,412		24,454,797		(967,687)	(967,687)	428,992	03/15/2029
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		12/01/2024	Redemption 100.0000		851,185	851,185	851,185	851,185						851,185				29,507	01/01/2028
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		12/01/2024	Redemption 100.0000		196,473	196,473	196,473	196,473						196,473				6,845	10/01/2028
524901-AT-2	LEGG MASON INC SR UNSEC 3.950% 07/15/24		07/15/2024	Maturity		27,822,000	27,822,000	28,042,683	27,836,203		(14,203)		(14,203)		27,822,000				1,098,969	07/15/2024
524ESC-UB-4	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.75 5.750% 01/03/27		01/01/2024	DIRECT			10,000,000													01/03/2027
524ESC-WH-9	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS ESCRO 6.000% 05/03/32		01/01/2024	DIRECT			15,000,000													05/03/2032
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 08/01/24		08/01/2024	DIRECT			35,301													08/01/2024
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 08/01/24		01/01/2024	Paydown		9	9				9		9		9					08/01/2024
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 7.759% 06/25/37		12/26/2024	Paydown		1	513	32	31		(2)		(2)		29		(28)	(28)	12	06/25/2037
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35		12/01/2024	Paydown		1,647,768	1,647,768	1,065,903	1,309,980		337,788		337,788		1,647,768				54,608	10/25/2035
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		11/01/2024	Paydown		636,026	638,193	407,727	513,476		124,255		124,255		637,731		(1,705)	(1,705)	14,596	11/25/2036
525ESC-13-3	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC 4.500% 07/26/42		01/01/2024	DIRECT			5,000,000													07/26/2042
525ESC-1H-2	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC 5.500% 04/04/46		01/01/2024	DIRECT			15,000,000													04/04/2046
525ESC-1L-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75 5.750% 04/25/42		01/01/2024	DIRECT			5,000,000													04/25/2042
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07 0.000% 04/18/42		01/01/2024	DIRECT			5,000,000													04/18/2042
525ESC-3F-4	LEHMAN BROTHERS INC Lehman Brothers Holdings ESC 6.625% 01/18/42		01/01/2024	DIRECT			25,000,000													01/18/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87 5.875% 11/17/42		01/01/2024	DIRECT			40,000,000													11/17/2042
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8 4.800% 03/13/44		01/01/2024	DIRECT			15,000,000													03/13/2044
526057-BZ-6	LENNAR CORP CO.GUARNT 4.500% 04/30/24		04/30/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				450,000	04/30/2024
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		12/15/2024	Redemption 100.0000		153,520	153,520	153,520	153,520						153,520				5,756	05/15/2034
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		12/15/2024	Redemption 100.0000		214,677	214,677	214,677	214,677						214,677				8,293	05/15/2034
53117*-AA-7	LIBERTY RESOURCES II,LLC 10.925% 03/26/27		03/18/2024	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				3,515,449	03/26/2027
536797-AE-3	LITHIA MOTORS INC SERIES 144A 4.625% 12/15/27		07/10/2024	JP MORGAN SECURITIES INC		668,983	700,000	615,636	632,828		7,839		7,839		640,667		28,316	28,316	18,526	12/15/2027
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 12.402% 06/25/34		12/26/2024	Paydown		307,465	307,465	245,588	276,615		30,850		30,850		307,465				7,986	06/25/2034
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 13.020% 07/25/34		12/26/2024	Paydown		65,343	65,343	49,170	57,614		7,728		7,728		65,343				1,403	07/25/2034
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 5.428% 10/25/34		12/26/2024	Paydown		1,034,706	1,034,706	980,619	1,024,499		10,206		10,206		1,034,706				21,212	10/25/2034
548661-DR-5	LOWE'S COS INC SR UNSEC 3.650% 04/05/29		07/24/2024	CITIGROUP GLOBAL MARKETS INC.		11,029,103	11,625,000	11,608,609	11,615,643		918		918		11,616,561		(587,458)	(587,458)	341,807	04/05/2029
54929L-AA-6	LUCANIA FUNDING, LLC 4.200% 06/30/38		10/16/2024	Redemption 100.0000		2,341,713	2,341,713	2,341,713	2,341,713						2,341,713				64,915	06/30/2038
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		10/15/2024	Paydown		330,647	330,647	330,647	330,647						330,647				9,788	06/30/2038
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		12/01/2024	Paydown		108,628	108,628	94,761	103,784		4,844		4,844		108,628				3,101	12/25/2033
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		12/01/2024	Paydown		74,109	74,109	74,363	74,059		50		50		74,109				2,123	02/25/2034
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 6.453% 08/25/36		12/26/2024	Paydown		43,216	43,216	20,425	15,595		27,621		27,621		43,216				387	08/25/2036
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		12/15/2024	Paydown		1,838,375	1,838,375	1,838,314	1,838,321		54		54		1,838,375				25,070	06/15/2046
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		12/15/2024	Paydown		1,210,169	1,210,169	734,769	734,769		475,399		475,399		1,210,169				40,226	06/15/2046
55317X-A#-6	MNR ABS Issuer I LLC 12.440% 12/15/38		12/16/2024	Paydown		5,332,420	5,332,420	5,332,420	5,332,420						5,332,420				472,031	12/15/2038
55317X-A*-0	MNR ABS Issuer I LLC 8.121% 12/15/38		12/16/2024	Paydown		3,911,927	3,911,927	3,911,927	3,911,927						3,911,927				226,981	12/15/2038
55317X-A@-8	MNR ABS Issuer I LLC 8.946% 12/15/38		12/16/2024	Paydown		2,077,623	2,077,623	2,077,623	2,077,623						2,077,623				124,545	12/15/2038
55336V-AG-5	MPLX LP SR UNSEC 4.875% 12/01/24		12/01/2024	Maturity		15,000,000	15,000,000	15,711,000	15,072,552		(72,552)		(72,552)		15,000,000				731,250	12/01/2024
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63		12/15/2024	Paydown		692,057	692,057	692,054	692,046		11		11		692,057				27,143	05/15/2063
55412#-AA-0	Monarch PTC ABS 3.875% 10/15/25		02/29/2024	Redemption 100.0000		25,474,826	25,474,826	25,474,826	25,474,826						25,474,826				908,977	10/15/2025
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		12/15/2024	Paydown		1,022,634	1,022,634	1,022,600	1,022,591		42		42		1,022,634				18,211	10/15/2039
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC 5.060% 06/15/47		06/17/2024	Redemption 100.0000		210,282	210,282	210,282	210,282						210,282				5,320	06/15/2047
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		12/15/2024	Redemption 100.0000		591,092	591,092	596,912	596,040		(4,948)		(4,948)		591,092				15,286	01/15/2050
559080-AC-0	MAGELLAN MIDSTREAM PARTN SR UNSEC 6.400% 05/01/37		02/27/2024	Tax Free Exchange		9,970,970	10,000,000	9,956,000	9,970,750		220		220		9,970,970				206,222	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTN SR UNSEC 4.200% 12/01/42		02/27/2024	Tax Free Exchange		664,615	674,000	662,488	664,564		51		51		664,615				6,762	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTN SR UNSEC 5.150% 10/15/43		02/27/2024	Various		25,618,416	25,000,000	25,771,250	25,621,440		(3,025)		(3,025)		25,618,416				472,083	10/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
559080-AH-9	MAGELLAN MIDSTREAM PARTN SR UNSEC 3.200% 03/15/25		02/27/2024	Tax Free Exchange		15,887,115	15,920,000	15,658,823	15,882,325		4,790		4,790		15,887,115				229,248	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTN SR UNSEC 5.000% 03/01/26		03/01/2024	Tax Free Exchange		10,096,961	10,100,000	10,087,375	10,096,726		235		235		10,096,961				252,500	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTN SR UNSEC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		7,272,129	7,350,000	7,259,007	7,271,811		319		319		7,272,129				140,569	09/15/2046
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2024	Redemption 100.0000		2,260,000	2,260,000	2,332,230	2,294,310		(34,310)		(34,310)		2,260,000				56,100	03/20/2032
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43		12/10/2024	Redemption 100.0000		182,367	182,367	182,367	182,367						182,367				4,994	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		12/10/2024	Redemption 100.0000		447,267	447,267	447,267	447,267						447,267				12,146	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43		12/10/2024	Redemption 100.0000		338,681	338,681	338,681	338,681						338,681				9,274	12/10/2043
563136-AE-0	MANHATTAN WEST SERIES 2020-OMW CLASS B 144A 2.413% 09/10/39		07/10/2024	WELLS FARGO		6,201,836	7,000,000	7,029,311	6,994,491		(306)		(306)		6,994,185		(792,349)	(792,349)	101,399	09/10/2039
56475#-AB-0	GOFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		12/10/2024	Redemption 100.0000		2,032,818	2,032,818	2,032,818	2,032,818						2,032,818				77,933	12/10/2028
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC 3.625% 09/15/24		09/15/2024	Maturity		27,850,000	27,850,000	27,807,929	27,845,438		4,562		4,562		27,850,000				1,009,563	09/15/2024
57169*-AT-4	MARS INCORPORATED J-SR-UNSEC 3.490% 10/11/24		10/11/2024	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,745,000	10/11/2024
571748-AV-4	MARSH & MCLENNAN COS INC SR UNSEC 3.500% 06/03/24		06/03/2024	Maturity		15,848,000	15,848,000	15,817,413	15,846,492		1,508		1,508		15,848,000				277,340	06/03/2024
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC 4.375% 03/15/29		05/07/2024	WELLS FARGO		15,382,824	15,725,000	15,973,355	15,864,135		(9,331)		(9,331)		15,854,804		(471,980)	(471,980)	447,180	03/15/2029
57456#-AA-3	MAS RNG (Senior) 3.650% 12/31/39		12/20/2024	Redemption 100.0000		381,021	381,021	381,021	381,021						381,021				14,852	12/31/2039
57456#-AB-1	MAS RNG HOLDINGS 3.650% 12/31/39		12/30/2024	Redemption 100.0000		3,856,261	3,856,261	3,856,261	3,856,261						3,856,261				140,138	12/31/2039
57456@-AA-5	MAS RNG (Super Holdco) 5.150% 12/31/31		09/16/2024	Redemption 100.0000		7,349,872	7,349,872	7,349,872	7,349,872						7,349,872				457,376	12/31/2031
57456@-AB-3	RNG HOLDINGS 5.150% 12/31/31		09/16/2024	Redemption 100.0000		21,556,415	21,556,415	21,556,415	21,556,415						21,556,415				1,341,438	12/31/2031
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 4.731% 09/25/35		12/01/2024	Paydown		151,687	151,386	103,556	94,394		57,101		57,101		151,496		191	191	5,271	09/25/2035
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 4.148% 02/25/35		12/01/2024	Paydown		511,324	511,324	473,480	481,405		29,919		29,919		511,324				11,160	02/25/2035
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 4.183% 02/25/35		12/01/2024	Paydown		76,207	76,207	72,727	73,542		2,665		2,665		76,207				1,410	02/25/2035
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.703% 09/25/33		11/01/2024	Paydown		2,922	20,270		(1,810)		4,731		4,731		2,922				436	09/25/2033
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		12/01/2024	Paydown		505	505	491	496		8		8		505				17	04/25/2035
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		12/01/2024	Paydown		80,307	111,317	68,302	66,623		32,344		32,344		98,967		(18,660)	(18,660)	3,436	04/25/2035
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 6.733% 04/25/36		12/01/2024	Paydown		34,713	34,713	15,025	884		33,829		33,829		34,713				1,150	04/25/2036
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 20.953% 02/25/34		12/26/2024	Paydown		87,098	87,098	69,437	85,612		1,486		1,486		87,098				291	02/25/2034
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		12/01/2024	Paydown		43,901	43,901	41,164	41,590		2,311		2,311		43,901				1,295	05/25/2034
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		12/01/2024	Paydown		11,426	11,426	8,711	10,443		983		983		11,426				318	06/26/2034
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		12/01/2024	Paydown		56,424	56,424	49,582	53,976		2,448		2,448		56,424				1,596	07/25/2034
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		12/01/2024	Paydown		117,189	117,189	101,239	89,363		27,826		27,826		117,189				1,461	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		12/20/2024	Paydown		7,700,754	7,700,754	7,700,754	7,700,754						7,700,754				215,762	09/20/2026
58278L-A*-7	MCREIF SUBREIT LLC SR-UNSEC 6.750% 12/31/25		11/06/2024	Redemption 100.0000		34,439	34,439	34,439	34,439						34,439				2,660	12/31/2025
58278L-A@-5	MCREIF SUBREIT (M360 ADVISORS) 5.000% 10/15/26		11/07/2024	Redemption 100.0000		36,611	36,611	36,611	36,611						36,611				2,610	10/15/2026
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		12/01/2024	Paydown		31	31				31		31		31					06/25/2028
58940B-AE-6	MERCURY FINANCIAL CREDIT CARD SERIES 2022-1A CLASS A 144A 2.500% 09/21/26		01/30/2024	Paydown		25,000,000	25,000,000	24,707,123	24,898,199		101,801		101,801		25,000,000				69,444	09/21/2026
58940B-AN-6	MERCURY FINANCIAL CREDIT CARD SERIES 2022-3A CLASS B 144A 10.680% 06/21/27		10/07/2024	Paydown		2,125,000	2,125,000	2,124,876	2,124,965		35		35		2,125,000				180,930	06/21/2027
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 6.167% 11/25/35		12/25/2024	Paydown		70,168	70,168	67,460	67,230		2,938		2,938		70,168				2,250	11/25/2035
59020U-UK-9	MLCC 2005-1 2A1 CSTR 5.512% 04/25/35		12/01/2024	Paydown		35,306	35,306	34,115	34,347		959		959		35,306				785	04/25/2035
59156R-BZ-0	METLIFE INC 4.550% 03/23/30		12/10/2024	MORGAN STANLEY & CO. INC.		1,199,484	1,200,000	1,195,140	1,196,721		439		439		1,197,161	2,323	2,323		66,430	03/23/2030
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC 4.506% 03/15/57		12/15/2024	Redemption 100.0000		2,058	2,058	2,099	2,097		(38)		(38)		2,058				62	03/15/2057
59172O-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		12/15/2024	Redemption 100.0000		27,785	27,785	28,410	28,380		(595)		(595)		27,785				727	08/15/2055
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		12/15/2024	Redemption 100.0000		75,754	75,754	74,608	74,699		1,055		1,055		75,754				2,049	08/15/2055
592688-B*-5	METTLER-TOLEDO INTL INC 2014-SR-UNSEC 3.840% 09/19/24		09/19/2024	Maturity		47,500,000	47,500,000	47,500,000	47,500,000						47,500,000				1,824,000	09/19/2024
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		12/17/2024	Redemption 100.0000		1,964,962	1,964,962	1,964,962	1,964,962						1,964,962				46,609	08/15/2031
594918-CG-7	MICROSOFT CORP SERIES 144A 3.400% 09/15/26		05/07/2024	THE TORONTO-DOMINION BANK		14,504,400	15,000,000	14,250,458	14,288,593		90,594		90,594		14,379,188		125,212	125,212	331,500	09/15/2026
594918-CG-7	MICROSOFT CORP SERIES 144A 3.400% 09/15/26		06/06/2024	Tax Free Exchange		51,775,961	53,950,000	51,254,147	51,391,307		384,653		384,653		51,775,961				1,329,868	09/15/2026
594918-CH-5	MICROSOFT CORP SERIES 144A 3.400% 06/15/27		06/06/2024	Tax Free Exchange		15,239,305	16,070,000	15,092,798	15,131,775		107,530		107,530		15,239,305				259,531	06/15/2027
594918-CJ-1	MICROSOFT CORP SERIES 144A 1.350% 09/15/30		06/06/2024	Tax Free Exchange		13,608,339	17,000,000	13,342,874	13,412,516		195,823		195,823		13,608,339				166,388	09/15/2030
594918-CL-6	MICROSOFT CORP SERIES 144A 2.500% 09/15/50		06/06/2024	Tax Free Exchange		38,042,936	63,830,000	37,781,237	37,850,173		192,763		192,763		38,042,936				1,156,919	09/15/2050
59523U-AL-1	MID-AMERICA APARTMENTS SR UNSEC 3.750% 06/15/24		06/15/2024	Various		26,882,000	26,882,000	26,891,065	26,877,297		4,703		4,703		26,882,000				504,038	06/15/2024
59541@-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42		12/31/2024	Redemption 100.0000		2,166,667	2,166,667	2,166,667	2,166,667						2,166,667				85,150	12/31/2042
59619@-AA-5	MIDDLEBURY COLLEGE (MONTEREY, 2.750% 08/15/51		12/15/2024	Redemption 100.0000		153,536	153,536	153,536	153,536						153,536				2,341	08/15/2051
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		12/15/2024	Redemption 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				32,099	12/15/2035
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		10/21/2024	Redemption 100.0000		724,890	724,890	724,890	724,890						724,890				18,887	07/20/2043
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		12/20/2024	Redemption 100.0000		1,865,000	1,865,000	1,841,688	1,854,568		10,432		10,432		1,865,000				54,987	06/20/2027
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		12/20/2024	Paydown		37,507	37,507	40,414	39,956		(2,449)		(2,449)		37,507				745	07/20/2043
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		12/20/2024	Paydown		245,968	245,968	271,564	267,180		(21,212)		(21,212)		245,968				5,818	03/20/2043
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		07/20/2024	Paydown		10,328,965	10,328,965	10,328,965	10,328,965						10,328,965				287,146	01/20/2032
60910*-AB-9	MONARCH SECURITIZATION 3.850% 01/20/32		07/20/2024	Paydown		1,533,787	1,533,787	1,533,787	1,533,787						1,533,787				43,776	01/20/2032
60910*-AC-7	MONARCH SECURITIZATION 3.870% 01/20/34		07/22/2024	Paydown		931,475	931,475	931,475	931,475						931,475				26,724	01/20/2034
60910*-AD-5	MONARCH SECURITIZATION 3.890% 01/20/34		07/22/2024	Paydown		760,203	760,203	760,203	760,203						760,203				20,509	01/20/2034
60910*-AE-3	MONARCH SECURITIZATION 3.930% 01/20/34		07/22/2024	Paydown		1,755,002	1,755,002	1,755,002	1,755,002						1,755,002				51,131	01/20/2034

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60910*-AF-0	MONARCH SECURITIZATION 3.970% 01/20/34		07/22/2024	Paydown		1,086,848	1,086,848	1,086,848	1,086,848						1,086,848				31,935	01/20/2034
60910*-AG-8	MONARCH SECURITIZATION 3.990% 01/20/34		07/22/2024	Paydown		1,639,262	1,639,262	1,639,262	1,639,262						1,639,262				48,488	01/20/2034
60910*-AH-6	MONARCH SECURITIZATION 4.000% 01/20/34		07/22/2024	Paydown		929,478	929,478	929,478	929,478						929,478				27,562	01/20/2034
60910*-AJ-2	MONARCH SECURITIZATION 4.000% 01/20/34		07/22/2024	Paydown		893,706	893,706	893,706	893,706						893,706				26,501	01/20/2034
60910*-AK-9	MONARCH SECURITIZATION 4.000% 01/20/34		07/22/2024	Paydown		1,118,096	1,118,096	1,118,096	1,118,096						1,118,096				33,155	01/20/2034
60910*-AL-7	MONARCH SECURITIZATION 4.500% 01/20/34		07/22/2024	Paydown		2,293,511	2,293,511	2,293,511	2,293,511						2,293,511				76,512	01/20/2034
60910*-AM-5	MONARCH SECURITIZATION 8.250% 01/20/34		07/22/2024	Paydown		505,079	505,079	505,079	505,079						505,079				14,918	01/20/2034
609207-AM-7	MONDELEZ INTERNATIONAL SR UNSEC 4.125% 05/07/28		06/24/2024	MIZUHO SECURITIES USA INC.		14,625,750	15,000,000	14,853,300	14,928,603		7,287		7,287		14,935,890		(310,140)	(310,140)	391,875	05/07/2028
61171#-AA-9	MONSANTO LEASE-BKD PASS-THRU T 4.609% 10/15/38		12/16/2024	Redemption 100.0000		3,243,792	3,243,792	3,243,792	3,243,792						3,243,792				82,009	10/15/2038
61201#-AC-9	MONTANA-DAKOTA UTILITIES CO. SERIES C 4.240% 07/15/24		07/15/2024	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				381,600	07/15/2024
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		12/15/2024	Redemption 100.0000		612,642	612,642	612,642	612,642						612,642				13,005	06/15/2035
617446-8J-1	MORGAN STANLEY SR UNSEC 2.720% 07/22/25		07/22/2024	Call 100.0000		2,825,000	2,825,000	2,826,883	2,825,222		(222)		(222)		2,825,000				76,840	07/22/2025
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		11/01/2024	Paydown		(91)	(91)		(1,801)		1,711		1,711		(91)				(14)	04/25/2027
61746B-DQ-6	MORGAN STANLEY SR UNSEC 3.875% 04/29/24		04/29/2024	Maturity		17,950,000	17,950,000	17,792,758	17,943,769		6,231		6,231		17,950,000				347,781	04/29/2024
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 5.472% 10/25/33		07/15/2024	SG AMERICAS SECURITIES LLC		411,326	415,187	389,238	408,024		1,263		1,263		409,287		2,039	2,039	15,035	10/25/2033
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 5.472% 10/25/33		06/25/2024	Paydown		71,183	71,183	66,734	69,955		1,228		1,228		71,183				1,301	10/25/2033
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 6.066% 11/25/34		12/01/2024	Paydown		187,466	187,466	189,332	189,137		(1,671)		(1,671)		187,466				5,885	11/25/2034
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		12/01/2024	Paydown		5,003	5,003	4,976	4,978		26		26		5,003				150	11/25/2034
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		12/01/2024	Paydown		12,383	12,383	12,054	12,238		145		145		12,383				371	11/25/2034
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		12/01/2024	Paydown		46,844	46,844	9,964	9,964		36,880		36,880		46,844				281	08/25/2036
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		12/01/2024	Paydown		32,746	32,746	12,347	7,763		24,983		24,983		32,746				197	08/25/2036
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 4.563% 02/25/37		12/25/2024	Paydown		6,386	6,386	2,846	2,477		3,909		3,909		6,386				57	02/25/2037
61761J-VL-0	MORGAN STANLEY SR UNSEC 3.700% 10/23/24		10/23/2024	Maturity		2,200,000	2,200,000	2,190,804	2,199,029		971		971		2,200,000				81,400	10/23/2024
61763X-AE-6	MSBAM 2014-C18 A4 SEQ 3.923% 10/15/47		08/01/2024	Paydown		100,000,000	100,000,000	102,993,580	100,080,340		(80,340)		(80,340)		100,000,000				2,189,312	10/15/2047
61763X-BM-7	MSBAM 2014-C18 300D SEQ RAKE 5.279% 08/15/31		08/01/2024	Paydown		19,000,000	19,000,000	18,981,445	18,962,765		37,235		37,235		19,000,000				679,818	08/15/2031
61763X-BP-0	MSBAM 2014-C18 300E SEQ RAKE 4.690% 08/15/31		08/01/2024	Paydown		25,000,000	25,000,000	23,090,625	13,540,758	11,265,877	193,365		11,459,242		25,000,000				794,626	08/15/2031
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		11/01/2024	Paydown		2,661,634	2,661,634	2,726,927	2,672,779		(11,145)		(11,145)		2,661,634				96,412	12/15/2046
61764P-BT-8	MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47		08/01/2024	Paydown		79,316,810	79,316,810	80,104,124	79,268,581		48,229		48,229		79,316,810				1,393,303	12/15/2047
61764P-BU-5	MSBAM 2014-C19 A4 SEQ 3.526% 12/15/47		11/01/2024	Paydown		30,000,000	30,000,000	30,899,505	30,048,616		(48,616)		(48,616)		30,000,000				913,103	12/15/2047
61764P-BX-9	MSBAM 2014-C19 B SUB AFC 4.000% 12/15/47		12/01/2024	Paydown		3,550,076	3,550,076	3,654,381	3,559,514		(9,438)		(9,438)		3,550,076				142,003	12/15/2047
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		10/01/2024	Paydown		33,904,052	33,904,052	34,241,276	33,890,073		13,980		13,980		33,904,052				668,429	02/15/2048
61764R-BH-0	MSBAM 2015-C20 AS SUB 3.605% 02/15/48		12/01/2024	Paydown		58,772,608	58,772,608	60,547,977	58,909,450		(136,843)		(136,843)		58,772,608				2,118,752	02/15/2048
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51		12/31/2024	Redemption 100.0000		1,381,520	1,381,520	1,381,520	1,381,520						1,381,520				34,711	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC 3.440% 07/12/51		12/31/2024	Redemption 100.0000		584,784	584,784	584,784	584,784						584,784				14,052	07/12/2051
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 5.158% 08/25/35		12/25/2024	Paydown		271,265	271,265	254,178	262,601		8,664		8,664		271,265				11,067	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		12/20/2024	Paydown		65,823	65,823	72,406	70,979		(5,156)		(5,156)		65,823				1,511	12/21/2043
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		12/20/2024	Paydown		676,384	676,384	676,296	676,330		54		54		676,384				14,084	06/22/2043
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		12/20/2024	Paydown		557,099	557,099	556,979	557,005		94		94		557,099				9,499	04/20/2046
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		12/20/2024	Paydown		655,259	655,259	653,186	653,556		1,703		1,703		655,259				5,821	04/22/2047
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		12/20/2024	Paydown		791,219	791,219	779,537	781,381		9,838		9,838		791,219				5,954	06/20/2052
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		12/15/2024	Redemption 100.0000		132,322	132,322	132,322	132,322						132,322				3,427	01/15/2051
62544#-AA-7	Centurion Washington 5 LLC 5.050% 10/15/43		12/15/2024	Redemption 100.0000		235,390	235,390	235,390	235,390						235,390				8,944	10/15/2043
62544#-AB-5	Centurion Washington 5 LLC 5.040% 09/15/43		12/15/2024	Redemption 100.0000		484,248	484,248	484,248	484,248						484,248				12,073	09/15/2043
62544#-AC-3	Centurion Washington 5 LLC 5.060% 04/15/44		12/15/2024	Redemption 100.0000		226,963	226,963	226,963	226,963						226,963				8,611	04/15/2044
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC PR SR-SEC 5.610% 10/15/31		12/16/2024	Redemption 100.0000		3,556,537	3,556,537	3,556,537	3,556,537						3,556,537				104,147	10/15/2031
62757@-AA-1	MUSICAPITAL, LLC 4.250% 01/31/52		01/31/2024	Paydown		14,375	14,375	14,375	14,375						14,375				305	01/31/2052
62757@-AB-9	MUSICAPITAL, LLC 5.000% 01/31/52		01/31/2024	Redemption 100.0000		3,966	3,966	3,966	3,966						3,966				99	01/31/2052
62757@-AC-7	MUSICAPITAL LLC 4.500% 01/31/52		01/31/2024	Paydown		11,897	11,897	11,897	11,897						11,897				268	01/31/2052
62757@-AD-5	MUSICAPITAL, LLC 5.250% 01/31/52		01/31/2024	Paydown		1,388	1,388	1,388	1,388						1,388				36	01/31/2052
62757@-AE-3	MUSICAPITAL LLC 4.650% 01/31/52		01/31/2024	Paydown		18,540	18,540	18,540	18,540						18,540				431	01/31/2052
62757@-AF-0	MUSICAPITAL LLC 5.400% 01/31/52		01/31/2024	Paydown		3,619	3,619	3,619	3,619						3,619				98	01/31/2052
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		11/29/2024	Redemption 100.0000		2,848,487	2,848,487	2,848,487	2,848,487						2,848,487				115,134	11/30/2035
62878H-AA-9	NATF America LLC 8 144A NT5.21%29 5.210% 06/15/29		01/16/2024	Paydown		574,163	574,163	574,163	574,163						574,163					06/15/2029
62878H-AB-7	NATF America LLC 5.210% 06/15/29		01/16/2024	Paydown		95,694	95,694	95,694	95,694						95,694				4	06/15/2029
62878Y-AA-2	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2 144A 2.989% 07/30/51		10/30/2024	Paydown		66,550	66,550	66,316	66,374		176		176		66,550				1,741	07/30/2051
62879*-AA-6	THE NBCU MIAMI FL CTL PASS-THR SR-SEC 4.238% 01/31/38		12/31/2024	Redemption 100.0000		3,023,462	3,023,462	3,023,462	3,023,462						3,023,462				74,873	01/31/2038
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		12/31/2024	Redemption 100.0000		621,030	621,030	621,030	621,030						621,030				13,992	01/31/2038
62883*-AA-0	NATF AMERICA LLC SR-UNSEC 4.250% 03/15/25		01/16/2024	Paydown		3,813	3,813	3,813	3,813						3,813				37	03/15/2025
62883*-AB-8	NATF AMERICA LLC SR-UNSEC 5.000% 04/15/25		01/15/2024	Redemption 100.0000		239,234	239,234	239,234	239,234						239,234				10	04/15/2025
62883*-AC-6	NATF AMERICA LLC SR-UNSEC 4.250% 09/30/25		01/15/2024	Paydown		598,084	598,084	598,084	598,084						598,084				21	09/30/2025
62883*-AD-4	NATF AMERICA LLC SR-UNSEC 4.250% 03/31/28		01/15/2024	Paydown		1,215,311	1,215,311	1,215,311	1,215,311						1,215,311				42	03/31/2028
62883*-AF-9	NATF AMERICA LLC 4.000% 10/15/28		01/16/2024	Redemption 100.0000		478,469	478,469	478,469	478,469						478,469				16	10/15/2028
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		12/10/2024	Redemption 100.0000		1,381,007	1,381,007	1,381,007	1,381,007						1,381,007				28,507	03/10/2045
62927#-AA-4	NFL VENTURES-L.P. A-SR 3.860% 10/15/28		10/15/2024	Redemption 100.0000		884,377	884,377	884,377	884,377						884,377				34,137	10/15/2028
62927#-AC-0	NFL VENTURES-L.P. C-SR 4.420% 10/15/40		10/15/2024	Redemption 100.0000		320,631	320,631	320,631	320,631						320,631				14,172	10/15/2040
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		10/15/2024	Redemption 100.0000		259,448	259,448	259,448	259,448						259,448				7,535	04/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45		10/15/2024	Redemption 100.0000		488,829	488,829	488,829	488,829						488,829				13,016	04/15/2045
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC 3.420% 04/15/45		10/15/2024	Redemption 100.0000		921,620	921,620	921,620	921,620						921,620				23,706	04/15/2045
62927#-AA-6	NHL U.S. FDG LP A-SR-SEC 4.180% 09/29/24		09/30/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				209,000	09/29/2024
629377-CC-4	NRG ENERGY INC SERIES WI 6.625% 01/15/27		10/31/2024	Call 100.0000		250,000	250,000	238,750	244,303		1,438		1,438		245,742		4,258	4,258	21,439	01/15/2027
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		10/01/2024	Redemption 100.0000		1,460,158	1,460,158	1,460,158	1,460,158						1,460,158				43,277	04/01/2040
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		04/01/2024	Redemption 100.0000		1,864,789	1,864,789	1,864,789	1,864,789						1,864,789				48,153	03/31/2024
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		12/15/2024	Redemption 100.0000		856,460	856,460	856,460	856,460						856,460				19,842	08/15/2038
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC 3.900% 06/15/24		06/15/2024	Maturity		11,500,000	11,500,000	11,485,890	11,499,139		861		861		11,500,000				224,250	06/15/2024
63910B-AA-3	NAUTILUS COMMUNITY SOLAR 6.890% 03/31/48		10/11/2024	Redemption 100.0000		2,094,347	2,094,347	2,094,347	2,094,347						2,094,347				102,990	03/31/2048
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A 5.561% 12/15/59		12/15/2024	Paydown		524,820	524,820	513,012	514,715		10,105		10,105		524,820				18,049	12/15/2059
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		12/31/2024	Redemption 100.0000		2,477,522	2,477,522	2,477,522	2,477,522						2,477,522				116,260	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		09/30/2024	Redemption 100.0000		1,243,442	1,243,442	1,243,442	1,243,442						1,243,442				41,023	09/30/2041
64116#-AE-3	NETRALITY PROP-LP 4.080% 10/08/24		10/08/2024	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				164,107	10/08/2024
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		12/05/2024	Redemption 100.0000		945,428	945,428	945,428	945,428						945,428				19,708	02/05/2034
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 4.881% 11/25/33		07/12/2024	SG AMERICAS SECURITIES LLC		7,191,769	7,615,374	7,450,521	7,512,606		4,165		4,165		7,516,771		(325,002)	(325,002)	230,030	11/25/2033
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 4.881% 11/25/33		07/01/2024	Paydown		401,127	401,127	392,443	395,714		5,413		5,413		401,127				5,765	11/25/2033
64352V-KX-8	NCHET 2005-2 M5 MEZ FLT STEP 5.427% 06/25/35		07/24/2024	JP MORGAN SECURITIES INC		1,608,902	1,697,489	1,506,522	1,612,959		4,519		4,519		1,617,478		(8,577)	(8,577)	45,331	06/25/2035
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.631% 08/25/35		12/01/2024	Paydown		1,331,722	1,331,722	1,331,634	1,329,710		2,012		2,012		1,331,722				34,158	08/25/2035
647551-B#-6	NEW MOUNTAIN FINANCE CORP SR-UNSEC 5.494% 04/30/24		02/05/2024	Redemption 100.0000		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				923,297	04/30/2024
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52		12/15/2024	Redemption 100.0000		1,308,989	1,308,989	1,308,989	1,308,989						1,308,989				31,623	06/15/2052
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		12/16/2024	Redemption 100.0000		83,302	83,302	83,302	83,430		(128)		(128)		83,302				5,734	06/15/2054
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		12/15/2024	Redemption 100.0000		231,459	231,459	232,364	232,335		(876)		(876)		231,459				8,454	01/15/2043
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		12/15/2024	Redemption 100.0000		571,305	571,305	572,404	572,253		(948)		(948)		571,305				63,864	01/15/2043
64952W-DG-5	NEW YORK LIFE GLOBAL FDG SECURED 2.875% 04/10/24		04/10/2024	Maturity		20,000,000	20,000,000	19,986,200	19,999,196		804		804		20,000,000				287,500	04/10/2024
651229-AQ-9	NEWELL BRANDS INC SR UNSEC 4.000% 12/01/24		12/01/2024	Maturity		5,000,000	5,000,000	5,255,450	5,023,647		(23,647)		(23,647)		5,000,000				200,000	12/01/2024
651229-AW-6	NEWELL BRANDS INC SR UNSEC 4.200% 04/01/26		06/28/2024	BANK OF AMERICA		8,279,569	8,395,000	8,378,042	8,390,553		948		948		8,391,501		(111,933)	(111,933)	337,899	04/01/2026
651229-AW-6	NEWELL BRANDS INC SR UNSEC 4.200% 04/01/26		11/29/2024	Call 101.0065		2,856,465	2,828,000	2,822,287	2,826,502		590		590		2,827,092		908	908	208,240	04/01/2026
651229-BD-7	NEWELL BRANDS INC 6.625% 09/15/29		01/19/2024	WELLS FARGO		11,999,100	12,280,000	12,280,000	12,280,000						12,280,000		(280,900)	(280,900)	280,797	09/15/2029
65342R-AE-0	NFP CORP SERIES 144A 4.875% 08/15/28		04/15/2024	TENDER SALE		97,500	100,000	91,849	91,977		481		481		92,458		5,042	5,042	3,399	08/15/2028
65342R-AG-5	NFP CORP SERIES 144A 8.500% 10/01/31		04/15/2024	TENDER SALE		15,066,168	13,975,000	14,000,000	13,998,827		(1,023)		(1,023)		13,997,804		1,068,364	1,068,364	719,324	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65364U-AK-2	NIAGARA MOHAWK POWER SR UNSEC 3.508% 10/01/24		10/01/2024	Maturity		25,000,000	25,000,000	24,999,750	24,999,989		11		11		25,000,000				877,000	10/01/2024
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		12/28/2024	Redemption 100.0000		1,119,784	1,119,784	1,119,784	1,119,784						1,119,784				35,255	06/28/2030
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 7.000% 07/25/24		04/01/2024	Paydown		1,410	1,548	1,494	1,545		3		3		1,548		(138)	(138)	14	07/25/2024
65563#-AA-6	NORDIC HELIUM FUNDING LLC A-SR-UNSEC 4.459% 02/03/32		12/03/2024	Paydown		5,421,344	5,421,344	5,421,344	5,421,344						5,421,344				131,496	02/03/2032
65563#-AB-4	NORDIC HELIUM FUNDING LLC B-SR-UNSEC 9.799% 02/03/32		12/03/2024	Paydown		2,265,771	2,265,771	2,265,771	2,265,771						2,265,771				134,429	02/03/2032
655844-CE-6	NORFOLK SOUTHERN CORP 2.550% 11/01/29		09/13/2024	BARCLAYS BANK PLC		10,190,510	11,000,000	9,968,390	10,171,415		90,554		90,554		10,261,969		(71,459)	(71,459)	245,438	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP 2.300% 05/15/31		10/29/2024	BARCLAYS BANK PLC		6,054,605	7,001,000	6,236,421	6,361,129		63,422		63,422		6,424,550		(369,945)	(369,945)	154,314	05/15/2031
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2024	Redemption 100.0000		1,748,800	1,748,800	1,748,800	1,748,800						1,748,800				36,725	05/01/2030
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		12/15/2024	Redemption 100.0000		2,864,624	2,864,624	2,864,624	2,864,624						2,864,624				77,484	10/15/2030
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		12/15/2024	Redemption 100.0000		332,164	332,164	332,164	332,164						332,164				8,133	10/15/2030
66989H-AG-3	NOVARTIS CAPITAL CORP CO.GUARNT 3.400% 05/06/24		05/06/2024	Maturity		10,000,000	10,000,000	9,928,700	9,997,142		2,858		2,858		10,000,000				170,000	05/06/2024
67088C-AA-5	OMX TIMBER FIN INV LLC SECURED 5.540% 03/28/24		03/28/2024	DIRECT			20,000,000													03/28/2024
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		09/10/2024	Paydown		4,041,939	4,041,939	4,040,991	4,041,559		380		380		4,041,939				113,832	02/09/2030
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		09/26/2024	Paydown		2,309,698	2,309,698	2,228,049	2,274,792		34,906		34,906		2,309,698				66,455	02/09/2030
67098D-AY-9	OAK HILL CREDIT PARTNERS SERIES 2019-4A CLASS DR 144A 8.094% 10/22/36		12/16/2024	Paydown		5,075,000	5,075,000	5,075,000	5,075,000						5,075,000				515,328	10/22/2036
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC 3.550% 03/15/26		04/19/2024	WELLS FARGO		14,515,587	15,031,000	15,121,487	15,052,062		(3,151)		(3,151)		15,048,910		(533,323)	(533,323)	323,125	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR UNSEC 3.600% 09/01/27		10/29/2024	BARCLAYS BANK PLC		33,488,900	35,000,000	34,890,610	34,955,577		7,592		7,592		34,963,169		(1,474,269)	(1,474,269)	1,054,000	09/01/2027
67103H-AJ-6	O REILLY AUTOMOTIVE INC 4.200% 04/01/30		03/27/2024	WELLS FARGO		11,904,441	12,450,000	12,444,896	12,446,611		118		118		12,446,729		(542,288)	(542,288)	261,450	04/01/2030
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		12/20/2024	Paydown		199,560	199,560	199,488	199,513		47		47		199,560				2,009	11/20/2051
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		12/15/2024	Redemption 100.0000		447,729	447,729	447,729	447,729						447,729				9,698	02/15/2041
68233J-CR-3	ONCOR ELECTRIC DELIVERY SERIES 144A 5.650% 11/15/33		01/22/2024	Tax Free Exchange		14,974,314	15,000,000	14,973,900	14,974,174		140		140		14,974,314				169,500	11/15/2033
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS A 144A 4.130% 05/14/35		11/22/2024	BANK OF AMERICA		10,571,636	10,670,000	10,507,644	10,564,173		44,002		44,002		10,608,175		(36,540)	(36,540)	417,413	05/14/2035
68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS A 144A 4.890% 10/14/34		12/14/2024	Paydown		6,437,988	6,437,988	6,436,437	6,436,928		1,060		1,060		6,437,988				291,925	10/14/2034
68269D-AA-2	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS A1 144A 4.650% 03/14/29		12/14/2024	Paydown		1,835,435	1,835,435	1,835,316	1,835,314		122		122		1,835,435				66,500	03/14/2029
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		12/15/2024	Redemption 100.0000		8,923,045	8,923,045	8,923,045	8,923,045						8,923,045				228,796	04/15/2030
68295#-AA-5	METROPOLITAN SQUARE 6.750% 08/15/37		12/15/2024	Redemption 100.0000		459,488	459,488	459,488	459,488						459,488				15,285	08/15/2037
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		12/25/2024	Redemption 100.0000		1,616,842	1,616,843	1,616,843	1,616,843						1,616,842				30,430	09/25/2050
68371Y-AP-8	OPEN TEXT CORP TERM B 01/31/30		05/06/2024	Redemption 100.0000		12,144,683	12,144,683	11,844,131	11,854,874		289,809		289,809		12,144,683				229,787	01/31/2030
68371Y-AP-8	OPEN TEXT CORP TERM B 01/31/30		05/13/2024	Tax Free Exchange		21,281,996	21,773,100	21,234,268	21,253,528		28,468		28,468		21,281,996				604,072	01/31/2030
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		12/08/2024	Paydown		1,019,192	1,019,192	1,019,071	1,019,127		66		66		1,019,192				22,266	03/08/2028
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A 1.470% 05/08/31		12/08/2024	Paydown		5,853,825	5,853,825	5,853,231	5,853,514		311		311		5,853,825				62,540	05/08/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A 3.650% 05/08/31		12/08/2024	Paydown		692,703	692,703	692,700	692,681		22		22		692,703				18,645	05/08/2031
68377H-AB-0	OPORTUN FUNDING LLC SERIES 2022-2 CLASS B 144A 7.400% 10/08/29		08/08/2024	Paydown		4,124,000	4,124,000	4,123,494	4,123,635		365		365		4,124,000				140,261	10/08/2029
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		03/15/2024	Paydown		1,414,167	1,414,167	1,410,255	1,413,771		396		396		1,414,167				6,898	06/15/2029
68377X-AB-5	OPORTUN FUNDING LLC SERIES 2022-1 CLASS B 144A 4.750% 06/15/29		10/15/2024	Paydown		9,750,000	9,750,000	9,713,561	9,742,154		7,846		7,846		9,750,000				236,082	06/15/2029
68377X-AC-3	OPORTUN FUNDING LLC SERIES 2022-1 CLASS C 144A 6.000% 06/15/29		12/15/2024	Paydown		3,371,090	3,371,090	3,359,879	3,366,328		4,762		4,762		3,371,090				186,219	06/15/2029
68389X-AU-9	ORACLE CORP SR UNSEC 3.400% 07/08/24		07/08/2024	Maturity		59,025,000	59,025,000	58,891,013	59,016,872		8,128		8,128		59,025,000				2,006,850	07/08/2024
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		12/31/2024	Redemption 100.0000		1,599,262	1,599,262	1,599,262	1,599,262						1,599,262				35,675	10/31/2039
69073T-AS-2	OWENS-BROCKWAY CO.GUARNT 6.375% 08/15/25		05/30/2024	Call 101.0000		27,775,000	27,500,000	27,500,000	27,500,000						27,500,000				1,662,891	08/15/2025
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.395% 06/18/37		12/01/2024	Paydown		2,590	2,590	2,342	2,397		193		193		2,590				63	06/18/2037
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		12/18/2024	Redemption 100.0000		205,980	205,980	205,982	205,980						205,980				7,756	12/18/2034
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35		12/15/2024	Paydown		3,053,735	3,053,735	3,052,001	3,052,142		1,592		1,592		3,053,735				119,013	07/16/2035
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		12/15/2024	Paydown		359,263	359,263	355,923	356,310		2,953		2,953		359,263				15,682	07/16/2035
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		12/15/2024	Redemption 100.0000		2,591,069	2,591,069	2,591,069	2,591,069						2,591,069				95,644	12/15/2028
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		12/31/2024	Redemption 100.0000		563,721	563,721	563,721	563,721						563,721				22,135	03/31/2054
69398#-AA-9	PACEWELL 2 LLC 4.040% 09/22/48		11/10/2024	Paydown		911,129	911,129	911,129	911,129						911,129				31,598	09/22/2048
69398#-AB-7	PACEWELL 2 LLC SR-UNSEC 4.040% 09/22/48		11/11/2024	Paydown		728,903	728,903	728,903	728,903						728,903				24,248	09/22/2048
69398#-AC-5	PACEWELL 2 LLC SR-UNSEC 4.220% 09/22/48		11/11/2024	Paydown		364,452	364,452	364,452	364,452						364,452				12,664	09/22/2048
69398#-AD-3	PACEWELL 2 LLC SR-UNSEC 4.300% 09/22/48		11/10/2024	Paydown		728,903	728,903	728,903	728,903						728,903				25,809	09/22/2048
69410*-AA-7	PACEWELL 3 LLC SR-SEC 4.690% 05/10/50		11/11/2024	Paydown		593,613	593,613	593,613	593,613						593,613				19,374	05/10/2050
69410*-AB-5	PACEWELL 3 LLC A-2-SR-SEC 4.750% 05/10/50		11/10/2024	Redemption 100.0000		593,613	593,613	593,613	593,613						593,613				19,539	05/10/2050
69410*-AC-3	PACEWELL 3 LLC A-3-SR-SEC 4.810% 05/10/50		11/11/2024	Paydown		169,915	169,915	169,915	169,915						169,915				8,218	05/10/2050
69410*-AC-3	PACEWELL 3 LLC A-3-SR-SEC 4.810% 05/10/50		05/10/2024	Redemption 100.0000		275,295	275,295	275,295	275,295						275,295				6,621	05/10/2050
69410*-AF-6	PACEWELL 3 LLC A-3B-SR-SEC 4.300% 05/10/50		11/10/2024	Paydown		169,915	169,915	169,915	169,915						169,915				7,347	05/10/2050
69410*-AF-6	PACEWELL 3 LLC A-3B-SR-SEC 4.300% 05/10/50		05/10/2024	Redemption 100.0000		275,295	275,295	275,295	275,295						275,295				5,919	05/10/2050
69410*-AG-4	PACEWELL 3 LLC A-4-SR-SEC 4.350% 05/10/50		11/10/2024	Paydown		226,553	226,553	226,553	226,553						226,553				9,910	05/10/2050
69410*-AG-4	PACEWELL 3 LLC A-4-SR-SEC 4.350% 05/10/50		05/10/2024	Redemption 100.0000		367,060	367,060	367,060	367,060						367,060				7,984	05/10/2050
69410*-AH-2	PACEWELL 3 LLC A-5-SR-UNSEC 4.250% 05/01/51		11/10/2024	Redemption 100.0000		1,787,453	1,787,453	1,787,453	1,787,453						1,787,453				52,641	05/01/2051
69410*-AK-5	PACEWELL 3 LLC A-7-SR-UNSEC 4.100% 05/01/51		11/11/2024	Paydown		1,495,056	1,495,056	1,495,056	1,495,056						1,495,056				73,124	05/01/2051
69410*-AL-3	PACEWELL 3 LLC A-8-SR-UNSEC 4.150% 05/01/51		05/11/2024	Paydown		940,396	940,396	940,396	940,396						940,396				20,367	05/01/2051
69410*-AM-1	PACEWELL 3 LLC 4.200% 05/01/51		11/10/2024	Paydown		1,520,817	1,520,817	1,520,817	1,520,817						1,520,817				43,382	05/01/2051
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC 4.000% 05/01/51		11/10/2024	Redemption 100.0000		614,607	614,607	614,607	614,607						614,607				15,814	05/01/2051

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69410*-AP-4	PACEWELL 3 LLC 4.400% 05/10/55		11/10/2024	Redemption 100.0000		2,641,064	2,641,064	2,641,064	2,641,064						2,641,064				212,933	05/10/2055
69410*-AQ-2	PACEWELL 3 LLC 4.000% 05/10/55		11/12/2024	Redemption 100.0000		3,073,672	3,073,672	3,073,672	3,073,672						3,073,672				403,444	05/10/2055
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		08/15/2024	Paydown		628,956	628,956	628,956	628,956						628,956				22,195	12/15/2051
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		02/15/2024	Paydown		56,662	56,662	56,662	56,662						56,662				1,232	12/15/2051
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		08/15/2024	Redemption 100.0000		60,008	60,008	60,008	60,008						60,008				2,955	12/15/2051
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		08/16/2024	Redemption 100.0000		67,131	67,131	67,131	67,131						67,131				2,453	12/15/2051
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		08/16/2024	Paydown		732,253	732,253	732,253	732,253						732,253				26,145	12/15/2051
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		08/16/2024	Paydown		1,618,164	1,618,164	1,618,164	1,618,164						1,618,164				23,439	12/15/2051
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC 4.150% 12/15/51		08/15/2024	Paydown		241,594	241,594	241,594	241,594						241,594				8,324	12/15/2051
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		08/15/2024	Paydown		376,466	376,466	376,466	376,466						376,466				8,514	12/31/2051
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		08/15/2024	Redemption 100.0000		664,191	664,191	664,191	664,191						664,191				28,262	12/31/2051
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		08/15/2024	Paydown		189,770	189,770	189,770	189,770						189,770				10,366	12/15/2051
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC 7.055% 12/15/51		08/15/2024	Paydown		16,929	16,929	16,929	16,929						16,929				992	12/15/2051
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		08/15/2024	Redemption 100.0000		265,214	265,214	265,214	265,214						265,214				14,751	12/15/2051
69418*-AM-3	PACE LOAN GROUP 2019-1 LLC 7.557% 12/15/51		08/15/2024	Paydown		756,953	756,953	756,953	756,953						756,953				37,283	12/15/2051
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53		12/16/2024	Paydown		645,844	645,844	645,844	645,844						645,844				26,559	06/30/2053
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		12/16/2024	Paydown		596,675	596,675	596,675	596,675						596,675				24,819	06/30/2053
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		12/15/2024	Redemption 100.0000		838,355	838,355	838,355	838,355						838,355				35,263	06/30/2053
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4 4.500% 06/30/53		12/16/2024	Paydown		718,445	718,445	718,445	718,445						718,445				30,719	06/30/2053
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC 4.100% 06/30/53		12/15/2024	Redemption 100.0000		1,374,857	1,374,857	1,374,857	1,374,857						1,374,857				58,403	06/30/2053
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		12/16/2024	Paydown		4,001,983	4,001,983	4,001,983	4,001,983						4,001,983				103,949	06/30/2053
69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53		12/16/2024	Paydown		26,490	26,490	26,490	26,490						26,490				1,694	06/30/2053
69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53		12/16/2024	Paydown		509,270	509,270	509,270	509,270						509,270				33,498	06/30/2053
69421*-AJ-5	PACE EQUITY 2020-1 7.984% 06/30/53		12/16/2024	Paydown		19,299	19,299	19,299	19,299						19,299				1,457	06/30/2053
69421*-AL-0	PACE EQUITY 2020-1 7.597% 06/30/53		12/16/2024	Paydown		148,345	148,345	148,345	148,345						148,345				11,309	06/30/2053
69421*-AL-0	PACE EQUITY 2020-1 7.597% 06/30/53		06/15/2024	Various		22,982	22,982	22,982	22,982						22,982				749	06/30/2053
69436@-AA-5	PW 23 HLDGS LLC CLASS A NOTE 10.000% 05/10/55		01/24/2024	Tax Free Exchange		3,403,949	3,403,949	3,403,949	3,403,949						3,403,949					05/10/2055
695156-AR-0	PACKAGING CORP OF AMERIC SR UNSEC 3.650% 09/15/24		09/15/2024	Maturity		36,300,000	36,300,000	36,099,708	36,283,342		16,658		16,658		36,300,000				1,324,950	09/15/2024
70017W-AE-3	PAIA 2019 1A A2B MEZ CDO-CF-CLO-HY 4.440% 05/15/32		10/04/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				786,867	05/15/2032
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		10/15/2024	Redemption 100.0000		585,804	585,804	591,662	590,602		(4,798)		(4,798)		585,804				13,825	10/15/2030
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		03/29/2024	Redemption 100.0000		19,700,022	19,700,022	19,700,022	19,700,022						19,700,022				687,892	12/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		12/15/2024	Redemption 100.0000		1,350,024	1,350,024	1,350,024	1,350,024						1,350,024				40,123	08/15/2027
706874-AE-4	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS B 144A 4.600% 12/15/28		07/30/2024	JP MORGAN SECURITIES INC		1,843,030	1,864,000	1,863,796	1,863,816		(238)		(238)		1,863,578		(20,548)	(20,548)	53,828	12/15/2028
706874-AF-1	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS C 144A 4.830% 12/15/28		12/23/2024	JP MORGAN SECURITIES INC		1,841,328	1,850,000	1,849,996	1,849,961		(22)		(22)		1,849,939		(8,611)	(8,611)	91,589	12/15/2028
708ESC-AG-3	JC PENNEY CORP INC 6.375% 10/15/36		01/01/2024	CONVERSION			24,000,000													10/15/2036
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		11/15/2024	Paydown		180,527	180,527	177,144	177,677		2,850		2,850		180,527				9,529	11/15/2044
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		05/15/2024	Redemption 100.0000		174,940	174,940	171,662	172,178		2,762		2,762		174,940				4,617	11/15/2044
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		12/02/2024	Paydown		10,602	10,602	12,701	12,549		(1,947)		(1,947)		10,602				691	11/01/2043
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		12/02/2024	Redemption 100.0000		907,317	907,317	940,855	934,911		(27,594)		(27,594)		907,317				25,968	11/01/2043
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		09/30/2024	Paydown		249,729	249,729	259,226	258,585		(8,856)		(8,856)		249,729				9,658	09/02/2051
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		09/30/2024	Redemption 100.0000		2,823,593	2,823,593	2,930,969	2,923,724		(100,131)		(100,131)		2,823,593				29,534	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		12/02/2024	Paydown		8,282	8,282	10,183	10,104		(1,822)		(1,822)		8,282				474	09/02/2051
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		02/05/2024	Redemption 100.0000		1,677	1,677	2,062	2,046		(369)		(369)		1,677				31	09/02/2051
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		12/02/2024	Paydown		59,745	59,745	62,877	62,729		(2,985)		(2,985)		59,745				1,113	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		12/02/2024	Paydown		12,029	12,029	12,227	12,216		(187)		(187)		12,029				599	11/15/2051
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		07/01/2024	Redemption 100.0000		39,439	39,439	40,087	40,052		(613)		(613)		39,439				1,599	11/15/2051
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		11/30/2024	Paydown		2,543,267	2,543,267	2,635,349	2,628,823		(85,556)		(85,556)		2,543,267				88,948	11/15/2047
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		12/30/2024	Paydown		76,122	76,122	77,994	77,913		(1,791)		(1,791)		76,122				2,987	09/02/2052
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		05/24/2024	Redemption 100.0000		95,844	95,844	98,202	98,099		(2,255)		(2,255)		95,844				1,205	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		12/02/2024	Paydown		16,367	16,367	16,367	16,367						16,367				36	09/02/2052
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		09/03/2024	Redemption 100.0000		17,468	17,468	17,468	17,468						17,468				4	09/02/2052
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		12/02/2024	Redemption 100.0000		53,618	53,618	55,561	55,455		(1,837)		(1,837)		53,618				2,131	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		09/30/2024	Paydown		889	889	892	892		(3)		(3)		889				46	03/31/2048
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		12/02/2024	Redemption 100.0000		205	205	206	206		(1)		(1)		205				7	03/31/2048
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		12/02/2024	Redemption 100.0000		545,742	545,742	566,677	565,594		(19,852)		(19,852)		545,742				21,859	06/30/2048
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		12/02/2024	Redemption 100.0000		11,137	11,137	11,171	11,186		(49)		(49)		11,137				541	06/30/2048
71680@-BN-5	PETROS PACE FINANCE 2020-2 SUB 4.165% 09/30/53		12/02/2024	Paydown		407,829	407,829	407,829	407,829						407,829				16,405	09/30/2053
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		12/02/2024	Paydown		21,507	21,507	21,507	21,507						21,507				695	09/30/2053
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		07/22/2024	Redemption 100.0000		254,179	254,179	262,821	261,157		(6,978)		(6,978)		254,179				6,552	12/20/2040
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.343% 10/01/45		10/01/2024	Paydown		522,185	522,185	528,973	528,100		(5,915)		(5,915)		522,185				22,743	10/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71904#-AA-2	PHOENIX GARAGE PASS THRU TRUST SR-SEC 4.670% 08/15/40		12/16/2024	Redemption 100.0000		601,950	601,950	601,950	601,950						601,950				15,580	08/15/2040
720180-AC-5	PIEDMONT NATURAL GAS CO SR UNSEC 8.450% 09/19/24		09/19/2024	Maturity		15,000,000	15,000,000	14,950,400	14,999,701		299		299		15,000,000				1,542,125	09/19/2024
722844-AA-5	PINE STREET TRUST I SECURED 4.572% 02/15/29		06/10/2024	Tax Free Exchange		22,106,920	22,000,000	22,223,010	22,117,812		(10,892)		(10,892)		22,106,920				827,024	02/15/2029
723528-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		09/03/2024	Redemption 100.0000		912,747	912,747	912,747	912,747						912,747				31,949	08/31/2041
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		12/15/2024	Paydown		1,125,052	1,125,052	1,125,045	1,125,049		3		3		1,125,052				25,381	06/15/2044
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 12.086% 06/30/28		06/13/2024	DIRECT		64,025,000	65,000,000	62,902,165	63,053,097		129,429		129,429		63,182,525		842,475	842,475	2,151,051	06/30/2028
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 12.086% 06/30/28		07/03/2024	Redemption 100.0000		50,834,512	50,834,512	49,193,860	49,311,899		1,522,614		1,522,614		50,834,512				1,682,271	06/30/2028
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		06/12/2024	Paydown		8,865,758	8,865,758	8,302,028	8,302,028						8,302,028		563,729	563,729	214,567	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		12/05/2024	Paydown		451,790	451,790	373,431	373,431						373,431		78,359	78,359	10,894	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		12/05/2024	Paydown		162,400	162,400	162,187	162,226		174		174		162,400				4,068	12/05/2051
729088-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		10/31/2024	Redemption 100.0000		572,490	572,490	572,490	572,490						572,490				19,080	10/31/2063
73054#-AA-6	Terra Funding ? Urban Towers 4.095% 02/15/57		12/16/2024	Redemption 100.0000		47,723	47,723	48,677	48,633		(910)		(910)		47,723				1,140	02/15/2057
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT 5.951% 05/10/37		11/10/2024	Redemption 100.0000		2,151,512	2,151,512	2,127,013	2,139,753		11,759		11,759		2,151,512				96,497	05/10/2037
73179P-AM-8	POLYONE CORP SERIES 144A 5.750% 05/15/25		09/20/2024	Call 100.0000		9,000,000	9,000,000	8,776,830	8,883,059		60,058		60,058		8,943,117		56,883	56,883	438,438	05/15/2025
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		12/15/2024	Redemption 100.0000		900,184	900,184	900,184	900,184						900,184				26,812	06/15/2033
737446-AM-6	POST HOLDINGS INC CO.GUARNT 5.750% 03/01/27		03/01/2024	Call 100.9580		594,643	589,000	589,000	589,000						589,000				22,576	03/01/2027
737446-AN-4	POST HOLDINGS INC CO.GUARNT 5.625% 01/15/28		12/02/2024	Call 100.9380		2,523,450	2,500,000	2,500,000	2,500,000						2,500,000				217,591	01/15/2028
737446-AQ-7	POST HOLDINGS INC SERIES 144A 4.625% 04/15/30		02/06/2024	WELLS FARGO		3,088,813	3,385,000	2,851,863	2,922,401		6,049		6,049		2,928,449		160,363	160,363	49,141	04/15/2030
737679-DG-2	POTOMAC ELECTRIC POWER 1ST MORTG 3.600% 03/15/24		03/15/2024	Maturity		15,000,000	15,000,000	14,980,050	14,999,520		480		480		15,000,000				270,000	03/15/2024
73940#-AA-4	POWERSCOURT INVESTMENTS XXV LP SR-UNSEC 4.125% 11/15/31		12/15/2024	Redemption 100.0000		37,908,439	37,908,439	37,908,439	37,908,439						37,908,439				1,327,852	11/15/2031
73940#-AD-8	POWERSCOURT INVESTMENTS XXV LP 4.250% 11/15/31		12/16/2024	Paydown		11,327,581	11,327,581	11,327,581	11,327,581						11,327,581				368,686	11/15/2031
73940#-AF-3	POWERSCOURT INVESTMENTS XXV LP 4.375% 11/17/31		12/15/2024	Paydown		23,614,111	23,614,111	23,614,111	23,614,111						23,614,111				867,840	11/17/2031
73940#-AG-1	POWERSCOURT INVESTMENTS 4.500% 11/17/31		12/16/2024	Paydown		13,130,071	13,130,071	13,130,071	13,130,071						13,130,071				501,352	11/17/2031
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		12/30/2024	Redemption 100.0000		1,911,701	1,911,701	1,911,701	1,911,701						1,911,701				29,523	05/01/2039
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		12/01/2024	Redemption 100.0000		4,479,237	4,479,237	4,479,237	4,479,237						4,479,237				151,712	12/01/2044
74101#-AD-1	PRESIDIO FINANCE LLC 7.806% 12/25/38		12/26/2024	Paydown		952,212	952,212	952,212	952,212						952,212				39,187	12/25/2038
74101#-AE-9	PRESIDIO FINANCE LLC 8.418% 12/25/38		12/26/2024	Paydown		1,905,505	1,905,505	1,905,505	1,905,505						1,905,505				94,642	12/25/2038
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		12/01/2024	Paydown		202,265	241,724	239,042	239,852		1,571		1,571		241,423		(39,159)	(39,159)	8,598	10/25/2035
742718-FM-6	PROCTER & GAMBLE CO THE 1.200% 10/29/30		09/30/2024	SUSQUEHANA FINANCIAL GROUP LL		8,573,100	10,000,000	8,319,700	8,614,542		136,391		136,391		8,750,933		(177,833)	(177,833)	110,667	10/29/2030
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		12/15/2024	Redemption 100.0000		2,094,448	2,094,448	2,094,448	2,094,448						2,094,448				45,593	11/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		12/10/2024	Redemption 100.0000		2,356,778	2,356,778	2,356,778	2,356,778						2,356,778				52,626	07/10/2040
74615J-AD-2	PURCHASING POWER FUNDING SERIES 2021-A CLASS D 144A 4.370% 10/15/25		02/15/2024	Paydown		1,000,000	1,000,000	999,775	1,000,000						1,000,000				5,779	10/15/2025
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		12/20/2024	Redemption 100.0000		14,659,395	14,659,395	14,659,395	14,659,395						14,659,395				353,046	12/19/2036
746246-AB-3	Purewest Funding II LLC 6.300% 12/01/37		12/05/2024	Redemption 100.0000		4,293,518	4,293,518	4,293,518	4,293,518						4,293,518				130,835	12/01/2037
74624X-A*-9	Purewest Funding III LLC 8.781% 06/25/38		12/26/2024	Paydown		7,796,990	7,796,990	7,796,990	7,796,990						7,796,990				332,388	06/25/2038
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC 3.450% 06/01/26		02/21/2024	THE TORONTO-DOMINION BANK		10,054,808	10,425,000	10,396,123	10,417,110		456		456		10,417,566		(362,758)	(362,758)	81,923	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INC CO.GUARNT 4.200% 06/30/29		07/16/2024	BARCLAYS BANK PLC		24,293,750	25,000,000	24,926,750	24,956,258		3,876		3,876		24,960,134		(666,384)	(666,384)	1,099,583	06/30/2029
74932B-AU-7	RBSCF 2013-SMV C SUB CSTR 3.584% 03/11/31		12/01/2024	Paydown		2,000,000	2,000,000	1,936,641	2,000,000						2,000,000				72,882	03/11/2031
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		12/01/2024	Paydown		74,074	132,861	85,287	85,106		26,593		26,593		111,699		(37,625)	(37,625)	5,472	09/25/2036
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		12/01/2024	Paydown		85,514	116,006	81,457	84,290		23,463		23,463		107,753		(22,239)	(22,239)	3,524	06/25/2036
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		12/01/2024	Paydown		171,683	232,900	170,504	176,601		41,654		41,654		218,255		(46,572)	(46,572)	6,631	06/25/2036
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		12/01/2024	Paydown		98,500	123,340	87,952	92,273		24,778		24,778		117,051		(18,551)	(18,551)	4,792	07/25/2036
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		12/01/2024	Paydown		84,774	148,682	107,740	107,740		23,344		23,344		131,084		(46,310)	(46,310)	5,785	09/25/2036
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		12/01/2024	Paydown		14,105	50,348	29,021	30,576		5,510		5,510		36,086		(21,982)	(21,982)	1,374	02/25/2037
74958A-AD-6	RFMSI 2007-S4 A4 SSNR NAS 6.250% 08/25/36		12/01/2024	Paydown		128,472	341,306	215,117	210,077		49,617		49,617		259,693		(131,221)	(131,221)	9,811	08/25/2036
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		12/01/2024	Paydown		116,794	310,280	194,746	202,289		40,817		40,817		243,106		(126,313)	(126,313)	6,988	08/25/2036
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		12/01/2024	Paydown		137,414	182,017	101,304	95,410		65,213		65,213		160,623		(23,209)	(23,209)	6,918	03/25/2037
74983K-A*-2	RT Fin 2023 LLC 7.851% 10/11/43		12/16/2024	Paydown		3,163,385	3,163,385	3,163,385	3,163,385						3,163,385				98,466	10/11/2043
74983K-A@-0	RT Fin 2023 LLC 11.710% 10/11/43		12/16/2024	Paydown		2,737,548	2,737,548	2,737,548	2,737,548						2,737,548				167,042	10/11/2043
750008-AA-8	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 4.150% 12/27/29		01/12/2024	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				43,229	12/27/2029
750008-AB-6	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 3.700% 11/30/30		01/12/2024	Redemption 100.0000		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				94,967	11/30/2030
750008-AC-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 3.820% 11/30/31		01/12/2024	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				35,653	11/30/2031
750038-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46		12/31/2024	Redemption 100.0000		623,773	623,773	623,773	623,773						623,773				24,249	09/30/2046
75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES 5.330% 09/30/46		12/31/2024	Redemption 100.0000		134,782	134,782	134,782	134,782						134,782				7,362	09/30/2046
75101#-AC-0	RAISA FUNDING LLC - SAVITAR 5.050% 08/15/37		12/15/2024	Paydown		1,408,004	1,408,004	1,408,004	1,408,004						1,408,004				34,816	08/15/2037
75101#-AE-6	RAISA FUNDING LLC - SAVITAR 9.327% 08/15/37		12/16/2024	Paydown		351,890	351,890	351,890	351,890						351,890				17,970	08/15/2037
75101#-AF-3	RAISA FUNDING LLC - SAVITAR 7.596% 06/15/38		12/16/2024	Paydown		1,349,709	1,349,709	1,349,709	1,349,709						1,349,709				48,941	06/15/2038
75101#-AG-1	RAISA FUNDING LLC - SAVITAR 11.710% 06/15/38		12/16/2024	Paydown		1,699,273	1,699,273	1,699,273	1,699,273						1,699,273				111,104	06/15/2038
75101#-AG-1	RAISA FUNDING LLC - SAVITAR 11.710% 06/15/38		01/01/2024	Redemption 100.0000		171,010	171,010	171,010	171,010						171,010				1,669	06/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75144*-AM-1	RAMCO-GERSHENSON PROP-L.P. 3.640% 11/30/28		01/12/2024	Redemption 100.0000		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				159,250	11/30/2028
75144*-AP-4	RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 4.570% 12/21/27		01/12/2024	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				9,064	12/21/2027
75289#-AB-6	RANGERS STADIUM CO LLC SR-SEC 3.660% 10/01/47		10/01/2024	Redemption 100.0000		173,343	173,343	173,343	173,343						173,343				6,344	10/01/2047
75409#-AA-3	RATHDRUM POWER LLC C-SR-SEC 8.560% 09/12/26		12/12/2024	Redemption 100.0000		8,330,000	8,330,000	8,330,000	8,330,000						8,330,000				453,083	09/12/2026
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		12/16/2024	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				18,660	06/15/2050
75731#-AA-2	REDDING CALIF VA LEASE BACKED 4.107% 09/15/41		12/15/2024	Redemption 100.0000		1,359,718	1,359,718	1,359,723	1,359,718		(1)		(1)		1,359,718				32,570	09/15/2041
75884R-AT-0	REGENCY CENTERS LP CO.GUARNT 3.750% 06/15/24		06/15/2024	Maturity		22,455,000	22,455,000	22,706,026	22,461,315		(6,315)		(6,315)		22,455,000				421,031	06/15/2024
75907J-AA-2	REGIONAL MANAGEMENT ISSUANC SERIES 2022-2B CLASS A 144A 7.100% 11/17/32		11/26/2024	Paydown		4,000,000	4,000,000	3,999,468	3,999,468		532		532		4,000,000				267,984	11/17/2032
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC 3.900% 05/15/29		08/22/2024	BANK OF AMERICA		9,653,600	10,000,000	10,428,830	10,266,843		(31,854)		(31,854)		10,234,989		(581,389)	(581,389)	301,167	05/15/2029
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		12/20/2024	Paydown		221,200	221,200	221,167	221,170		30		30		221,200				2,613	11/20/2056
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC 7.846% 06/25/33		12/01/2024	Paydown			127,778												2,228	06/25/2033
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 5.213% 05/25/34		09/25/2024	Paydown		137,484	137,484	110,073	121,894		15,591		15,591		137,484				2,068	05/25/2034
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		12/04/2024	CITIGROUP GLOBAL MARKETS INC.		10,499,571	11,847,188	11,847,188	11,847,188						11,847,188		(1,347,618)	(1,347,618)	428,914	07/25/2034
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		12/01/2024	Paydown		1,602,544	1,602,544	1,602,544	1,602,544						1,602,544				36,109	07/25/2034
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.936% 10/25/31		12/01/2024	Paydown		29,906	72,228	16,037	18,174		22,654		22,654		40,828		(10,922)	(10,922)	2,648	10/25/2031
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		12/01/2024	Paydown		95,482	95,482	25,415	25,415		70,067		70,067		95,482				2,088	04/25/2035
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/29		09/01/2024	Paydown		18	11	10	11						11		7	7		05/25/2029
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/29		02/22/2024	Maturity		(5,565)	(5,565)	(5,107)	(5,565)						(5,565)					05/25/2029
76110W-RW-8	RASC 2003-KS4 MI2 MEZ STEP AFC NAS 5.010% 06/25/33		04/06/2024	Paydown		(53,466)	(53,466)	(35,424)	(53,466)						(53,466)				(232)	06/25/2033
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		12/01/2024	Paydown			219		1						1		(1)	(1)	7	06/25/2033
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		12/01/2024	Paydown		845,262	845,262	840,083	841,867		3,395		3,395		845,262				23,029	09/25/2033
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.279% 06/25/34		12/01/2024	Paydown		167,336	167,336	165,655	166,551		785		785		167,336				9,244	06/25/2034
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		12/01/2024	Paydown		205,896	254,841	143,945	142,629		90,692		90,692		233,321		(27,425)	(27,425)	7,386	06/25/2035
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 4.953% 08/25/35		12/25/2024	Paydown		93,024	104,897	60,050	61,331		38,695		38,695		100,027		(7,003)	(7,003)	3,637	08/25/2035
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		12/01/2024	Paydown		112,449	126,801	71,441	65,553		54,335		54,335		119,888		(7,439)	(7,439)	4,993	08/25/2035
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		12/01/2024	Paydown		211,559	271,283	170,867	184,504		67,868		67,868		252,372		(40,813)	(40,813)	11,515	12/25/2035
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		12/01/2024	Paydown		90,924	100,047	55,445	54,863		41,086		41,086		95,949		(5,025)	(5,025)	3,199	03/25/2036
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		12/01/2024	Paydown		38,365	38,365	38,581	38,419		(54)		(54)		38,365				1,388	12/25/2034
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 5.662% 09/25/35		12/01/2024	Paydown		37,012	36,592	27,482	18,755		18,056		18,056		36,811		200	200	1,431	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		12/01/2024	Paydown		159,180	159,180	159,777	159,167		13		13		159,180				5,225	09/25/2034
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		11/15/2024	Redemption 100.0000		13,208,360	13,208,360	13,340,444	13,221,382		(13,022)		(13,022)		13,208,360				701,193	11/15/2024
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		12/01/2024	Paydown		73,176	87,350	57,324	57,324		25,154		25,154		82,478		(9,302)	(9,302)	3,676	04/25/2036
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		12/31/2024	Redemption 100.0000		453,959	453,959	453,959	453,959						453,959				14,698	06/30/2025
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		10/06/2024	Redemption 100.0000		1,109,790	1,109,790	1,109,790	1,109,790						1,109,790				59,090	04/06/2028
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		12/16/2024	Redemption 100.0000		14,443	14,443	14,731	14,712		(270)		(270)		14,443				406	04/15/2056
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		12/10/2024	Paydown		11,201,468	11,201,468	11,201,468	11,201,468						11,201,468				257,779	04/10/2037
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		08/10/2024	Redemption 100.0000		781,000	781,000	781,000	781,000						781,000				25,002	04/10/2037
769138-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI 3.310% 07/01/51		07/01/2024	Redemption 100.0000		933,898	933,898	933,898	933,898						933,898				30,912	07/01/2051
76923*-AA-2	RIVERSIDE ON THE JAMES SR-SEC 4.501% 03/15/56		12/16/2024	Redemption 100.0000		20,119	20,119	20,520	20,494		(375)		(375)		20,119				605	03/15/2056
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		09/12/2024	JP MORGAN SECURITIES INC		9,391,700	10,000,000	9,313,800	9,455,400		60,093		60,093		9,515,493		(123,793)	(123,793)	293,361	09/15/2029
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.090% 12/31/49		12/31/2024	Redemption 100.0000		512,075	512,075	512,075	512,075						512,075				32,166	12/31/2049
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/16/2024	Redemption 100.0000		7,999,999	7,999,999	7,999,999	7,999,999						7,999,999				175,200	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 5.320% 01/31/26		01/31/2024	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				186,200	01/31/2026
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 7.910% 04/01/27		04/01/2024	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				316,400	04/01/2027
78396*-AA-6	STONEBRIAR COMMERICAL FINANCE SR-UNSEC 4.750% 10/16/24		10/16/2024	Maturity		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				2,850,000	10/16/2024
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		10/25/2024	Paydown		186,400	186,400	186,320	186,329		71		71		186,400				6,077	07/25/2049
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A 5.500% 07/25/52		10/25/2024	Paydown		26,250	26,250	25,555	25,798		452		452		26,250				902	07/25/2052
784033-AS-1	SCF EQUIPMENT TRUST LLC SERIES 2022-1A CLASS A3 144A 2.920% 07/20/29		12/20/2024	Paydown		5,848,615	5,848,615	5,847,716	5,848,152		463		463		5,848,615				55,285	07/20/2029
78403D-AH-3	SBA TOWER TRUST SERIES 2014-2A CLASS C 144A 3.869% 10/15/49		10/15/2024	Paydown		400,000	400,000	381,868	391,176		8,824		8,824		400,000				12,897	10/15/2049
78403D-AP-5	SBA TOWER TRUST SERIES 144A 1.884% 01/15/26		07/29/2024	OPPENHEIMER & CO INC		19,521,301	20,596,000	20,773,000	20,672,654		(21,504)		(21,504)		20,651,151		(1,129,850)	(1,129,850)	242,518	01/15/2026
78433L-AD-8	SCE RECOVERY FUNDING LLC SERIES A-1 1.977% 11/15/28		11/15/2024	Redemption 100.0000		1,157,975	1,157,975	1,157,934	1,157,976						1,157,975				17,198	11/15/2028
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		12/16/2024	Redemption 100.0000		1,913,701	1,913,701	1,913,701	1,913,701						1,913,701				35,946	05/15/2036
78448P-AE-0	SMB 2015-A B SUB 3.500% 10/16/45		12/15/2024	Paydown		7,753,290	7,753,290	7,365,117	7,606,026		147,264		147,264		7,753,290				140,265	10/16/2045
78448Q-AE-8	SMB 2015-B B SUB 3.500% 12/17/40		12/15/2024	Paydown		5,334,779	5,334,779	4,838,742	5,152,049		182,731		182,731		5,334,779				94,285	12/17/2040
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		12/15/2024	Paydown		687,500	687,500	687,478	687,482		18		18		687,500				9,076	06/15/2046
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		12/15/2024	Paydown		218,750	218,750	176,976	176,976		41,774		41,774		218,750				4,060	06/15/2046
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		12/15/2024	Paydown		2,525,214	2,525,214	2,524,753	2,525,016		198		198		2,525,214				45,458	02/15/2036
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54		12/15/2024	Paydown		2,429,037	2,429,037	2,399,483	2,405,819		23,217		23,217		2,429,037				24,597	11/16/2054
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS C 144A 3.940% 11/16/54		12/15/2024	Paydown		704,029	704,029	703,732	703,787		241		241		704,029				17,637	11/16/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78450F-AF-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS D 144A 4.750% 11/16/54		12/15/2024	Paydown		1,512,741	1,512,741	1,508,760	1,509,605		3,136		3,136		1,512,741				51,961	11/16/2054
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 5.031% 10/25/37		12/01/2024	Paydown		143,721	132,261	121,680	122,853		10,210		10,210		133,063		10,658	10,658	3,262	10/25/2037
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		12/31/2024	Redemption 100.0000		1,424,366	1,424,366	1,424,366	1,424,366						1,424,366				30,620	03/31/2037
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		12/15/2024	Redemption 100.0000		1,504,663	1,504,663	1,512,186	1,510,258		(5,596)		(5,596)		1,504,663				44,466	12/15/2039
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53		09/15/2024	Redemption 100.0000		246,468	246,468	246,468	246,468						246,468				4,413	08/15/2053
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		09/16/2024	Paydown		563,403	563,403	563,403	563,403						563,403				10,096	08/15/2053
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		09/20/2024	Redemption 100.0000		1,563,340	1,563,340	1,563,340	1,563,340						1,563,340				28,313	08/15/2053
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		09/15/2024	Redemption 100.0000		1,845,400	1,845,400	1,845,400	1,845,400						1,845,400				38,106	08/15/2053
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		09/20/2024	Redemption 100.0000		1,745,444	1,745,444	1,745,444	1,745,444						1,745,444				28,755	12/03/2053
78486*-AG-4	STONEHILL PACE 2020-1 LLC 3.750% 12/03/53		09/16/2024	Redemption 100.0000		842,158	842,158	842,158	842,158						842,158				13,162	12/03/2053
78486*-AH-2	STONEHILL PACE 2020-1 LLC 4.000% 09/15/53		09/15/2024	Redemption 100.0000		1,723,414	1,723,414	1,723,414	1,723,414						1,723,414				32,881	09/15/2053
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		09/16/2024	Paydown		3,429,231	3,429,231	3,429,231	3,429,231						3,429,231				57,585	09/15/2053
78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53		09/15/2024	Paydown		27,512	27,512	27,512	27,512						27,512				1,287	09/15/2053
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		09/16/2024	Paydown		217,871	217,871	217,871	217,871						217,871				14,426	09/15/2053
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		03/06/2024	Redemption 100.0000		281,605	281,605	281,605	281,605						281,605					09/15/2053
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		09/16/2024	Paydown		74,463	74,463	74,463	74,463						74,463				5,174	09/15/2053
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		03/06/2024	Redemption 100.0000		96,246	96,246	96,246	96,246						96,246					09/15/2053
78486*-AP-4	STONEHILL PACE 2020-1 LLC 7.683% 09/15/53		09/15/2024	Paydown		105,130	105,130	105,130	105,130						105,130				6,474	09/15/2053
78486*-AP-4	STONEHILL PACE 2020-1 LLC 7.683% 09/15/53		03/15/2024	Redemption 100.0000		163,791	163,791	163,791	163,791						163,791				282	09/15/2053
78486*-AR-0	STONEHILL PACE 2020-1 LLC 7.400% 09/15/53		09/16/2024	Paydown		947,491	947,491	947,491	947,491						947,491				21,542	09/15/2053
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC 5.750% 05/15/24		03/29/2024	Call 100.0000		900,000	900,000	909,000	900,200		(200)		(200)		900,000				19,263	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC 5.750% 05/15/24		05/15/2024	Maturity		800,000	800,000	808,000	800,177		(177)		(177)		800,000				23,000	05/15/2024
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC 3.880% 07/10/43		08/10/2024	Redemption 100.0000		581,764	581,764	581,764	581,764						581,764				22,572	07/10/2043
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC 4.850% 07/01/40		07/01/2024	Redemption 100.0000		2,751,951	2,751,951	2,751,951	2,751,951						2,751,951				133,470	07/01/2040
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		12/01/2024	Paydown		8,806	8,806	8,299	8,763		43		43		8,806				307	12/25/2027
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		12/01/2024	Paydown		143,899	143,899	140,832	142,208		1,691		1,691		143,899				6,650	12/25/2027
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		12/01/2024	Paydown		58,806	58,806	42,970	42,970		15,837		15,837		58,806				1,939	06/25/2028
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31		12/15/2024	Paydown		209,936	209,936	206,849	201,008		8,928		8,928		209,936				5,619	08/25/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		09/15/2024	Redemption 100.0000		16,897,066	16,897,066	16,897,066	16,897,066						16,897,066				411,496	05/15/2044
80285U-AE-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2022-3 CLASS B 4.130% 08/16/27		12/15/2024	Paydown		1,172,145	1,172,145	1,142,978	1,152,955		19,189		19,189		1,172,145				42,665	08/16/2027
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D 1.130% 11/16/26		12/15/2024	Paydown		10,802,951	10,802,951	10,801,358	10,802,718		233		233		10,802,951				62,842	11/16/2026
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		12/15/2024	Redemption 100.0000		1,542,148	1,542,148	1,542,148	1,542,148						1,542,148				31,757	08/15/2035
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		12/01/2024	Paydown		70,668	70,668	70,668	70,668						70,668				1,932	02/25/2030
81211K-AX-8	SEALED AIR CORP CO.GUARNT 5.500% 09/15/25		06/24/2024	TENDER SALE		19,476,015	19,500,000	19,660,000	19,529,585		(9,577)		(9,577)		19,520,008		(43,993)	(43,993)	843,104	09/15/2025
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		12/10/2024	Redemption 100.0000		974,438	974,438	1,009,081	983,267		(8,829)		(8,829)		974,438				31,675	07/10/2029
81675*-AB-0	SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC 5.570% 12/28/24		12/30/2024	Redemption 100.0000		2,090,909	2,090,909	2,090,909	2,090,909						2,090,909				117,111	12/28/2024
81708#-AA-9	SENECA GENERATION-LLC SR-SEC 4.330% 04/27/26		12/31/2024	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				50,742	04/27/2026
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 5.309% 08/20/34		12/20/2024	Paydown		1,273	1,273	1,211	1,221		51		51		1,273				15	08/20/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2024	Paydown		1,990	1,990	2,033	2,017		(27)		(27)		1,990				26	12/25/2042
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		04/30/2024	Paydown		44,050	44,050	44,050	44,050						44,050				469	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		04/30/2024	Paydown		85,000	85,000	85,000	85,000						85,000				1,064	01/30/2051
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		10/25/2024	Paydown		92,500	92,500	92,209	92,369		131		131		92,500				2,244	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		10/25/2024	Paydown		132,500	132,500	132,500	132,500						132,500				1,983	04/25/2051
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 3.127% 01/25/52		10/25/2024	Paydown		1,000	1,000	906	926		74		74		1,000				20	01/25/2052
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		07/25/2024	Paydown		1,604,852	1,604,852	1,597,943	1,602,270		2,581		2,581		1,604,852				30,753	01/25/2044
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		11/01/2024	Paydown		6,988,085	6,988,085	6,837,625	6,918,192		69,893		69,893		6,988,085				151,891	11/01/2049
82563@-AA-3	Naperville Ground Lease 4.095% 03/15/57		12/15/2024	Redemption 100.0000		28,252	28,252	28,817	28,803		(551)		(551)		28,252				587	03/15/2057
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40		12/20/2024	Paydown		568,804	568,804	568,662	568,662		142		142		568,804				20,264	04/20/2040
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A 4.730% 06/20/40		12/20/2024	Paydown		1,212,275	1,212,275	1,212,201	1,212,197		78		78		1,212,275				28,899	06/20/2040
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40		12/20/2024	Paydown		1,295,880	1,295,880	1,295,735	1,295,734		146		146		1,295,880				41,538	06/20/2040
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		12/20/2024	Paydown		591,700	591,700	560,492	566,871		24,829		24,829		591,700				10,452	07/20/2037
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A 3.000% 08/20/36		09/20/2024	Paydown		729,570	729,570	687,620	695,277		34,293		34,293		729,570				14,061	08/20/2036
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		12/20/2024	Paydown		2,335,350	2,335,350	2,335,050	2,335,122		228		228		2,335,350				15,919	09/20/2038
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		12/20/2024	Paydown		1,435,225	1,435,225	1,434,892	1,434,909		317		317		1,435,225				55,112	07/20/2039
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		12/20/2024	Paydown		870,229	870,229	870,044	870,046		183		183		870,229				24,877	01/20/2040
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		12/20/2024	Paydown		1,770,814	1,770,814	1,770,529	1,770,519		294		294		1,770,814				60,780	01/20/2040
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		12/05/2024	Redemption 100.0000		1,835,813	1,835,813	1,835,813	1,835,813						1,835,813				38,107	12/05/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		12/05/2024	Redemption 100.0000		929,581	929,581	929,581	929,581						929,581				19,704	12/05/2028
828807-CS-4	SIMON PROPERTY GROUP LP SR UNSEC 3.375% 10/01/24		10/01/2024	Maturity		10,000,000	10,000,000	9,980,400	9,998,320		1,680		1,680		10,000,000				337,500	10/01/2024
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		07/20/2024	Call 100.0000		2,040,000	2,040,000	2,040,000	2,040,000						2,040,000				46,572	01/20/2036
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		12/10/2024	Redemption 100.0000		967,173	967,173	967,173	967,173						967,173				22,739	12/31/2036
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		12/15/2024	Redemption 100.0000		427,548	427,548	427,548	427,548						427,548				7,448	01/15/2052
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		08/01/2024	Redemption 100.0000		776,456	776,456	776,456	776,456						776,456				40,887	04/01/2025
832696-AK-4	JM SMUCKER CO SR UNSEC 3.500% 03/15/25		02/21/2024	GOLDMAN SACHS & CO.		14,092,209	14,365,000	14,361,507	14,364,504		59		59		14,364,563		(272,354)	(272,354)	220,662	03/15/2025
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		12/16/2024	TENDER SALE		10,052,700	15,000,000	9,561,150	9,605,743		170,003		170,003		9,775,746		276,954	276,954	520,208	09/15/2041
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		12/30/2024	Redemption 100.0000		570,338	570,338	570,338	570,338						570,338				22,761	06/30/2035
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		12/20/2024	Paydown		1,088,479	1,088,479	1,120,706	1,077,541		10,938		10,938		1,088,479				29,090	11/20/2038
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		12/20/2024	Paydown		38,750	38,750	38,750	38,750						38,750				807	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		12/20/2024	Paydown		110,000	110,000	110,000	110,000						110,000				2,583	01/20/2050
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28		01/02/2024	Redemption 100.0000		2,941,176	2,941,176	2,941,176	2,941,176						2,941,176					01/01/2028
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 3.620% 11/15/43		11/15/2024	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429						3,571,429				96,964	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2024	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				15,600	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		08/15/2024	Redemption 100.0000		1,126,354	1,126,354	1,126,354	1,126,354						1,126,354				32,593	08/15/2033
845331-C#-2	SOUTHWEST WATER CO G-SR-UNSEC 4.500% 05/17/43		05/16/2024	Redemption 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				290,875	05/17/2043
845331-C@-4	SOUTHWEST WATER CO F-SR-UNSEC 4.380% 05/17/33		05/16/2024	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				108,892	05/17/2033
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		12/01/2024	Paydown		16,918	16,918	2,724	2,724		14,194		14,194		16,918				1,825	12/25/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS CO.GUARNT 4.750% 03/15/24		03/15/2024	Maturity		10,000,000	10,000,000	9,976,500	9,999,425		575		575		10,000,000				237,500	03/15/2024
84763@-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30		01/15/2024	Redemption 100.0000		3,425,000	3,425,000	3,425,000	3,425,000						3,425,000				59,938	01/15/2030
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		09/30/2024	Paydown		619,082	619,082	619,082	619,082						619,082				12,552	03/31/2033
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		06/30/2024	Redemption 100.0000		171,495	171,495	171,495	171,495						171,495				4,952	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		12/30/2024	Redemption 100.0000		1,080,250	1,080,250	1,081,870	1,081,048		(799)		(799)		1,080,250				43,836	03/29/2033
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		12/25/2024	Paydown		2,725,087	2,725,087	2,473,432	2,505,446		219,641		219,641		2,725,087				27,966	09/25/2037
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		12/25/2024	Redemption 100.0000		(2,575)	(2,575)	(2,575)	(2,575)						(2,575)					07/01/2050
85209F-AE-6	SPRUCE HILL MORTGAGE LOAN T SERIES 2020-SH1 CLASS B1 144A 3.827% 01/28/50		01/08/2024	WELLS FARGO		963,985	1,031,000	1,036,960	1,030,893		(3)		(3)		1,030,890		(66,905)	(66,905)	4,274	01/28/2050
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/10/2024	Redemption 100.0000		1,082,927	1,082,927	1,082,927	1,082,927						1,082,927				27,073	04/01/2039
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38		12/27/2024	Redemption 100.0000		2,560,435	2,560,435	2,560,435	2,560,435						2,560,435				116,552	01/01/2038
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		10/30/2024	Paydown		937,606	937,606	937,606	937,606						937,606				30,819	04/30/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
854128-AB-1	STANDARD SOUTHPORT PORTFOLIO I 6.863% 11/16/50		11/15/2024	Paydown		456,012	456,012	456,012	456,012						456,012				15,648	11/16/2050
854128-AB-1	STANDARD SOUTHPORT PORTFOLIO I 6.863% 11/16/50		05/15/2024	Redemption 100.0000		324,810	324,810	324,810	324,810						324,810					11/16/2050
85430L-BX-1	STANFIELD VICTORIA FINANCE LTD 2005 21 CAPI CDO-MV-CORP 6.447% 03/15/24		06/26/2024	DIRECT			20,000,000													03/15/2024
855030-AN-2	STAPLES INC SR SEC 7.500% 04/15/26		06/10/2024	Call 100.0000		100,000	100,000	87,250	87,651		2,117		2,117		89,768		10,232	10,232	4,896	04/15/2026
855244-AT-6	STARBUCKS CORP SR UNSEC 3.550% 08/15/29		09/06/2024	Various		28,949,040	30,000,000	29,932,200	29,959,116		4,309		4,309		29,963,425		(1,014,385)	(1,014,385)	1,092,611	08/15/2029
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 7.156% 01/25/37		12/01/2024	Paydown		177,806	177,806	160,125	167,481		10,324		10,324		177,806				6,012	01/25/2037
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		12/15/2024	Paydown		1,367,426	1,367,426	1,291,341	1,327,269		40,157		40,157		1,367,426				39,899	05/15/2043
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		12/31/2024	Redemption 100.0000		1,735,656	1,735,656	1,735,656	1,735,656						1,735,656				53,936	06/30/2047
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		12/15/2024	Redemption 100.0000		173,268	173,268	173,268	173,268						173,268				5,253	09/30/2025
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		12/10/2024	Redemption 100.0000		192,391	192,391	192,391	192,391						192,391				7,645	07/10/2025
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		12/20/2024	Paydown		65,000	65,000	64,000	64,307		693		693		65,000				746	06/20/2051
86210*-AA-3	STONEHILL PACE HOLDINGS LLC 12.000% 09/15/34		09/16/2024	Paydown		1,175,000	1,175,000	1,175,000	1,175,000						1,175,000				84,600	09/15/2034
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		12/20/2024	Paydown		35,000	35,000	34,989	34,995		6		6		35,000				534	11/20/2049
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		12/20/2024	Paydown		75,000	75,000	74,989	74,989		11		11		75,000				2,515	05/20/2053
863579-DQ-8	SARM 2004-17 A1 CSTR AS 4.744% 11/25/34		12/01/2024	Paydown		198,920	198,920	177,287	181,716		17,204		17,204		198,920				3,301	11/25/2034
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.929% 02/25/36		12/01/2024	Paydown		128,893	128,020	63,899	45,292		83,292		83,292		128,584		309	309	3,004	02/25/2036
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 5.278% 05/25/34		12/26/2024	Paydown		228,085	228,085	192,732	228,085						228,085				5,568	05/25/2034
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		12/01/2024	Paydown		155	155				155		155		155				8	07/28/2028
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		12/01/2024	Paydown		10,669	10,994	7,382	7,382		3,506		3,506		10,887		(218)	(218)	181	02/25/2032
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 5.460% 02/25/35		12/01/2024	Paydown		95,393	95,393	95,393	95,393						95,393				2,285	02/25/2035
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		12/01/2024	Paydown		839,265	839,265	758,904	815,145		24,120		24,120		839,265				18,202	03/25/2035
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		12/01/2024	Paydown		1,028,632	1,028,632	1,027,989	1,025,387		3,246		3,246		1,028,632				19,782	03/25/2035
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 4.881% 04/25/35		05/01/2024	Paydown		557,654	557,654	557,566	555,475		2,178		2,178		557,654				7,096	04/25/2035
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		12/01/2024	Paydown		1,246,513	1,246,513	1,084,438	1,208,615		37,897		37,897		1,246,513				35,165	08/25/2035
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 5.145% 05/19/35		12/19/2024	Paydown		178,849	178,849	156,940	161,515		17,334		17,334		178,849				5,590	05/19/2035
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 4.633% 09/25/47		07/24/2024	SOUTHWEST SECURITIES INC.		1,699,010	1,929,580	1,548,488	1,634,331		4,230		4,230		1,638,561		60,450	60,450	37,061	09/25/2047
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 4.633% 09/25/47		07/25/2024	Paydown		83,066	83,066	66,661	70,356		12,710		12,710		83,066				7,373	09/25/2047
863667-AY-7	STRYKER CORP 1.950% 06/15/30		09/13/2024	BANK OF AMERICA		12,871,099	14,540,000	12,612,511	12,968,456		154,206		154,206		13,122,662		(251,564)	(251,564)	213,435	06/15/2030
864577-C*-0	SUBURBAN WATER SYSS D-SR-SEC 5.640% 10/01/24		10/01/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				846,000	10/01/2024
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		12/20/2024	Redemption 100.0000		359,003	359,003	359,003	359,003						359,003				7,884	03/20/2039
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		12/20/2024	Redemption 100.0000		492,149	492,149	492,149	492,149						492,149				10,659	09/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		12/20/2024	Paydown		310,109	310,109	305,307	305,952		4,157		4,157		310,109				4,784	02/22/2049
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		12/20/2024	Paydown		705,044	705,044	704,760	704,809		235		235		705,044				7,969	10/20/2048
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50		12/20/2024	Paydown		1,268,212	1,268,212	1,214,558	1,215,239		52,973		52,973		1,268,212				42,503	08/22/2050
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		12/20/2024	Paydown		401,601	401,601	374,812	375,086		26,514		26,514		401,601				14,221	08/22/2050
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		10/30/2024	Paydown		296,668	296,668	296,524	296,595		72		72		296,668				6,809	01/30/2055
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A 6.600% 01/30/59		10/30/2024	Paydown		106,367	106,367	105,706	105,706		661		661		106,367				4,861	01/30/2059
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		04/19/2024	Redemption 100.0000		19,779,181	19,779,181	19,417,794	19,692,831		86,349		86,349		19,779,181				1,175,042	02/01/2025
87165B-AD-5	SYNCHRONY FINANCIAL SR UNSEC 4.250% 08/15/24		08/15/2024	Various		34,390,000	34,390,000	34,420,384	34,389,524		476		476		34,390,000				1,461,575	08/15/2024
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE 2.980% 06/01/51		12/02/2024	Redemption 100.0000		151,122	151,122	151,122	151,122						151,122				3,941	06/01/2051
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		12/01/2024	Paydown		383,757	383,757	109,246	66,317		317,439		317,439		383,757				9,859	01/25/2037
87248@-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		12/20/2024	Paydown		1,237,500	1,237,500	1,237,346	1,237,383		117		117		1,237,500				11,060	02/20/2046
87248@-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		12/20/2024	Paydown		70,125	70,125	70,109	70,113		12		12		70,125				965	02/20/2046
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK 12.000% 09/15/26		01/01/2024	Redemption 100.0000		1,058,811	1,058,811	1,058,811	1,058,811						1,058,811				8,118	09/15/2026
87305Q-CF-6	TTX CO SR UNSEC 4.150% 01/15/24		01/15/2024	Maturity		23,950,000	23,950,000	23,895,711	23,949,757		243		243		23,950,000				496,963	01/15/2024
87320*-AA-8	TWAIN FUNDING I LLC A-1-SR-UNSEC 4.521% 03/31/46		11/12/2024	Redemption 100.0000		801,661	801,661	801,661	801,661						801,661				31,070	03/31/2046
87320*-AB-6	TWAIN FUNDING I LLC A-2-SR-UNSEC 4.571% 03/31/46		02/10/2024	Paydown		198,173	198,173	197,157	197,456		716		716		198,173				2,265	03/31/2046
87320*-AB-6	TWAIN FUNDING I LLC A-2-SR-UNSEC 4.571% 03/31/46		11/10/2024	Redemption 100.0000		1,141,590	1,141,590	1,135,740	1,137,464		4,127		4,127		1,141,590				46,633	03/31/2046
87320*-AD-2	TWAIN FUNDING I LLC A-4-SR-UNSEC 4.595% 03/31/46		11/12/2024	Redemption 100.0000		2,828,389	2,828,389	2,828,389	2,828,389						2,828,389				103,324	03/31/2046
87320*-AF-7	TWAIN FUNDING I LLC A-6-SR-UNSEC 4.375% 03/31/46		11/12/2024	Paydown		560,998	560,998	560,998	560,998						560,998				19,597	03/31/2046
87320*-AG-5	TWAIN FUNDING I LLC A-8-SR-UNSEC 4.375% 03/31/46		11/10/2024	Redemption 100.0000		3,144,718	3,144,718	3,144,718	3,144,718						3,144,718				126,388	03/31/2046
87320*-AH-3	TWAIN FUNDING I LLC 6.690% 03/31/46		11/13/2024	Redemption 100.0000		284,748	284,748	284,748	284,748						284,748				15,210	03/31/2046
87320*-AJ-9	TWAIN FUNDING I LLC 7.310% 03/31/46		11/11/2024	Paydown		113,458	113,458	113,458	113,458						113,458				8,398	03/31/2046
87320*-AJ-9	TWAIN FUNDING I LLC 7.310% 03/31/46		01/22/2024	Redemption 100.0000		57	57	57	57						57					03/31/2046
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		10/28/2024	Paydown		692,090	692,090	692,090	692,090						692,090				31,663	10/27/2051
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC 3.890% 06/30/35		07/01/2024	Redemption 100.0000		2,039,943	2,039,943	2,039,943	2,039,943						2,039,943				79,354	06/30/2035
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40		12/16/2024	Redemption 100.0000		344,371	344,371	347,805	347,154		(2,783)		(2,783)		344,371				8,823	01/15/2040
88033G-DQ-0	TENET HEALTHCARE CORP 6.125% 06/15/30		11/07/2024	Various		9,968,750	10,000,000	10,000,000	10,000,000						10,000,000		(31,250)	(31,250)	548,698	06/15/2030
88033G-DT-4	TENET HEALTHCARE CORP SERIES 144A 6.750% 05/15/31		06/25/2024	Tax Free Exchange		196,702	200,000	196,480	196,523		180		180		196,702				8,250	05/15/2031
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		12/31/2024	Redemption 100.0000		1,180,152	1,180,152	1,180,152	1,180,152						1,180,152				50,134	08/31/2040
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		12/31/2024	Redemption 100.0000		3,443,996	3,443,996	3,443,996	3,443,996						3,443,996				125,562	12/31/2032

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		12/30/2024	Redemption 100.0000		3,114,907	3,114,907	3,114,907	3,114,907						3,114,907				77,467	12/31/2043
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		12/31/2024	Redemption 100.0000		5,893,568	5,893,568	5,893,568	5,893,568						5,893,568				106,278	07/02/2032
88150*-AD-5	TERRENO REALTY LLC 3.750% 07/14/24		07/14/2024	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,880,208	07/14/2024
88161K-AG-0	TESLA AUTO LEASE TRUST SERIES 2021-B CLASS D 144A 1.320% 09/22/25		07/20/2024	Paydown		5,250,000	5,250,000	4,889,883	5,099,856		150,144		150,144		5,250,000				40,425	09/22/2025
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		12/30/2024	Redemption 100.0000		12,662,059	12,662,059	12,662,059	12,662,059						12,662,059				382,430	06/30/2034
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		12/20/2024	Paydown		580,676	580,676	580,503	580,555		121		121		580,676				6,546	09/20/2045
883203-BU-4	TEXTRON INC SR UNSEC 4.300% 03/01/24		03/01/2024	Various		10,025,000	10,025,000	10,005,050	10,024,612		388		388		10,025,000				215,538	03/01/2024
885220-EE-9	TMST 2003-5 4A CSTR PT AS 5.999% 10/25/43		12/01/2024	Paydown		62,050	62,050	62,706	62,628		(577)		(577)		62,050				1,805	10/25/2043
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 5.690% 03/25/37		12/25/2024	Paydown		2,337,523	2,321,913	1,846,920	1,593,271		733,641		733,641		2,326,912		10,611	10,611	65,255	03/25/2037
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		12/15/2024	Redemption 100.0000		76,733	76,733	78,267	78,194		(1,461)		(1,461)		76,733				1,693	01/15/2058
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		12/15/2024	Paydown		65,415	65,415	85,775	79,035		(13,620)		(13,620)		65,415				3,699	06/15/2045
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		12/15/2024	Paydown		191,916	191,916	222,312	205,145		(13,230)		(13,230)		191,916				6,026	07/15/2059
886313-AJ-4	TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1 14.894% 10/20/30		07/19/2024	Redemption 100.0000		11,750,000	11,750,000	11,750,000	11,750,000						11,750,000				943,723	10/20/2030
887389-AJ-3	TIMKEN CO SR UNSEC 3.875% 09/01/24		06/24/2024	Call 100.0000		34,750,000	34,750,000	34,392,415	34,720,067		21,450		21,450		34,741,517		8,483	8,483	1,095,952	09/01/2024
891027-AS-3	GLOBE LIFE INC 4.550% 09/15/28		08/14/2024	JP MORGAN SECURITIES INC		4,930,100	5,000,000	5,538,250	5,315,147		(41,280)		(41,280)		5,273,867		(343,767)	(343,767)	208,542	09/15/2028
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP 3.050% 03/22/27		09/12/2024	MORGAN STANLEY & CO. INC.		19,566,600	20,000,000	19,998,200	19,998,809		260		260		19,999,069		(432,469)	(432,469)	594,750	03/22/2027
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		12/02/2024	Paydown		715,803	715,803	715,803	715,803						715,803				21,283	07/01/2048
893647-BE-6	TRANSDIGM INC SERIES 144A 6.250% 03/15/26		02/16/2024	U.S. BANCORP LIBRA		20,000,000	20,000,000	19,552,320	19,702,231		16,531		16,531		19,718,762		281,238	281,238	532,986	03/15/2026
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		12/15/2024	Redemption 100.0000		687,451	687,451	687,451	687,451						687,451				17,495	02/15/2046
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MORTG 3.700% 11/01/24		11/01/2024	Maturity		2,844,000	2,844,000	2,842,995	2,843,906		94		94		2,844,000				105,228	11/01/2024
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		12/19/2024	Paydown		441,317	441,317	441,298	441,301		16		16		441,317				10,487	05/20/2052
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		12/17/2024	Paydown		536,312	536,312	536,043	536,218		94		94		536,312				11,182	04/17/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		12/20/2024	Paydown		2,550,000	2,550,000	2,549,524	2,549,660		340		340		2,550,000				29,145	09/20/2045
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		01/04/2024	Paydown		42,136,032	42,136,032	42,136,032	42,136,032						42,136,032				292,611	09/22/2031
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		12/15/2024	Redemption 100.0000		3,180,682	3,180,682	3,180,682	3,180,682						3,180,682				54,601	05/15/2041
89993#-AA-6	TURBINE ENGINE SPECIALIST INC 14.071% 03/01/29		12/31/2024	Redemption 100.0000		118,031	118,031	115,080	115,241		2,790		2,790		118,031				10,349	03/01/2029
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		12/15/2024	Redemption 100.0000		1,085,270	1,085,270	1,085,270	1,085,270						1,085,270				23,063	07/15/2047
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/16/2024	Redemption 100.0000		2,923,457	2,923,457	2,923,457	2,923,457						2,923,457				195,849	09/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		12/28/2024	Redemption 100.0000		3,650,319	3,650,319	3,650,319	3,650,319						3,650,319				79,297	05/31/2029
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		12/10/2024	Redemption 100.0000		116,029	116,029	116,029	116,029						116,029				2,369	04/10/2056
902494-AX-1	TYSON FOODS INC SR UNSEC 3.950% 08/15/24		08/15/2024	Maturity		19,275,000	19,275,000	19,216,404	19,270,665		4,335		4,335		19,275,000				761,363	08/15/2024
902494-BC-6	TYSON FOODS INC SR UNSEC 3.550% 06/02/27		09/05/2024	BANK OF AMERICA		9,797,300	10,000,000	9,983,300	9,993,617		1,211		1,211		9,994,828		(197,528)	(197,528)	270,194	06/02/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902494-BK-8	TYSON FOODS INC SR UNSEC 4.350% 03/01/29		07/02/2024	WELLS FARGO		19,721,564	20,575,000	20,571,297	20,573,086		165		165		20,573,251		(851,687)	(851,687)	743,149	03/01/2029
90276C-AD-3	UBSCM 2017-C2 A3 SEQ 3.225% 08/15/50		11/01/2024	Paydown		428,772	428,772	433,037	429,500		(728)		(728)		428,772				12,676	08/15/2050
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		12/15/2024	Redemption 100.0000		23,611	23,611	23,611	23,611						23,611				907	04/15/2057
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		12/28/2024	Paydown		330,269	330,269	312,050	315,151		15,118		15,118		330,269				4,212	02/28/2051
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		12/15/2024	Redemption 100.0000		6,548,025	6,548,025	6,548,025	6,548,025						6,548,025				171,818	03/15/2040
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2024	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		10/15/2024	Redemption 100.0000		4,614,001	4,614,001	4,711,671	4,666,961		(52,960)		(52,960)		4,614,001				169,420	10/15/2027
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A 3.750% 09/03/26		09/03/2024	Redemption 100.0000		65,068	65,068	60,839	61,638		3,430		3,430		65,068				1,829	09/03/2026
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		10/15/2024	Redemption 100.0000		1,404,000	1,404,000	1,404,000	1,404,000						1,404,000				42,778	07/15/2027
91159H-HG-8	US BANCORP SR UNSEC 3.700% 01/30/24		01/30/2024	Maturity		1,875,000	1,875,000	1,872,975	1,874,981		19		19		1,875,000				34,688	01/30/2024
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		12/31/2024	Redemption 100.0000		1,309,203	1,309,203	1,309,203	1,309,203						1,309,203				29,754	06/30/2050
91412N-AK-6	UNIVERSITY OF CHICAGO UNSEC 4.411% 10/01/44		05/07/2024	TENDER SALE		63,701,796	67,995,000	68,069,052	68,053,725		292		292		68,054,017		(4,352,222)	(4,352,222)	1,857,875	10/01/2044
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		09/01/2024	DIRECT			21,989													05/15/2034
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		12/31/2024	Redemption 100.0000		874,542	874,542	874,542	874,542						874,542				92,097	12/31/2036
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2024	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036
91803*-AQ-1	UTILITIES-INC. SR-UNSEC 4.370% 10/04/33		05/16/2024	Redemption 100.0000		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,616,900	10/04/2033
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		10/20/2024	Paydown		1,568,982	1,568,982	1,555,805	1,558,817		10,165		10,165		1,568,982				39,368	02/20/2036
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		11/15/2024	Paydown		190,370	190,370	192,750	191,572		(1,201)		(1,201)		190,370				7,784	11/15/2050
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.812% 05/15/35		12/15/2024	Redemption 100.0000		4,085,491	4,085,491	4,083,481	4,084,026		1,465		1,465		4,085,491				85,468	05/15/2035
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 10/15/36		12/17/2024	Redemption 100.0000		1,366,792	1,366,792	1,366,792	1,366,792						1,366,792				29,507	10/15/2036
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		12/15/2024	Redemption 100.0000		1,365,160	1,365,160	1,365,160	1,365,160						1,365,160				27,103	08/15/2036
91862@-AB-0	VC 3 LS 2021, L.P. 4.750% 10/01/31		12/15/2024	Redemption 100.0000		9,116,599	9,116,599	9,116,599	9,116,599						9,116,599				155,716	10/01/2031
91866@-AA-8	VA Muskegon 3.260% 12/30/43		12/30/2024	Redemption 100.0000		220,886	220,886	220,886	220,886						220,886				4,522	12/30/2043
91912@-AA-2	Perennial Fee Investors L.L.C. SR-SEC 4.535% 04/15/46		12/16/2024	Redemption 100.0000		424,932	424,932	424,932	424,932						424,932				10,757	04/15/2046
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.000% 01/15/43		12/15/2024	Redemption 100.0000		395,668	395,668	395,668	395,668						395,668				8,682	01/15/2043
92212K-A*-7	VANTAGE DATA CENTERS SR-UNSEC 4.115% 10/15/24		02/27/2024	Paydown		195,000,000	195,000,000	195,000,000	195,000,000						195,000,000				1,537,981	10/15/2024
92277G-AD-9	VENTAS REALTY LP CO.GUARNT 3.750% 05/01/24		05/01/2024	Maturity		10,000,000	10,000,000	9,930,400	9,997,260		2,740		2,740		10,000,000				187,500	05/01/2024
924922-AD-9	VERUS SECURITIZATION TRUST SERIES 2022-8 CLASS M1 144A 6.102% 09/25/67		09/16/2024	WELLS FARGO		7,634,420	7,638,000	7,256,100	7,260,924		8,376		8,376		7,269,300		365,119	365,119	371,343	09/25/2067
92537K-AE-4	VERUS SECURITIZATION TRUST SERIES 2019-4 CLASS B1 144A 3.860% 11/25/59		10/01/2024	Paydown		2,250,000	2,250,000	2,309,063	2,279,193		(29,193)		(29,193)		2,250,000				72,375	11/25/2059
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC 11/02/27		07/24/2024	DIRECT		12,785,044	12,785,044	12,465,418	12,564,988		32,106		32,106		12,597,094		187,950	187,950		11/02/2027
92556#-AB-7	VIANT SPV LLC 4.750% 12/18/26		10/26/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				545,129	12/18/2026

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92556#-AF-8	VIANT SPV LLC 4.900% 12/18/26		10/26/2024	Paydown		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				847,766	12/18/2026
92556#-AG-6	VIANT SPV LLC 4.250% 12/18/26		10/25/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				929,741	12/18/2026
92564R-AF-2	VICI PROPERTIES NOTE SERIES 144A 5.625% 05/01/24		03/19/2024	Call 100.0000		8,000,000	8,000,000	8,121,120	8,006,209		(6,209)		(6,209)		8,000,000				172,500	05/01/2024
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		10/30/2024	Paydown		979,767	979,767	979,684	979,534		234		234		979,767				59,628	04/30/2048
92920A-A*-2	VStrong2023-1 LLC 6.679% 04/15/31		12/16/2024	Paydown		21,908,460	21,908,460	21,908,460	21,908,460						21,908,460				679,672	04/15/2031
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 5.042% 10/25/35		12/01/2024	Paydown		26,274	26,274	12,769	6,416		19,858		19,858		26,274				721	10/25/2035
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 4.756% 12/25/35		12/01/2024	Paydown		663,248	663,248	604,699	593,131		70,117		70,117		663,248				16,015	12/25/2035
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		12/01/2024	Paydown		27,970	27,970	25,899	26,333		1,637		1,637		27,970				865	11/25/2033
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		12/01/2024	Paydown		118,794	118,794	117,171	117,431		1,363		1,363		118,794				2,653	01/25/2034
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 5.411% 07/25/45		12/25/2024	Paydown		60,778	60,778	55,460	56,083		4,695		4,695		60,778				1,876	07/25/2045
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		12/01/2024	Paydown		92,740	92,740	86,712	90,233		2,506		2,506		92,740				2,750	07/25/2034
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		12/01/2024	Paydown		38,809	38,809	37,495	37,687		1,122		1,122		38,809				1,151	07/25/2034
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 5.453% 12/25/45		12/25/2024	Paydown		382,175	382,175	344,894	356,297		25,879		25,879		382,175				7,231	12/25/2045
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 4.398% 02/25/37		12/01/2024	Paydown		206,192	179,070	101,455	85,931		107,108		107,108		193,039		13,153	13,153	6,456	02/25/2037
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC 4.358% 08/15/46		12/01/2024	Paydown		1,958,358	1,958,358	2,024,425	1,958,358						1,958,358				40,706	08/15/2046
92939H-AY-1	WFRBS 2014-C23 A5 SEQ 3.917% 10/15/57		12/01/2024	Paydown		23,034,135	23,034,135	23,724,007	23,057,418		(23,283)		(23,283)		23,034,135				713,985	10/15/2057
92939K-BM-9	WFRBS 2014-C24 SJC CSTR RAKE 3.792% 11/15/47		05/01/2024	Paydown		30,400,000	30,400,000	29,523,021	30,285,002		114,998		114,998		30,400,000				486,667	11/15/2047
92939K-BP-2	WFRBS 2014-C24 SJD CSTR RAKE 3.792% 11/15/47		05/01/2024	Paydown		53,300,000	53,300,000	49,031,043	52,861,344		438,656		438,656		53,300,000				853,267	11/15/2047
92939K-BR-8	WFRBS SERIES 2014-C24 CLASS B 4.204% 11/15/47		11/01/2024	Paydown		4,500,000	4,500,000	4,629,902	4,518,722		(18,722)		(18,722)		4,500,000				173,415	11/15/2047
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 6.057% 10/20/35		03/01/2024	Paydown		59,595	59,595	20,397	55,209		4,386		4,386		59,595				892	10/20/2035
931422-AK-5	WALGREEN CO CO.GUARNT 4.400% 09/15/42		01/22/2024	Various		8,365,531	10,500,000	9,859,290	9,971,720		934		934		9,972,654		(1,607,123)	(1,607,123)	160,493	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE SR UNSEC 4.500% 11/18/34		01/22/2024	Various		17,618,250	19,600,000	19,469,660	19,514,983		322		322		19,515,305		(1,897,055)	(1,897,055)	152,450	11/18/2034
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC 3.450% 06/01/26		01/12/2024	WELLS FARGO		17,019,890	17,748,000	18,042,841	17,822,875		(1,469)		(1,469)		17,821,406		(801,516)	(801,516)	77,465	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SR UNSEC 4.650% 06/01/46		01/11/2024	WELLS FARGO		3,514,063	4,325,000	4,291,092	4,295,821		33		33		4,295,854		(781,791)	(781,791)	25,139	06/01/2046
931438-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 6.050% 05/15/32		12/15/2024	Redemption 100.0000		472,725	472,725	472,725	472,725						472,725				15,238	05/15/2032
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		12/15/2024	Redemption 100.0000		247,740	247,740	253,043	249,770		(2,030)		(2,030)		247,740				7,989	11/15/2031
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 5.170% 03/25/37		12/01/2024	Paydown		120,980	129,400	122,930	123,846		5,196		5,196		129,042		(8,061)	(8,061)	4,429	03/25/2037
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 5.555% 01/25/47		12/01/2024	Paydown		62,180	62,112	55,978	56,426		5,693		5,693		62,118		62	62	1,428	01/25/2047
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		12/01/2024	Paydown		8,841	8,841	9,029	8,841						8,841				284	02/25/2033
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		03/01/2024	Paydown		91,219	91,219	92,587	91,383		(164)		(164)		91,219				1,283	03/25/2033
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 5.076% 03/25/35		12/01/2024	Paydown		158,704	158,704	154,659	155,762		2,942		2,942		158,704				2,876	03/25/2035

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93933V-AS-7	WASHINGTON MUTUAL BANK N SUBORD 5.500% 01/15/99		01/01/2024	DIRECT			20,000,000													01/15/2099
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36		12/01/2024	Paydown		122,954	149,907	15,389	12,145		113,009		113,009		125,154		(2,200)	(2,200)	2,684	05/25/2036
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 4.773% 04/25/37		11/25/2024	Paydown			85,175	13,577	13,577						13,577		(13,577)	(13,577)	2,418	04/25/2037
948741-AK-9	WEINGARTEN REALTY INVEST SR UNSEC 4.450% 01/15/24		01/15/2024	Maturity		11,800,000	11,800,000	11,750,794	11,799,785		215		215		11,800,000				262,550	01/15/2024
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		05/17/2024	Redemption 100.0000		6,668,566	6,668,566	6,668,576	6,668,314		252		252		6,668,566				19,627	01/10/2024
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		12/10/2024	Redemption 100.0000		2,198,716	2,198,716	2,092,606	2,173,200		25,516		25,516		2,198,716				67,384	08/10/2027
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		01/15/2024	Redemption 100.0000		186,433	186,433	186,433	186,433						186,433				9,522	01/30/2030
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30		01/15/2024	Redemption 100.0000		468,189	468,189	468,189	468,189						468,189				13,273	01/30/2030
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29		01/15/2024	Redemption 100.0000		238,296	238,296	238,296	238,296						238,296				7,256	01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		02/29/2024	DIRECT WITH COUNTERPARTY FIXED			1	1	1						1		(1)	(1)		01/15/2029
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		01/15/2024	Redemption 100.0000		429,493	429,493	429,493	429,493						429,493				13,078	01/15/2029
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29		01/12/2024	Redemption 100.0000		299,227	299,227	299,227	299,227						299,227				9,111	01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		02/29/2024	DIRECT WITH COUNTERPARTY FIXED																01/15/2029
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		01/12/2024	Redemption 100.0000		571,619	571,619	571,619	571,619						571,619				17,406	01/15/2029
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		12/21/2024	Redemption 100.0000		234,360	234,360	235,256	234,582		(222)		(222)		234,360				8,582	09/21/2027
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		12/14/2024	Redemption 100.0000		5,615,061	5,615,061	5,615,061	5,615,061						5,615,061				182,544	05/14/2027
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 6.944% 12/25/36		12/01/2024	Paydown		117,840	180,467	126,982	134,409		30,502		30,502		164,911		(47,071)	(47,071)	8,435	12/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 6.302% 04/25/36		12/01/2024	Paydown		840	840	163	127		713		713		840				32	04/25/2036
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		12/01/2024	Paydown		223,319	238,315	160,071	157,222		76,028		76,028		233,250		(9,932)	(9,932)	8,779	06/25/2037
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		12/01/2024	Paydown		151,592	161,771	73,900	64,616		91,065		91,065		155,681		(4,090)	(4,090)	5,954	06/25/2037
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		12/01/2024	Paydown		139,139	148,483	75,379	67,256		76,135		76,135		143,391		(4,252)	(4,252)	5,694	06/25/2037
94989A-AT-2	WFCM 2014-LC18 A4 SEQ 3.147% 12/15/47		11/01/2024	Paydown		41,745,584	41,745,584	42,162,915	41,723,615		21,970		21,970		41,745,584				1,024,429	12/15/2047
94989E-AE-7	WFCM 2015-LC20 A5 SEQ 3.184% 04/15/50		12/01/2024	Paydown		592,752	592,752	610,508	594,499		(1,747)		(1,747)		592,752				18,873	04/15/2050
95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN 2.393% 06/02/28		10/15/2024	WELLS FARGO		37,993,096	40,175,000	40,177,240	40,176,640		(364)		(364)		40,176,276		(2,183,180)	(2,183,180)	838,544	06/02/2028
95001M-AE-0	WFCM 2017-C38 A4 SEQ 3.190% 07/15/50		06/01/2024	Paydown		873,450	873,450	882,911	875,344		(1,894)		(1,894)		873,450				13,932	07/15/2050
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.430% 03/25/52		12/01/2024	Paydown		243,053	243,053	187,151	189,341		53,712		53,712		243,053				4,553	03/25/2052
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		12/15/2024	Paydown		313,785	313,785	313,734	313,760		25		25		313,785				7,617	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		12/15/2024	Paydown		8,555	8,555	8,416	8,433		122		122		8,555				182	06/15/2049
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		12/15/2024	Paydown		341,579	341,579	341,579	341,579						341,579				8,710	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2I 144A 2.370% 06/15/51		12/15/2024	Paydown		6,115	6,115	4,990	5,113		1,002		1,002		6,115				91	06/15/2051
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		12/15/2024	Paydown		478,616	462,468	441,982	440,327		22,744		22,744		463,072		15,544	15,544	7,359	06/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A 4.236% 03/15/52		12/15/2024	Paydown		1,400	1,400	1,208	1,235		165		165		1,400				37	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		12/15/2024	Paydown		244,889	247,817	245,382	245,607		2,188		2,188		247,794		(2,905)	(2,905)	7,074	03/15/2052
95144#-AA-1	City of New York West Harlem 4.306% 07/15/52		12/15/2024	Redemption 100.0000		344,280	344,280	344,280	344,280						344,280				6,747	07/15/2052
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		12/30/2024	Redemption 100.0000		2,279,552	2,279,552	2,279,552	2,279,552						2,279,552				124,189	12/30/2033
957674-AD-6	WESTERN ATLAS INC SR UNSEC 8.550% 06/15/24		06/15/2024	Maturity		24,500,000	24,500,000	24,342,876	24,486,227		13,773		13,773		24,500,000				1,047,375	06/15/2024
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A 1.788% 08/20/36		12/01/2024	Paydown		3,937,197	3,937,197	3,933,250	3,933,313		3,884		3,884		3,937,197				37,586	08/20/2036
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A 2.760% 01/15/26		02/15/2024	Paydown		4,374,292	4,374,292	4,373,691	4,374,203		89		89		4,374,292				18,327	01/15/2026
96042V-AE-9	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS B 144A 4.310% 09/15/27		12/15/2024	Paydown		11,232,289	11,232,289	11,230,463	11,231,441		847		847		11,232,289				422,886	09/15/2027
96042V-AG-4	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2022-2A CLASS D 144A 5.480% 09/15/27		07/30/2024	Various		10,447,500	10,500,000	10,499,985	10,499,550		(843)		(843)		10,498,707		(51,207)	(51,207)	262,926	09/15/2027
96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR 5.387% 12/15/46		01/01/2024	Paydown		524,884	524,884	547,192	524,073		811		811		524,884				2,356	12/15/2046
96221Q-AK-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C 5.387% 12/15/46		01/01/2024	Paydown		2,500,000	2,500,000	2,142,188	2,490,853		9,147		9,147		2,500,000				11,224	12/15/2046
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		12/16/2024	Redemption 100.0000		489,315	489,315	489,315	489,315						489,315				12,391	05/15/2047
963320-AR-7	WHIRLPOOL CORP SR UNSEC 4.000% 03/01/24		03/01/2024	Maturity		8,725,000	8,725,000	8,722,914	8,724,962		38		38		8,725,000				174,500	03/01/2024
96337@-AA-8	WHISTLER PIPELINE 5.210% 06/30/30		08/05/2024	Redemption 100.0000		140,000,000	140,000,000	140,000,000	140,000,000						140,000,000				11,154,672	06/30/2030
96337@-AB-6	WHISTLER PIPELINE 7.000% 06/30/31		08/05/2024	Redemption 100.0000		25,000,000	25,000,000	24,500,000	24,620,497		379,503		379,503		25,000,000				2,733,071	06/30/2031
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		12/15/2024	Redemption 100.0000		238,259	238,259	238,259	238,259						238,259				8,353	07/15/2029
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		12/15/2024	Redemption 100.0000		164,010	164,010	164,010	164,010						164,010				6,010	12/15/2032
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.710% 07/15/34		12/15/2024	Redemption 100.0000		159,061	159,061	159,061	159,061						159,061				5,737	07/15/2034
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		12/15/2024	Redemption 100.0000		1,337,205	1,337,205	1,337,205	1,337,205						1,337,205				47,897	01/15/2035
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		12/15/2024	Redemption 100.0000		1,151,794	1,151,794	1,163,083	1,158,081		(6,287)		(6,287)		1,151,794				39,008	06/15/2037
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		12/15/2024	Redemption 100.0000		1,213,344	1,213,344	1,221,386	1,216,639		(3,295)		(3,295)		1,213,344				25,834	07/15/2030
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		12/15/2024	Redemption 100.0000		3,507,049	3,507,049	3,542,081	3,518,127		(11,078)		(11,078)		3,507,049				75,488	09/30/2027
97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A 8.000% 10/15/48		12/15/2024	Paydown		493,063	493,063	487,383	487,545		5,518		5,518		493,063				20,938	10/15/2048
97164#-AL-8	WILMINGTON INVS-INC. A-SR-UNSEC 4.460% 10/23/24		10/23/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				892,000	10/23/2024
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		12/31/2024	Redemption 100.0000		972,222	972,222	972,222	972,222						972,222				26,760	12/18/2034
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		09/16/2024	Redemption 100.0000		790,904	790,904	790,904	790,904						790,904				26,495	09/15/2045
976656-BL-1	WISC ELEC POWER SR UNSEC 6.875% 12/01/95		04/04/2024	JP MORGAN SECURITIES INC		5,644,200	5,000,000	5,853,050	5,844,651		(210)		(210)		5,844,442		(200,242)	(200,242)	121,267	12/01/2095
976656-CL-0	WISCONSIN ELECTRIC POWER 2.050% 12/15/24		12/15/2024	Maturity		650,000	650,000	649,877	649,976		24		24		650,000				13,325	12/15/2024
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		11/30/2024	Redemption 100.0000		1,333,334	1,333,334	1,333,334	1,333,334						1,333,334				50,942	05/31/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		12/02/2024	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				157,875	12/02/2043
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/10/2024	Redemption 100.0000		666,666	666,666	666,666	666,666						666,666				19,150	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49		11/21/2024	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				48,375	05/21/2049
98877D-AC-9	ZF NA CAPITAL CO.GUARNT 4.750% 04/29/25		10/29/2024	JP MORGAN SECURITIES INC		3,672,250	3,700,000	3,663,740	3,694,019		3,737		3,737		3,697,755		(25,505)	(25,505)	176,238	04/29/2025
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		10/30/2024	Paydown		236,340	236,340	233,050	233,891		2,449		2,449		236,340				4,783	07/30/2051
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		12/15/2024	Redemption 100.0000		2,469,316	2,469,316	2,481,663	2,476,836		(7,519)		(7,519)		2,469,316				66,942	11/15/2037
991234-@4-8	SWIFTCONNECT INC. 4.000% 12/31/24		12/31/2024	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				13,808	12/31/2024
G4989#-AB-2	JACKSON SQUARE AVIATION IRELAN SR-UNSEC 3.570% 12/20/24		12/20/2024	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				785,400	12/20/2024
G77418-AA-8	SVF II FINCO (CAYMAN) LP 6.000% 08/20/25		11/29/2024	Paydown		4,441,924	4,441,924	4,441,924	4,441,924						4,441,924				99,786	08/20/2025
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		12/31/2024	Redemption 100.0000		1,654,250	1,654,250	1,654,250	1,654,250						1,654,250				46,080	12/31/2053
Z00029-8D-5	NORTH HAVEN STALLONE BUYER LLC 12.250% 05/24/28		10/02/2024	Redemption 100.0000		15,392,134	15,392,134	15,098,884	15,137,311		254,823		254,823		15,392,134				1,614,555	05/24/2028
Z00075-20-2	LANEY DIRECTIONAL DRILLING SUB-UNSEC 0.000% 03/27/27		07/31/2024	DIRECT			1,401,844	1,401,844	1,401,844						1,401,844		(1,401,844)	(1,401,844)		03/27/2027
Z00087-7A-0	Omni Intermediate Holdings LLC 13.854% 06/24/27		01/25/2024	Redemption 100.0000		27,420,000	27,420,000	26,597,400	26,784,830		635,170		635,170		27,420,000					06/24/2027
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	10/01/2024	Redemption 100.0000		276,573	276,573	276,573	276,573						276,573				10,890	10/01/2030
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	10/01/2024	Redemption 100.0000		266,287	266,287	266,287	266,287						266,287				17,974	04/01/2027
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	11/15/2024	Redemption 100.0000		97,007	97,007	97,007	97,007						97,007				2,839	05/15/2025
071734-AN-7	BAUSCH HEALTH COS INC SERIES 144A 4.875% 06/01/28	A	11/21/2024	BARCLAYS BANK PLC		12,337,500	15,000,000	9,540,627	9,540,627						9,540,627		2,796,873	2,796,873	712,563	06/01/2028
124765-D#-2	CAE INC C-SR-UNSEC 3.597% 12/27/24	A	12/27/2024	Maturity		62,000,000	62,000,000	62,000,000	62,000,000						62,000,000				3,345,210	12/27/2024
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	10/10/2024	Redemption 100.0000		1,197,913	1,197,913	1,197,913	1,197,913						1,197,913				65,244	04/10/2032
136385-AT-8	CANADIAN NATL RESOURCES SR UNSEC 3.800% 04/15/24	A	04/15/2024	Maturity		5,100,000	5,100,000	5,097,807	5,099,928		72		72		5,100,000				96,900	04/15/2024
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC 4.087% 09/30/34		09/30/2024	Redemption 100.0000		2,079,646	2,079,646	2,098,160	2,122,703				(24,544)		2,079,646	(18,513)		(18,513)	56,687	09/30/2034
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC 4.087% 06/30/34		12/31/2024	Redemption 100.0000		2,548,391	2,548,391	2,613,588	2,644,161				(30,573)		2,548,391	(65,197)		(65,197)	115,150	06/30/2034
29250N-BR-5	ENBRIDGE INC 5.700% 03/08/33	A	12/09/2024	HSBC SECURITIES USA INC		10,356,400	10,000,000	9,583,800	9,589,175		32,729		32,729		9,621,904		734,496	734,496	715,667	03/08/2033
318069-B*-1	FINNING INTL INC D-SR-UNSEC 4.280% 04/03/24	A	04/03/2024	Maturity		19,000,000	19,000,000	19,120,890	19,004,130		(4,130)		(4,130)		19,000,000				406,600	04/03/2024
35100L-AB-4	SHINY 2017-1A A2 SEQ 5.927% 08/28/27	A	05/31/2024	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,259,487	08/28/2027
36168Q-AJ-3	GFL ENVIRONMENTAL INC SERIES 144A 4.250% 06/01/25	A	06/17/2024	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,139	06/01/2025
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2024	Redemption 100.0000		1,464,908	1,464,908	1,571,327	1,507,468					63,859	1,464,908	(106,419)		(106,419)	45,106	01/31/2035
559222-AQ-7	MAGNA INTERNATIONAL INC SR UNSEC 3.625% 06/15/24	A	06/15/2024	Various		43,895,000	43,895,000	43,842,891	43,892,211		2,789		2,789		43,895,000				795,597	06/15/2024
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	11/15/2024	GOLDMAN SACHS & CO.		8,715,700	10,000,000	10,170,100	10,128,126		(17,083)		(17,083)		10,111,043		(1,395,343)	(1,395,343)	226,625	06/15/2030
68245X-AK-5	1011778 BC NEW RED FIN SERIES 144A 5.750% 04/15/25	A	09/13/2024	Call 100.0000		3,950,000	3,950,000	3,950,000	3,950,000						3,950,000				206,936	04/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89352H-AM-1	TRANSCANADA PIPELINES SR UNSEC 4.625% 03/01/34	A	12/09/2024	HSBC SECURITIES USA INC		9,424,480	9,850,000	9,805,478	9,822,362		2,051		2,051		9,824,413		(399,933)	(399,933)	580,842	03/01/2034
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		12/30/2024	Redemption 100.0000		4,419,251	4,419,251	4,629,934	4,606,698					23,236	4,419,251	(210,683)		(210,683)	232,648	12/31/2033
C1465*-AL-7	CGI GROUP INC. E-SR 4.060% 09/12/24	A	09/12/2024	Maturity		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				3,045,000	09/12/2024
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	03/04/2024	Redemption 100.0000		3,341,130	3,341,130	3,341,130	3,341,130						3,341,130				90,378	03/03/2024
C4931*-AP-8	KEYERA PTNSP K-SR 4.190% 06/19/24	A	06/20/2024	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				460,900	06/19/2024
C6802#-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51		12/30/2024	Redemption 100.0000		578,090	578,090	880,973	843,441					37,531	771,643	57,419		57,419	26,209	06/30/2051
00135T-AB-0	AIB GROUP PLC SR UNSEC 4.263% 04/10/25	D	04/10/2024	Redemption 100.0000		19,745,000	19,745,000	19,789,844	19,747,693		(2,693)		(2,693)		19,745,000				420,865	04/10/2025
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT 3.400% 03/19/24	D	03/19/2024	Maturity		15,125,000	15,125,000	15,123,639	15,124,937		63		63		15,125,000				257,125	03/19/2024
00386S-AM-4	ABU DHABI NATIONAL ENERG SR UNSEC 3.875% 05/06/24	D	05/06/2024	Maturity		25,000,000	25,000,000	24,798,800	24,991,278		8,722		8,722		25,000,000				484,375	05/06/2024
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24	D	07/24/2024	Maturity		5,650,000	5,650,000	5,646,158	5,649,535		465		465		5,650,000				190,688	07/24/2024
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	11/21/2024	Redemption 100.0000		792,000	792,000	792,000	792,000						792,000				25,245	05/21/2036
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC 6.250% 12/10/24	D	03/13/2024	Call 100.5057		3,316,687	3,300,000	3,396,125	3,309,766		(4,368)		(4,368)		3,305,399		(5,399)	(5,399)	69,968	12/10/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS CO.GUARNT 4.875% 08/15/26	D	03/15/2024	JP MORGAN SECURITIES INC		19,619,250	20,200,000	20,335,946	20,176,802		1,776		1,776		20,178,578		(559,328)	(559,328)	585,379	08/15/2026
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/23/2024	Redemption 100.0000		530,904	530,904	530,904	530,904						530,904				23,229	03/22/2035
00901F-AC-0	AIMCO SERIES 2021-16A CLASS B 144A 6.559% 01/17/35	D	07/10/2024	Paydown		7,150,000	7,150,000	7,150,000	7,150,000						7,150,000				384,909	01/17/2035
00971Y-AF-7	AKBANK TAS SR UNSEC 5.125% 03/31/25	D	04/19/2024	BARCLAYS BANK PLC		14,865,000	15,000,000	14,546,120	14,924,958		19,763		19,763		14,944,720		(79,720)	(79,720)	433,490	03/31/2025
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A 4.550% 09/27/51	D	09/27/2024	Redemption 100.0000		103,283	103,283	103,283	103,283						103,283				3,991	09/27/2051
019579-AA-9	ALLIED UNI HLD ALL FIN SERIES 144A 4.625% 06/01/28	D	02/12/2024	GOLDMAN SACHS & CO.		4,512,500	5,000,000	4,618,750	4,713,703		6,495		6,495		4,720,198		(207,698)	(207,698)	45,338	06/01/2028
02156L-AH-4	ALTICE FRANCE SA SERIES 144A 5.500% 10/15/29	D	03/27/2024	BARCLAYS BANK PLC		9,545,825	13,735,000	13,735,000	13,735,000						13,735,000		(4,189,175)	(4,189,175)	348,335	10/15/2029
046353-AW-8	ASTRAZENECA PLC 1.375% 08/06/30	D	07/16/2024	DEUTSCHE BANK SECURITIES INCOR		11,628,120	14,000,000	11,412,100	11,861,782		155,382		155,382		12,017,164		(389,044)	(389,044)	182,340	08/06/2030
052528-AH-9	AUST & NZ BANKING GROUP SUBORD 4.500% 03/19/24	D	03/19/2024	Maturity		14,684,000	14,684,000	14,686,940	14,684,128		(128)		(128)		14,684,000				330,390	03/19/2024
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	08/01/2024	TENDER SALE		342,331	412,994	309,746	309,746						309,746		32,585	32,585	10,128	08/19/2026
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	08/19/2024	Redemption 100.0000		472,295	472,295	354,221	354,221						354,221		118,074	118,074	12,765	08/19/2026
05533U-AD-0	BBVA BANCOMER SA TEXAS SR UNSEC 4.375% 04/10/24	D	01/04/2024	THE TORONTO-DOMINION BANK		19,912,000	20,000,000	19,854,028	19,994,842		361		361		19,995,204		(83,204)	(83,204)	213,889	04/10/2024
05533U-AD-0	BBVA BANCOMER SA TEXAS SR UNSEC 4.375% 04/10/24	D	04/10/2024	Maturity		6,950,000	6,950,000	7,003,375	6,957,280		(7,280)		(7,280)		6,950,000				152,031	04/10/2024
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC 3.500% 01/07/30	D	10/07/2024	Paydown		19,785,748	19,785,748	19,283,878	19,550,216		235,532		235,532		19,785,748				421,071	01/07/2030
05578Q-AB-9	BPCE SA SUBORD 5.150% 07/21/24	D	07/21/2024	Maturity		5,000,000	5,000,000	5,168,144	5,019,375		(19,375)		(19,375)		5,000,000				257,500	07/21/2024
05578Q-AC-7	BPCE SA SUBORD 4.625% 07/11/24	D	07/11/2024	Maturity		2,500,000	2,500,000	2,520,925	2,502,317		(2,317)		(2,317)		2,500,000				115,625	07/11/2024
05968L-AK-8	BANCOLOMBIA SA SUBORD 6.809% 10/18/27	D	06/14/2024	TENDER SALE		9,500,000	10,000,000	9,399,309	9,611,067		95,730		95,730		9,706,797		(206,797)	(206,797)	472,115	10/18/2027
05968L-AL-6	BANCOLOMBIA SA 7.194% 12/18/29	D	12/18/2024	Call 100.0000		8,475,000	8,475,000	8,475,000	8,475,000						8,475,000				391,969	12/18/2029
05968L-AM-4	BANCOLOMBIA SA 3.000% 01/29/25	D	06/14/2024	TENDER SALE		12,220,803	13,050,000	12,957,737	13,028,916		9,322		9,322		13,038,238		(817,435)	(817,435)	353,438	01/29/2025
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A 5.375% 04/17/25	D	12/05/2024	SANTANDER SECURITIES INC.		7,115,381	7,125,000	7,125,000	7,125,000						7,125,000		(9,619)	(9,619)	435,095	04/17/2025
064255-AW-2	MUFG BANK LTD SR UNSEC 3.750% 03/10/24	D	03/10/2024	Various		10,000,000	10,000,000	9,978,500	9,999,516		484		484		10,000,000				187,500	03/10/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06759U-AA-1	BABSON CLO LTD SERIES 2022-2A CLASS A 144A 6.447% 07/15/35	D	07/15/2024	Paydown		4,155,000	4,155,000	4,150,845	4,150,896		4,104		4,104		4,155,000				225,144	07/15/2035
07586P-AA-9	BECLE SA DE CV SERIES 144A 2.500% 10/14/31	D	07/26/2024	Various		4,699,515	5,925,000	4,814,063	4,944,057		59,337		59,337		5,003,395		(303,880)	(303,880)	116,434	10/14/2031
08861J-AB-5	BHARTI AIRTEL INTERNATIO CO.GUARNT 5.350% 05/20/24	D	05/20/2024	Maturity		4,800,000	4,800,000	4,795,968	4,799,803		197		197		4,800,000				128,400	05/20/2024
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	10/07/2024	Paydown		13,947,849	13,947,849	13,947,849	13,947,849						13,947,849				333,910	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	11/09/2024	Paydown		13,838,947	13,838,947	13,838,947	13,838,947						13,838,947				(476,207)	04/07/2028
09659W-2G-8	BNP PARIBAS SR UNSEC 4.705% 01/10/25	D	01/10/2024	Call 100.0000		40,000,000	40,000,000	40,954,450	40,005,319		(5,319)		(5,319)		40,000,000				941,000	01/10/2025
12563T-AB-6	CK HUTCHISON INTL 16 LTD CO.GUARNT 2.750% 10/03/26	D	03/07/2024	Various		14,157,800	15,000,000	14,863,800	14,958,573		2,767		2,767		14,961,340		(803,540)	(803,540)	181,042	10/03/2026
12569E-AJ-6	CIFC FUNDING LTD SERIES 2022-7A CLASS C 144A 8.482% 10/22/35	D	11/15/2024	Paydown		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				222,237	10/22/2035
12569E-AL-1	CIFC FUNDING LTD SERIES 2022-7A CLASS D 144A 9.982% 10/22/35	D	11/15/2024	Paydown		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				488,655	10/22/2035
12674T-AA-4	C&W SENIOR FINANCING DAC SR UNSEC 6.875% 09/15/27	D	10/07/2024	Call 100.8590		1,160,887	1,151,000	1,059,753	1,077,059		13,464		13,464		1,090,524		60,476	60,476	106,823	09/15/2027
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	12/10/2024	Redemption 100.0000		731,948	731,948	731,948	731,948						731,948				15,175	06/10/2043
151191-AZ-6	CELULOSA ARAUCO CONSTITU SR UNSEC 4.500% 08/01/24	D	08/01/2024	Maturity		13,950,000	13,950,000	13,795,876	13,938,722		11,278		11,278		13,950,000				627,750	08/01/2024
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	D	07/20/2024	Redemption 100.0000		245,000	245,000	245,020	245,004		(4)		(4)		245,000				13,088	01/20/2033
171510-AA-8	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS E1 13.388% 01/23/32	D	04/23/2024	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				738,247	01/23/2032
17180W-AG-0	CIFC FUNDING LTD SERIES 2018-2A CLASS C 144A 7.704% 04/20/31	D	10/10/2024	Paydown		1,275,000	1,275,000	1,183,213	1,196,719		78,281		78,281		1,275,000				106,527	04/20/2031
191229-AB-9	COCA-COLA ICECEK AS SR UNSEC 4.215% 09/19/24	D	09/19/2024	Maturity		3,375,000	3,375,000	3,375,000	3,375,000						3,375,000				142,256	09/19/2024
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	10/24/2024	Redemption 100.0000		837,250	837,250	819,366	822,858		14,392		14,392		837,250				36,891	04/24/2035
21039C-AB-0	CONSTELLIUM SE SERIES 144A 3.750% 04/15/29	D	09/13/2024	WELLS FARGO		4,022,250	4,325,000	4,325,000	4,325,000						4,325,000		(302,750)	(302,750)	149,122	04/15/2029
22535W-AD-9	CREDIT AGRICOLE LONDON SR UNSEC 3.250% 10/04/24	D	10/04/2024	Maturity		18,000,000	18,000,000	17,934,120	17,992,136		7,864		7,864		18,000,000				585,000	10/04/2024
225401-AM-0	UBS GROUP AG SERIES 144A 6.190% 09/11/25	D	09/11/2024	Redemption 100.0000		10,000,000	10,000,000	9,957,600	9,934,105		65,895		65,895		10,000,000				259,300	09/11/2025
236057-AG-0	DANBY PARK CLO LTD SERIES 2022-1A CLASS D 144A 9.947% 10/21/35	D	10/21/2024	Paydown		4,800,000	4,800,000	4,752,000	4,758,245		41,755		41,755		4,800,000				517,563	10/21/2035
236057-AJ-4	DANBY PARK CLO LTD SERIES 2022-1A CLASS A1B 144A 6.034% 10/21/35	D	10/21/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				603,400	10/21/2035
23636A-AV-3	DANSKE BANK A/S SERIES 144A 6.445% 12/20/25	D	12/20/2024	Call 100.0000		25,000,000	25,000,000	24,945,950	25,105,971		75,226		75,226		25,181,197		(181,197)	(181,197)	811,000	12/20/2025
251526-BY-4	DEUTSCHE BANK NY SR UNSEC 3.700% 05/30/24	D	05/30/2024	Maturity		29,989,000	29,989,000	28,120,985	29,842,845		146,155		146,155		29,989,000				554,797	05/30/2024
25243Y-AZ-2	DIAGEO CAPITAL PLC CO.GUARNT 3.875% 05/18/28	D	07/24/2024	THE TORONTO-DOMINION BANK		15,894,060	16,400,000	16,339,484	16,370,599		3,514		3,514		16,374,113		(480,053)	(480,053)	436,024	05/18/2028
26251V-AA-0	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS A 144A 6.087% 07/15/37	D	09/05/2024	Paydown		8,000,000	8,000,000	7,740,000	8,132,172		(132,172)		(132,172)		8,000,000				489,570	07/15/2037
268317-AS-3	ELECTRICITE DE FRANCE SA SR UNSEC 3.625% 10/13/25	D	02/06/2024	MARKETAXESS HOLDINGS INC		24,397,250	25,000,000	24,788,750	24,956,468		2,459		2,459		24,958,927		(561,677)	(561,677)	289,497	10/13/2025
26876F-AC-6	ENN ENERGY HOLDINGS LTD SERIES 144A 2.625% 09/17/30	D	03/07/2024	Various		14,625,550	17,000,000	16,955,150	16,968,939		791		791		16,969,730		(2,344,180)	(2,344,180)	215,688	09/17/2030
279158-AL-3	ECOPETROL SA SR UNSEC 5.375% 06/26/26	D	10/16/2024	Various		9,086,587	9,167,000	9,105,398	9,149,749		2,525		2,525		9,152,274		(65,687)	(65,687)	194,734	06/26/2026

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
279158-AL-3	ECOPETROL SA SR UNSEC 5.375% 06/26/26	D	09/05/2024	Call 101.4411		845,004	833,000	827,402	831,432		408		408		831,840		1,160	1,160	42,973	06/26/2026
29001L-AN-1	ELMWOOD CLO II LTD SERIES 2019-2A CLASS BR 144A 6.544% 04/20/34	D	11/08/2024	Paydown		18,400,000	18,400,000	18,400,000	18,400,000						18,400,000				1,419,503	04/20/2034
29002A-AG-9	Elmwood CLO 20 Ltd Series 22-7A 8.497% 10/17/34	D	02/08/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				87,744	10/17/2034
29002A-AJ-3	Elmwood CLO 20 Ltd Series 22-7A 9.747% 10/17/34	D	02/08/2024	Paydown		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				43,168	10/17/2034
29003E-AC-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS B 144A 6.429% 01/20/34	D	03/23/2024	Paydown		12,500,000	12,500,000	12,284,000	12,314,005		185,995		185,995		12,500,000				384,433	01/20/2034
29245V-AA-3	EMPRESA NACIONAL DE TELE SR UNSEC 4.875% 10/30/24	D	10/30/2024	Redemption 100.0000		8,333,333	8,333,333	8,223,449	8,317,615		15,718		15,718		8,333,333				406,250	10/30/2024
29246R-AA-1	ENEL GENERACION CHILE SA SR UNSEC 4.250% 04/15/24	D	01/04/2024	HSBC SECURITIES USA INC		6,439,388	6,475,000	6,408,955	6,472,691		154		154		6,472,845		(33,457)	(33,457)	63,446	04/15/2024
29336E-AA-1	ENN ENERGY HOLDINGS LTD SERIES 144A 4.625% 05/17/27	D	05/09/2024	ANZ INVESTMENT BANK		4,439,711	4,540,000	4,520,387	4,526,266		1,381		1,381		4,527,646		(87,935)	(87,935)	102,654	05/17/2027
302154-BK-4	EXPORT-IMPORT BANK KOREA SR UNSEC 4.000% 01/14/24	D	01/04/2024	COMMONWEALTH AUSTRALIA SECURIT		7,297,737	7,300,000	7,258,390	7,299,823		95		95		7,299,918		(2,181)	(2,181)	141,133	01/14/2024
30216H-AD-1	EXPORT-IMPORT BANK CHINA SR UNSEC 3.625% 07/31/24	D	06/26/2024	ANZ INVESTMENT BANK		8,982,450	9,000,000	8,930,610	8,995,232		4,000		4,000		8,999,232		(16,782)	(16,782)	296,344	07/31/2024
30251G-BC-0	FMG RESOURCES AUG 2006 SERIES 144A 4.375% 04/01/31	D	03/19/2024	GOLDMAN SACHS & CO.		8,928,694	10,000,000	8,337,500	8,537,250		33,800		33,800		8,571,050		357,644	357,644	205,879	04/01/2031
30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A 6.125% 04/15/32	D	05/28/2024	BANK OF AMERICA		20,639,475	21,260,000	21,260,000	21,260,000						21,260,000		(620,525)	(620,525)	736,232	04/15/2032
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC 6.750% 01/15/34	D	01/15/2024	Redemption 100.0000		596,900	596,900	585,063	590,494		6,406		6,406		596,900				20,033	01/15/2034
36294B-AJ-3	GS CALTEX CORP SR UNSEC 3.000% 06/04/24	D	06/04/2024	Maturity		850,000	850,000	848,360	849,851		149		149		850,000				12,750	06/04/2024
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	09/30/2024	Redemption 100.0000		333,799	333,799	333,799	333,799						333,799				7,265	09/30/2040
38060A-AB-0	GOLD FIELDS OROGEN HOLD CO.GUARNT 5.125% 05/15/24	D	05/15/2024	Maturity		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				90,969	05/15/2024
398186-AA-4	GRIFFIN COAL MINING CO SR UNSEC 9.500% 09/01/23	D	04/30/2024	DIRECT			(4,330)												242	09/01/2023
398186-AA-4	GRIFFIN COAL MINING CO SR UNSEC 9.500% 09/01/23	D	01/01/2024	Redemption 100.0000		4,330	4,330										4,330	4,330		09/01/2023
404280-AW-9	HSBC HOLDINGS PLC SR UNSEC 4.300% 03/08/26	D	05/14/2024	TENDER SALE		25,747,237	26,075,000	26,037,191	26,065,317		1,597		1,597		26,066,914		(319,677)	(319,677)	775,514	03/08/2026
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC 3.900% 05/25/26	D	05/14/2024	TENDER SALE		11,056,824	11,300,000	11,260,111	11,288,972		1,661		1,661		11,290,633		(233,809)	(233,809)	210,557	05/25/2026
404280-CV-9	HSBC HOLDINGS PLC 2.206% 08/17/29	D	03/27/2024	GOLDMAN SACHS & CO.		8,763,500	10,000,000	9,999,400	10,125,932		11,585		11,585		10,137,517		(1,374,017)	(1,374,017)	137,262	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	D	11/15/2024	GOLDMAN SACHS & CO.		4,236,250	5,000,000	4,795,300	4,826,389		14,983		14,983		4,841,372		(605,122)	(605,122)	141,955	11/22/2032
404280-DF-3	HSBC HOLDINGS PLC 4.755% 06/09/28	D	03/25/2024	HSBC SECURITIES USA INC		24,522,750	25,000,000	25,000,000	25,000,000						25,000,000		(477,250)	(477,250)	356,625	06/09/2028
44841D-AB-8	HUTCH WHAMPOA INT 14 LTD CO.GUARNT 3.625% 10/31/24	D	10/31/2024	Maturity		8,050,000	8,050,000	8,040,662	8,049,102		898		898		8,050,000				291,813	10/31/2024
449691-AA-2	ILIAD HOLDING SAS SERIES 144A 6.500% 10/15/26	D	12/03/2024	Various		9,974,494	9,815,000	9,811,254	9,811,359		1,139		1,139		9,812,498		2,502	2,502	882,532	10/15/2026
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	10/15/2024	Paydown		3,072,322	3,072,322	3,072,322	3,072,322						3,072,322				101,040	04/15/2026
45662N-A#-0	INFINEON TECHNOLOGIES AG C-SR-UNSEC 4.300% 04/05/28	D	04/24/2024	DIRECT		28,999,570	31,000,000	31,000,000	31,000,000						31,000,000		(2,000,430)	(2,000,430)	781,286	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES AG B-SR-UNSEC 4.100% 04/05/26	D	04/24/2024	DIRECT		66,219,990	69,000,000	69,000,000	69,000,000						69,000,000		(2,780,010)	(2,780,010)	1,665,967	04/05/2026
45674G-AB-0	INEOS QUATTRO FINANCE 2 SERIES 144A 9.625% 03/15/29	D	02/01/2024	BNP PARIBAS		210,250	200,000	208,248	208,098		(169)		(169)		207,929		2,321	2,321	4,331	03/15/2029
456837-AP-8	ING GROEP NV SR UNSEC 3.550% 04/09/24	D	04/09/2024	Maturity		5,775,000	5,775,000	5,766,338	5,774,493		507		507		5,775,000				102,506	04/09/2024
456873-AB-4	INGERSOLL-RAND LUX FINAN CO.GUARNT 3.550% 11/01/24	D	11/01/2024	Maturity		52,550,000	52,550,000	52,647,914	52,556,501		(6,501)		(6,501)		52,550,000				1,865,525	11/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
460599-AC-7	INTERNATIONAL GAME TECH SR SEC 6.500% 02/15/25	D	08/15/2024	BANK OF AMERICA		16,972,000	16,972,000	17,016,663	16,975,793		(3,692)		(3,692)		16,972,101		(101)	(101)	1,099,022	02/15/2025
46128M-AG-6	INVERSIONES CMPC SA CO.GUARNT 4.750% 09/15/24	D	09/15/2024	Maturity		7,600,000	7,600,000	7,585,688	7,598,748		1,252		1,252		7,600,000				361,000	09/15/2024
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT 4.000% 01/30/24	D	01/30/2024	Maturity		14,000,000	14,000,000	13,899,760	13,999,082		918		918		14,000,000				280,000	01/30/2024
465077-AK-1	ISRAEL ELECTRIC CORP LTD SR SEC 5.000% 11/12/24	D	11/12/2024	Maturity		15,000,000	15,000,000	14,854,650	14,984,389		15,611		15,611		15,000,000				750,000	11/12/2024
470170-AD-3	NATIONAL COMMERCIAL BANK JAMAI 5.625% 01/08/27	D	10/09/2024	Paydown		3,050,528	3,050,528	3,050,528	3,050,528						3,050,528				107,994	01/08/2027
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	D	07/10/2024	JANE STREET		653,471	700,000	614,061	628,176		6,425		6,425		634,601		18,870	18,870	30,285	01/15/2029
48255V-AA-0	KKR FINANCIAL CLO LTD SERIES 2023-46A CLASS A1A 144A 6.467% 04/20/35	D	08/29/2024	Paydown		10,000,000	10,000,000	9,945,000	9,956,125		43,875		43,875		10,000,000				627,544	04/20/2035
48661K-AA-2	KAYNE CLO SERIES 2019-6A CLASS E 144A 12.409% 01/20/33	D	10/20/2024	Paydown		500,000	500,000	472,000	476,010		23,990		23,990		500,000				66,918	01/20/2033
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO SR UNSEC 4.750% 04/19/27	D	09/10/2024	TENDER SALE		20,000,000	20,000,000	19,804,000	19,924,722		14,920		14,920		19,939,641		60,359	60,359	852,361	04/19/2027
48668N-AA-9	KAZTRANSGAS JSC CO.GUARNT 4.375% 09/26/27	D	05/22/2024	BTIG L.L.C.		1,131,600	1,200,000	1,197,588	1,198,975		100		100		1,199,076		(67,476)	(67,476)	34,708	09/26/2027
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	12/10/2024	Redemption 100.0000		1,977,538	1,977,538	1,977,538	1,977,538						1,977,538				33,475	11/10/2041
526250-AB-1	LENOVO GROUP LTD SERIES 144A 3.421% 11/02/30	D	03/11/2024	Various		10,255,881	11,691,000	11,785,873	11,765,876		(2,031)		(2,031)		11,763,845		(1,507,964)	(1,507,964)	144,872	11/02/2030
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	10/05/2024	Redemption 100.0000		522,269	522,269	522,269	522,269						522,269				14,276	04/05/2036
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	10/10/2024	Redemption 100.0000		833,245	833,245	833,245	833,245						833,245				24,814	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	10/10/2024	Redemption 100.0000		638,526	638,526	638,526	638,526						638,526				19,016	04/10/2033
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC 3.574% 11/07/28	D	11/15/2024	GOLDMAN SACHS & CO.		9,590,100	10,000,000	10,000,000	10,000,000						10,000,000		(409,900)	(409,900)	368,321	11/07/2028
552081-AK-7	LYONDELLBASELL IND NV SR UNSEC 5.750% 04/15/24	D	03/27/2024	Call 100.0000		56,961,000	56,961,000	56,961,000	56,961,000						56,961,000				1,473,866	04/15/2024
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	12/15/2024	Paydown		743,410	743,410	743,398	743,404		6		6		743,410				9,869	03/15/2044
557910-AA-4	MADISON PARK FUNDING LTD SERIES 2022-60A CLASS A1 144A 6.826% 10/25/35	D	10/25/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,530,649	10/25/2035
557910-AE-6	MADISON PARK FUNDING LTD SERIES 2022-60A CLASS B 144A 7.592% 10/25/35	D	10/25/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,693,315	10/25/2035
55819F-AN-1	MADISON PARK FUNDING LTD SERIES 2022-55A CLASS B2 144A 5.544% 07/18/35	D	07/18/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				228,690	07/18/2035
55953Y-AA-4	MAGNETITE CLO LTD SERIES 2022-33A CLASS A 144A 6.117% 07/20/35	D	09/20/2024	Paydown		20,399,619	20,399,619	19,739,241	19,845,876		553,743		553,743		20,399,619				1,302,436	07/20/2035
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	12/15/2024	Paydown		2,554,455	2,554,455	2,554,364	2,554,428		27		27		2,554,455				18,223	05/15/2043
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	12/15/2024	Paydown		731,974	731,974	472,036	472,036						472,036		259,939	259,939	6,432	05/15/2043
59284B-AF-5	MEXICHEM SAB DE CV CO.GUARNT 4.000% 10/04/27	D	04/12/2024	BNP PARIBAS		4,512,000	4,800,000	4,760,928	4,783,442		1,178		1,178		4,784,620		(272,620)	(272,620)	102,067	10/04/2027
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	10/31/2024	Call 100.3623		6,520,290	6,496,750	6,327,164	6,341,858		21,556		21,556		6,363,414		133,336	133,336	359,544	01/15/2028
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	10/14/2024	Redemption 100.0000		1,999,000	1,999,000	1,946,820	1,951,341		47,659		47,659		1,999,000				42,635	01/15/2028
602736-AA-8	MINEJESA CAPITAL BV SR SEC 4.625% 08/10/30	D	08/10/2024	Redemption 100.0000		1,758,510	1,758,510	1,820,216	1,792,238		(33,728)		(33,728)		1,758,510				60,998	08/10/2030
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACT Senior Secured Bond 4.750% 06/30/26	D	11/27/2024	Call 100.0000		19,896,860	19,896,860	17,509,237	18,344,279		428,737		428,737		18,773,016		1,123,844	1,123,844	1,172,370	06/30/2026
62947Q-AX-6	NXP BV/NXP FUNDING LLC CO.GUARNT 5.350% 03/01/26	D	04/04/2024	GOLDMAN SACHS & CO.		20,004,200	20,000,000	20,144,400	20,046,331		(5,884)		(5,884)		20,040,447		(36,247)	(36,247)	640,514	03/01/2026
62947Q-BA-5	NXP BV NXP FUNDING LLC 4.875% 03/01/24	D	03/01/2024	Maturity		5,900,000	5,900,000	5,899,210	5,899,965		35		35		5,900,000				143,813	03/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62954H-AV-0	NXP BV NXP FDG NXP USA 4.300% 06/18/29	D	05/13/2024	BARCLAYS BANK PLC		9,526,400	10,000,000	9,974,012	9,979,527		1,238		1,238		9,980,765		(454,365)	(454,365)	175,583	06/18/2029
62954H-AX-6	NXP BV NXP FDG NXP USA 3.150% 05/01/27	D	05/13/2024	SMBC NIKKO SECURITIES AMERICA		4,427,212	4,700,000	4,693,175	4,695,326		495		495		4,695,821		(268,609)	(268,609)	79,783	05/01/2027
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	12/31/2024	Redemption 100.0000		627,577	627,577	627,577	627,577						627,577				56,839	12/31/2033
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	12/31/2024	Redemption 100.0000		448,673	448,673	448,673	448,673						448,673				41,970	12/31/2033
64133G-AX-8	NEUBERGER BERMAN CLO LTD SERIES 2020-37A CLASS DR 144A 7.729% 07/20/31	D	10/25/2024	Paydown		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				152,208	07/20/2031
64135L-AA-5	NEUBERGER BERMAN CLO LTD SERIES 2023-53A CLASS E 144A 12.261% 10/24/32	D	11/14/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				130,493	10/24/2032
67091G-AE-3	OCI NV SERIES 144A 4.625% 10/15/25	D	10/15/2024	Call 100.0000		14,575,000	14,575,000	14,611,295	14,586,508		(11,508)		(11,508)		14,575,000				674,094	10/15/2025
67091T-AA-3	OFFICE CHERIFIEN DES PHO SR UNSEC 5.625% 04/25/24	D	04/25/2024	Maturity		22,000,000	22,000,000	21,792,980	21,991,598		8,402		8,402		22,000,000				618,750	04/25/2024
67091T-AC-9	OFFICE CHERIFIEN DES PHO SR UNSEC 4.500% 10/22/25	D	04/25/2024	CITIBANK N.A. LONDON BRANCH		23,428,950	23,900,000	23,318,374	23,768,099		22,364		22,364		23,790,463		(361,513)	(361,513)	553,450	10/22/2025
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A 5.994% 07/20/34	D	11/04/2024	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				240,391	07/20/2034
67098U-AQ-8	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS BR 144A 6.504% 07/20/34	D	11/01/2024	Paydown		18,750,000	18,750,000	18,750,000	18,750,000						18,750,000				1,385,288	07/20/2034
67117E-AA-6	OI SA SERIES 144A 14.000% 09/07/24	D	08/08/2024	Taxable Exchange		1,113,700	704,074	677,392	688,475		13,071		13,071		701,547		412,154	412,154	52,405	09/07/2024
67576J-AB-7	ODEBRECHT OIL & FINANCE CO.GUARNT 0.000% Perpet.	D	04/18/2024	Canaccord Genuity LLC (CPX)		184,440	3,048,589	893	102,890	(101,997)			(101,997)		893		183,547	183,547		01/01/9999
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A 6.559% 07/15/34	D	07/31/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				582,409	07/15/2034
67591Y-AN-9	OCTAGON INVESTMENT PARTNERS SERIES 2018-1A CLASS A3BR 144A 2.390% 07/20/30	D	09/06/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				104,894	07/20/2030
69033C-AC-3	OVERSEA-CHINESE BANKING SUBORD 4.250% 06/19/24	D	06/19/2024	Maturity		23,000,000	23,000,000	22,910,910	22,995,075		4,925		4,925		23,000,000				488,750	06/19/2024
69356J-A*-4	PG RECEIVABLES FINANCE LP SR-UNSEC 3.968% 07/21/25	D	02/12/2024	Redemption 100.0000		46,597,000	46,597,000	46,597,000	46,597,000						46,597,000				154,081	07/21/2025
69356J-A@-2	PG RECEIVABLES FINANCE LP SR-UNSEC 4.459% 02/20/26	D	08/20/2024	Paydown		62,500,000	62,500,000	62,500,000	62,500,000						62,500,000				1,811,469	02/20/2026
69370T-AA-1	PELABUHAN INDONESIA III SR UNSEC 4.875% 10/01/24	D	10/01/2024	Maturity		7,450,000	7,450,000	7,415,495	7,446,801		3,199		3,199		7,450,000				363,188	10/01/2024
69371E-AA-3	SAKA ENERGI INDONESIA PT SR UNSEC 4.450% 05/05/24	D	05/05/2024	Maturity		4,396,000	4,396,000	4,396,000	4,396,000						4,396,000				97,811	05/05/2024
69690A-AA-5	PALMER SQUARE CLO LTD SERIES 2022-3A CLASS A1 144A 6.417% 07/20/35	D	08/28/2024	Paydown		1,500,000	1,500,000	1,499,250	1,499,316		684		684		1,500,000				93,182	07/20/2035
69700Y-AA-1	PALMER SQUARE CLO LTD SERIES 2022-4A CLASS E 144A 13.206% 10/20/35	D	11/15/2024	Paydown		500,000	500,000	474,850	477,277		22,723		22,723		500,000				75,518	10/20/2035
715604-AA-2	PERU LNG SRL SR UNSEC 5.375% 03/22/30	D	09/22/2024	Redemption 100.0000		999,600	999,600	999,600	999,600						999,600				53,729	03/22/2030
74365P-AA-6	PROSUS NV SERIES 144A 3.680% 01/21/30	D	05/16/2024	Various		9,573,313	10,975,000	10,975,000	10,975,000						10,975,000		(1,401,688)	(1,401,688)	334,024	01/21/2030
74365P-AH-1	PROSUS NV SERIES 144A 4.193% 01/19/32	D	05/16/2024	GOLDMAN SACHS & CO.		6,865,500	7,950,000	7,950,000	7,950,000						7,950,000		(1,084,500)	(1,084,500)	277,664	01/19/2032
744330-AA-9	PRUDENTIAL FUNDING ASIA 3.125% 04/14/30	D	05/10/2024	WELLS FARGO		26,698,150	30,000,000	31,657,844	31,477,821		(68,313)		(68,313)		31,409,508		(4,711,358)	(4,711,358)	486,545	04/14/2030
74951P-DF-2	RESIF 2004-C B3 SUB FLT 5.341% 09/10/36	D	12/10/2024	Paydown		39,618	124,502	49,227	6,786		37,249		37,249		44,034		(4,416)	(4,416)	1,711	09/10/2036
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 5.171% 03/10/37	D	05/10/2024	Paydown		34,889	128,948	9,297	9,297		32,374		32,374		41,671		(6,782)	(6,782)	2,754	03/10/2037
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC 2.625% 07/22/24	D	07/22/2024	Maturity		4,150,000	4,150,000	4,140,165	4,148,839		1,161		1,161		4,150,000				108,938	07/22/2024
75888T-AE-5	REGATTA XVI FUNDING LTD SERIES 2019-2A CLASS B 144A 6.959% 01/15/33	D	09/12/2024	Paydown		15,000,000	15,000,000	14,887,500	14,894,459		105,541		105,541		15,000,000				1,058,179	01/15/2033
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	12/20/2024	Paydown		1,250,076	1,250,076	1,249,602	1,249,706		371		371		1,250,076				29,102	09/20/2053
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	12/20/2024	Paydown		141,982	141,982	141,944	142,172		(191)		(191)		141,982				3,892	09/20/2052
77341X-AA-1	ROCKFORD TOWER CLO LTD SERIES 2022-3A CLASS A 144A 6.967% 01/20/35	D	07/20/2024	Paydown		40,000,000	40,000,000	39,950,000	39,971,617		28,383		28,383		40,000,000				2,362,381	01/20/2035
77341X-AC-7	ROCKFORD TOWER CLO LTD SERIES 2022-3A CLASS B1 144A 7.782% 01/20/35	D	07/20/2024	Paydown		18,100,000	18,100,000	18,100,000	18,100,000						18,100,000				1,179,995	01/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78467K-B*-7	SSE PLC D-SR 4.010% 04/16/24	D	04/16/2024	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				601,500	04/16/2024
786584-A#-9	SAFRAN C-SR-UNSEC 4.430% 02/09/24	D	02/09/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				443,000	02/09/2024
80007R-AS-4	SANDS CHINA LTD 3.250% 08/08/31	D	03/01/2024	Various		4,152,500	5,000,000	4,996,474	4,986,674		(15,031)		(15,031)		4,971,643		(819,143)	(819,143)	99,688	08/08/2031
80627D-AC-0	IHO VERWALTUNGS GMBH SR SEC 4.750% 09/15/26	D	10/14/2024	Call 100.0000		40,241,000	40,241,000	40,492,783	40,221,513		5,823		5,823		40,227,336		13,664	13,664	1,746,851	09/15/2026
81725W-AJ-2	SENSATA TECHNOLOGIES BV CO.GUARNT 5.000% 10/01/25	D	05/30/2024	Various		12,533,288	12,660,000	12,660,000	12,660,000						12,660,000		(126,713)	(126,713)	381,353	10/01/2025
81725W-AJ-2	SENSATA TECHNOLOGIES BV CO.GUARNT 5.000% 10/01/25	D	07/15/2024	Call 101.0000		7,413,400	7,340,000	7,340,000	7,340,000						7,340,000				362,922	10/01/2025
822582-AY-8	SHELL INTERNATIONAL FIN CO.GUARNT 4.550% 08/12/43	D	10/03/2024	Various		12,733,021	13,300,000	13,209,560	13,228,324		1,774		1,774		13,230,097		(497,076)	(497,076)	699,284	08/12/2043
822582-BE-1	SHELL INTERNATIONAL FIN CO.GUARNT 4.125% 05/11/35	D	10/03/2024	Taxable Exchange		19,441,600	20,000,000	19,833,200	19,888,853		5,973		5,973		19,894,826		(453,226)	(453,226)	749,375	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN CO.GUARNT 4.375% 05/11/45	D	10/03/2024	Various		18,065,970	19,500,000	19,461,195	19,467,792		714		714		19,468,507		(1,402,537)	(1,402,537)	774,922	05/11/2045
82460P-2A-2	SHINHAN FINANCIAL GROUP SUBORD 3.340% 02/05/30	D	10/30/2024	DEUTSCHE BANK SECURITIES INCOR		8,199,510	8,250,000	8,250,000	8,250,000						8,250,000		(50,490)	(50,490)	340,610	02/05/2030
82655A-AC-7	SIGMA ALIMENTOS SA SR UNSEC 4.125% 05/02/26	D	06/28/2024	Call 100.0000		20,000,000	20,000,000	19,959,400	19,988,981		1,898		1,898		19,990,880		9,120	9,120	482,121	05/02/2026
833636-AH-6	SOCIEDAD QUIMICA Y MINER SR UNSEC 4.250% 05/07/29	D	05/30/2024	Various		9,422,466	9,925,000	9,923,412	9,924,068		58		58		9,924,126		(501,661)	(501,661)	219,335	05/07/2029
83368R-AT-9	SOCIETE GENERALE SR UNSEC 3.875% 03/28/24	D	03/28/2024	Maturity		30,000,000	30,000,000	29,981,100	29,999,016		984		984		30,000,000				581,250	03/28/2024
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33	D	10/24/2024	Redemption 100.0000		658,000	658,000	658,000	658,000						658,000				35,033	04/24/2033
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	12/15/2024	Paydown		655,181	655,181	660,772	655,700		(519)		(519)		655,181				14,481	03/15/2044
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	12/15/2024	Paydown		390,899	390,899	393,637	391,740		(841)		(841)		390,899				10,765	03/15/2044
85771P-AK-8	EQUINOR ASA CO.GUARNT 2.650% 01/15/24	D	01/15/2024	Maturity		10,000,000	10,000,000	9,980,200	9,999,921		79		79		10,000,000				132,500	01/15/2024
85771P-AN-2	EQUINOR ASA CO.GUARNT 3.700% 03/01/24	D	03/01/2024	Maturity		10,000,000	10,000,000	9,992,700	9,999,854		146		146		10,000,000				185,000	03/01/2024
86217R-AA-6	STORM KING PARK CLO LTD SERIES 2022-1A CLASS A1 144A 6.697% 10/15/35	D	09/23/2024	Paydown		4,000,000	4,000,000	3,974,600	3,979,938		20,062		20,062		4,000,000				281,516	10/15/2035
86425Q-AA-6	SURA ASSET MANAGEMENT CO.GUARNT 4.875% 04/17/24	D	04/17/2024	Maturity		14,875,000	14,875,000	14,840,424	14,873,748		1,252		1,252		14,875,000				362,578	04/17/2024
865622-BJ-2	SUMITOMO MITSUI BANKING CO.GUARNT 3.950% 01/10/24	D	01/10/2024	Maturity		15,000,000	15,000,000	14,952,150	14,999,860		140		140		15,000,000				296,250	01/10/2024
86562M-BP-4	SUMITOMO MITSUI FINL GRP SR UNSEC 3.040% 07/16/29	D	11/15/2024	GOLDMAN SACHS & CO.		4,596,050	5,000,000	4,994,450	4,996,719		486		486		4,997,204		(401,154)	(401,154)	203,511	07/16/2029
86964W-AF-9	SUZANO AUSTRIA GMBH CO.GUARNT 6.000% 01/15/29	D	05/08/2024	Odeon Capital Group LLC		1,486,500	1,500,000	1,557,358	1,533,566		(2,261)		(2,261)		1,531,304		(44,804)	(44,804)	73,750	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH CO.GUARNT 5.000% 01/15/30	D	05/09/2024	BARCLAYS BANK PLC		4,721,000	5,000,000	4,927,565	4,953,992		2,370		2,370		4,956,362		(235,362)	(235,362)	205,694	01/15/2030
86964W-AK-8	SUZANO AUSTRIA G 3.125% 01/15/32	D	04/05/2024	Various		4,121,525	5,000,000	4,842,500	4,870,023		3,331		3,331		4,873,354		(751,829)	(751,829)	109,158	01/15/2032
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	07/31/2024	Redemption 100.0000		512,000	512,000	512,000	512,000						512,000				11,187	01/31/2049
87248W-AN-8	TICP CLO LTD SERIES 2017-8A CLASS A2R 144A 6.579% 10/20/34	D	12/06/2024	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				579,602	10/20/2034
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	10/29/2024	SMBC NIKKO SECURITIES AMERICA		8,720,900	10,000,000	8,517,200	8,789,794		142,627		142,627		8,932,420		(211,520)	(211,520)	222,083	03/31/2030
87936V-AB-3	TELFON CELUAR DEL PARAGU SERIES 144A 5.875% 04/15/27	D	09/23/2024	Call 100.0000		1,000,000	1,000,000	1,063,750	1,004,260		(4,260)		(4,260)		1,000,000				55,160	04/15/2027
88032W-AU-0	TENCENT HOLDINGS LTD SERIES 144A 2.390% 06/03/30	D	03/07/2024	Various		19,316,625	22,500,000	22,493,925	22,498,036		54		54		22,498,090		(3,181,465)	(3,181,465)	146,388	06/03/2030
88606W-AA-0	TBOLT 2017-A A STEP SEQ 6.212% 05/17/32	D	07/15/2024	Paydown		3,355,529	3,355,529	3,355,388	3,355,516		14		14		3,355,529				60,361	05/17/2032
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT 3.700% 01/15/24	D	01/15/2024	Maturity		20,000,000	20,000,000	19,949,000	19,999,776		224		224		20,000,000				370,000	01/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT 3.750% 04/10/24	D	04/10/2024	Various		34,400,000	34,400,000	34,141,656	34,391,887		8,113		8,113		34,400,000				645,000	04/10/2024
89388A-AA-0	TRANSPORT DE GAS PERU SR UNSEC 4.250% 04/30/28	D	04/30/2024	Redemption 100.0000		8,415,000	8,415,000	8,164,105	8,354,629		60,371		60,371		8,415,000				178,819	04/30/2028
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT 5.375% 09/01/25	D	09/05/2024	BARCLAYS BANK PLC		3,415,020	3,948,000	3,948,000	3,948,000						3,948,000		(532,980)	(532,980)	175,685	09/01/2025
898324-AC-2	TRUST F/1401 SR UNSEC 5.250% 01/30/26	D	11/26/2024	BANK OF AMERICA		2,988,750	3,000,000	3,290,940	3,120,931		(58,990)		(58,990)		3,061,941		(73,191)	(73,191)	208,688	01/30/2026
90011Q-AB-6	TURK TELEKOMUNIKASYON AS SR UNSEC 4.875% 06/19/24	D	06/19/2024	Maturity		25,500,000	25,500,000	24,359,146	25,424,022		75,978		75,978		25,500,000				621,563	06/19/2024
90011Q-AC-4	TURK TELEKOMUNIKASYON AS SR UNSEC 6.875% 02/28/25	D	05/20/2024	TENDER SALE		2,930,603	2,898,000	2,880,496	2,894,044		1,295		1,295		2,895,339		35,263	35,263	146,108	02/28/2025
90016A-AB-6	TURK SISE VE CAM FABRIKA CO.GUARNT 6.950% 03/14/26	D	05/03/2024	TENDER SALE		9,837,500	10,000,000	9,837,600	9,940,048		8,851		8,851		9,948,898		(111,398)	(111,398)	449,819	03/14/2026
90016B-AE-8	TURKIYE IS BANKASI A.S SR UNSEC 6.125% 04/25/24	D	01/30/2024	JP MORGAN SECURITIES INC		2,101,575	2,100,000	2,100,000	2,100,000						2,100,000		1,575	1,575	34,300	04/25/2024
90016B-AE-8	TURKIYE IS BANKASI A.S SR UNSEC 6.125% 04/25/24	D	04/25/2024	Maturity		19,575,000	19,575,000	19,667,278	19,580,240		(5,240)		(5,240)		19,575,000				599,484	04/25/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT 3.450% 08/01/24	D	08/01/2024	Maturity		11,800,000	11,800,000	11,752,132	11,796,728		3,272		3,272		11,800,000				407,100	08/01/2024
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT 3.125% 08/15/27	D	09/12/2024	LOOP CAPITAL MARKET L.L.C.		5,754,565	5,900,000	5,852,741	5,881,194		3,472		3,472		5,884,666		(130,101)	(130,101)	198,715	08/15/2027
903742-AA-2	ULKER BISKUVI SANAYI AS SERIES 144A 6.950% 10/30/25	D	07/08/2024	TENDER SALE		10,251,500	10,100,000	10,100,000	10,100,000						10,100,000		151,500	151,500	487,465	10/30/2025
91127K-AC-6	UNITED OVERSEAS BANK LTD SUBORD 3.750% 04/15/29	D	04/15/2024	Call 100.0000		10,400,000	10,400,000	10,364,328	10,379,486		1,008		1,008		10,380,494		19,506	19,506	195,000	04/15/2029
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A 1.842% 04/20/31	D	10/20/2024	Paydown		11,305,694	11,305,694	11,305,694	11,305,694						11,305,694				128,987	04/20/2031
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC 4.375% 05/30/28	D	08/09/2024	CONVERSION		13,400,940	14,000,000	13,818,140	13,909,671		11,626		11,626		13,921,296		(520,356)	(520,356)	432,153	05/30/2028
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT 3.750% 09/19/24	D	09/19/2024	Maturity		47,545,000	47,545,000	47,045,299	47,509,172		35,828		35,828		47,545,000				1,782,938	09/19/2024
AM7711-86-5	LIBERTY MUTUAL FIN EU CO.GUARNT 1.750% 03/27/24	B	03/27/2024	Maturity		10,828,500	10,828,500	10,848,491	11,038,887		603		603	(173,941)	10,828,500	(37,050)		(37,050)	189,359	03/27/2024
G0566*-AD-1	ARQIVA PP FINANCING PLC 3.051% 12/31/29	B	12/31/2024	Redemption 100.0000		787,847	787,847	780,822	802,709					(21,887)	787,847	7,025		7,025	60,697	12/31/2029
G2037*-AA-4	CHANEL LTD. SENIOR 3.770% 10/15/24	D	10/15/2024	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				942,500	10/15/2024
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	B	12/16/2024	Redemption 100.0000		789,277	789,277	784,714	793,087					(8,373)	789,277	4,562		4,562	15,996	06/15/2032
G29568-AF-8	ABP ACQUISITIONS UK LTD 2014-SR-SEC 4.620% 02/19/24	D	02/20/2024	Maturity		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				1,509,842	02/19/2024
G4273*-AJ-4	HAMMERSON PLC 3.200% 01/11/24	D	01/11/2024	Maturity		14,255,360	14,255,360	14,255,360	14,255,360						14,255,360				228,086	01/11/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC SERIES B 4.660% 09/29/24	D	09/29/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				466,000	09/29/2024
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC 4.760% 04/24/24	D	04/24/2024	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				166,600	04/24/2024
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note 8.000% 03/31/43	B	09/30/2024	Redemption 100.0000		1,642,806	1,642,806	1,958,551	1,832,542		(242,204)		(242,204)	95,161	1,642,806	(42,693)		(42,693)	100,470	03/31/2043
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note 8.300% 03/31/43	B	09/30/2024	Redemption 100.0000		596,451	596,451	709,852	665,291		(88,206)		(88,206)	34,066	596,451	(14,701)		(14,701)	39,404	03/31/2043
G7605#-AA-1	TANK & RAST GRUPPE GMBH CO KG 2.290% 10/18/32	B	10/18/2024	Redemption 100.0000		1,974,091	1,974,091	2,145,455	2,007,182					138,273	1,974,091	(171,364)		(171,364)	44,786	10/18/2032
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37	D	11/20/2024	Paydown		14,013,855	14,013,855	14,009,225	14,008,527		5,329		5,329		14,013,855				513,082	08/20/2037
G9369*-AA-7	SR-SEC SR-SEC 2.900% 03/31/43	B	09/30/2024	Redemption 100.0000		343,301	343,301	351,306	336,699					14,607	343,301	(8,006)		(8,006)	11,352	03/31/2043
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT 3.150% 10/01/26	D	09/27/2024	U.S. BANCORP LIBRA		4,800,000	5,000,000	4,986,700	4,996,084		1,028		1,028		4,997,112		(197,112)	(197,112)	157,063	10/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
M1R786-AY-4	BANK LEUMI LE ISRAEL SERIES 144A 5.125% 07/27/27	D	01/04/2024	Goldman Sachs International		3,203,769	3,275,000	3,253,385	3,259,004		44		44		3,259,048		(55,279)	(55,279)	73,665	07/27/2027
M5920A-AF-6	ISRAEL CHEMICALS LIMITED SR UNSEC 4.500% 12/02/24	D	12/02/2024	Maturity		17,750,000	17,750,000	17,719,538	17,746,593		3,407		3,407		17,750,000				798,750	12/02/2024
N4445#-AR-7	IMTECH CAPITAL B.V. SUB 7.250% 01/31/24	D	01/15/2024	DIRECT			51,402,359	3,246,059	3,246,059						3,246,059		(3,246,059)	(3,246,059)	(3,246,059)	01/31/2024
N4445#-AR-7	IMTECH CAPITAL B.V. SUB 7.250% 01/31/24	D	01/01/2024	Redemption 100.0000		3,464,865	3,464,865	218,806	218,806						218,806		3,246,059	3,246,059	(218,806)	01/31/2024
N4445#-AV-8	IMTECH CAPITAL B.V. SUB 7.250% 01/15/24	D	01/25/2024	DIRECT			8,470,857												2,563,560	01/15/2024
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36	B	12/30/2024	Redemption 100.0000		4,792,021	4,792,021	5,559,272	5,016,084					543,188	4,792,021	(767,251)		(767,251)	28,827	03/31/2036
N9061@-AF-7	VTTI B.V. SR-UNSEC 3.800% 12/15/24	D	09/18/2024	Redemption 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				345,800	12/15/2024
N9061@-AG-5	VTTI B.V. SR-UNSEC 4.050% 12/15/27	D	09/18/2024	Redemption 100.0000		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				825,130	12/15/2027
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	12/30/2024	Redemption 100.0000		3,433,648	3,433,648	3,433,648	3,433,648						3,433,648				104,025	06/30/2034
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	12/30/2024	Redemption 100.0000		1,311,242	1,311,242	1,311,242	1,311,242						1,311,242				40,304	12/28/2037
P7354P-AA-2	OI SA CO.GUARNT 10.000% 07/27/25	D	08/08/2024	Tax Free Exchange		64,680	13,200,000	64,680	594,000			529,320	(529,320)		64,680				11,000	07/27/2025
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 08/30/25	D	09/26/2024	DIRECT			4,038,407	4,038,407	4,038,407						4,038,407		(4,038,407)	(4,038,407)		08/30/2025
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	12/16/2024	Redemption 100.0000		7,734,520	7,734,520	7,734,520	7,734,520						7,734,520				238,803	12/15/2026
Q1297#-AF-5	CSL FINANCE PTY LTD B-SR 1.930% 11/12/24	B	11/12/2024	Maturity		21,219,000	21,219,000	24,862,943	22,079,000					2,783,943	21,219,000	(3,643,943)		(3,643,943)	409,527	11/12/2024
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD B-SR-SEC 4.640% 07/16/24	D	07/16/2024	Maturity		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				301,600	07/16/2024
Q3079#-AC-2	DBCT FINANCE PTY LTD. A-SR-SEC 3.840% 09/12/24	D	09/12/2024	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,536,000	09/12/2024
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	12/27/2024	Redemption 100.0000		447,800	447,800	517,995	463,847					54,148	447,800	(70,195)		(70,195)	13,887	06/27/2027
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.190% 09/30/39	B	10/01/2024	Redemption 100.0000		3,100,581	3,100,581	3,541,294	3,147,942					393,352	3,100,581	(440,713)		(440,713)	93,678	09/30/2039
Q7450@-AB-6	PERTH AIRPORT PTY LTD B-SR-SEC 4.570% 07/26/24	D	07/26/2024	Maturity		45,000,000	45,000,000	45,432,300	45,026,646		(26,646)		(26,646)		45,000,000				2,056,500	07/26/2024
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 4.335% 07/02/40	B	10/01/2024	Redemption 100.0000		3,376,131	3,376,131	3,856,797	3,428,847					427,950	3,376,131	(480,666)		(480,666)	108,975	07/02/2040
Q8773@-AB-4	STOCKLAND TRUST MGMT LTD B-SR-UNSEC 4.140% 08/01/24	D	08/01/2024	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,242,050	08/01/2024
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC 4.070% 06/30/42	B	12/31/2024	Redemption 100.0000		850,140	850,140	924,112	879,888					44,224	850,140	(73,972)		(73,972)	18,934	06/30/2042
Y7123S-AY-4	BANK MANDIRI PT SERIES EMTN 3.750% 04/11/24	D	04/11/2024	Maturity		7,000,000	7,000,000	7,312,500	7,024,169		(24,169)		(24,169)		7,000,000				131,250	04/11/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,429,577,947	13,070,136,646	12,549,514,481	12,617,585,703	11,205,223	21,671,010	83,913,198	(51,036,965)	4,394,220	12,564,693,870	(6,082,360)	(113,963,554)	(120,045,914)	393,983,173	XXX
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.85 5.750% 12/30/49		01/01/2024	DIRECT			20,000,000													12/30/2049
05533U-AE-8	BBVA BANCOMER SA TEXAS SUBORD 5.350% 11/12/29	D	11/12/2024	Call 100.0000		400,000	400,000	384,000	391,567		1,070		1,070		392,637		7,363	7,363	21,400	11/12/2029
482466-AG-4	HANA BANK SERIES 144A HYB 3.500% Perpet.	D	11/12/2024	Various		6,353,375	6,575,000	6,575,000	6,575,000						6,575,000		(221,625)	(221,625)	243,979	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						6,753,375	26,975,000	6,959,000	6,966,567		1,070		1,070		6,967,637		(214,262)	(214,262)	265,379	XXX
000000-00-0	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		09/30/2024	Redemption 100.0000		283,751	283,751	283,396	283,637		114		114		283,751				8,067	12/31/2025
000000-00-0	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		12/05/2024	Tax Free Exchange		37,541,282	37,549,727	37,502,790	37,534,619		6,664		6,664		37,541,282				2,328,285	12/31/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SUMMIT BUYER LLC INCREMENTAL DDTL TRANCHE A-4 01/14/26		05/31/2024	Redemption 100.0000		3,105,930	3,105,930	3,067,105	3,069,685		36,244		36,244		3,105,930				163,844	01/14/2026
000000-00-0	BRADSHAW INTERNATIONAL INC Revolving Commitment 10/21/26		01/01/2024	DIRECT																10/21/2026
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		09/03/2024	Redemption 100.0000		75,000	75,000	74,250	74,522		478		478		75,000				4,484	11/02/2026
000000-00-0	EXTERRO INC REVOLVER 06/01/27		03/07/2024	Redemption 100.0000		1,250,000	1,250,000	1,233,333	1,239,661		10,339		10,339		1,250,000				80,627	06/01/2027
000000-00-0	ACP TARA HOLDINGS INC REVOLVER 09/10/27		01/01/2024	Redemption 100.0000		2,979,500	2,979,500	2,964,603	2,964,809		14,691		14,691		2,979,500				48,749	09/10/2027
000000-00-0	BCM ONE INC Revolver 11/17/27		05/09/2024	No Broker		2,326,316	2,326,316	2,326,316	2,326,316						2,326,316					11/17/2027
000000-00-0	BCM ONE INC Revolver 11/17/27		05/09/2024	Redemption 100.0000		(1,789,474)	(1,789,474)	(1,789,474)	(1,789,474)						(1,789,474)					11/17/2027
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/29/2024	DIRECT			1	1	1						1		(1)	(1)		04/14/2028
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		09/24/2024	Redemption 100.0000		11,296,887	11,296,887	11,197,672	11,216,647		80,239		80,239		11,296,887				(4,841,096)	04/14/2028
000000-00-0	SPARTA US HOLDCO LLC 04/30/28		03/28/2024	Redemption 100.0000		23,788	23,788	23,662	23,680		108		108		23,788				513	04/30/2028
000000-00-0	SPARTA US HOLDCO LLC 04/30/28		06/18/2024	Tax Free Exchange		9,263,469	9,301,023	9,251,877	9,258,728		4,741		4,741		9,263,469				453,140	04/30/2028
000000-00-0	HILTON GRAND VACATIONS BORROWE 05/20/28		03/29/2024	Redemption 100.0000		30,051	30,051	29,875	29,915		135		135		30,051				873	05/20/2028
000000-00-0	HILTON GRAND VACATIONS BORROWE 05/20/28		04/08/2024	Tax Free Exchange		11,670,549	11,719,697	11,651,251	11,666,905		3,643		3,643		11,670,549				340,635	05/20/2028
000000-00-0	FERTITTA ENTERTAINMENT LLC/NV TERM B 01/13/29		03/07/2024	CORP ACTION		12,029,730	12,029,730	11,928,604	11,943,523		6,376		6,376		11,949,898		79,832	79,832	193,608	01/13/2029
000000-00-0	HARVEST HILL BEVERAGE COMPANY NA-SR-SEC 0.000% 02/28/29		03/22/2024	Redemption 100.0000		14,007,000	14,007,000	13,586,790	13,644,712		362,288		362,288		14,007,000				483,905	02/28/2029
000000-00-0	PENN NATIONAL GAMING INC Term B 04/22/29		09/30/2024	Redemption 100.0000		81,863	81,863	81,650	81,678		185		185		81,863				3,804	04/22/2029
000000-00-0	PENN NATIONAL GAMING INC Term B 04/22/29		11/26/2024	Tax Free Exchange		10,644,273	10,669,413	10,641,725	10,645,311		(1,038)		(1,038)		10,644,273				803,753	04/22/2029
000000-00-0	GATES GLOBAL LLC TERM B 11/16/29		04/13/2024	Redemption 100.0000		16,838	16,838	16,332	15,942		895		895		16,838				95,585	11/16/2029
000000-00-0	GATES GLOBAL LLC TERM B 11/16/29		01/01/2024	Tax Free Exchange		6,454,614	6,633,975	6,434,956	6,457,651		(3,037)		(3,037)		6,454,614					11/16/2029
000000-00-0	WORLD 50 INC INCREMENTAL TERM LOAN 01/01/30		03/22/2024	Redemption 100.0000		4,732,970	4,732,970	4,661,976	4,679,669		53,301		53,301		4,732,970				218,139	01/01/2030
000000-00-0	HILTON DOMESTIC OPERATIN TERM B4 11/08/30		06/06/2024	Tax Free Exchange		20,128,578	20,078,352	20,132,005	20,130,077		(1,499)		(1,499)		20,128,578				747,948	11/08/2030
000000-00-0	HPS SIP V SENIOR NOTE 9.117% 01/27/33		11/15/2024	DIRECT		355,585	355,585	355,585	355,585						355,585				12,602	01/27/2033
000000-00-0	HPS SIP V JUNIOR NOTE 10.367% 01/27/33		11/15/2024	DIRECT		177,792	177,792	177,792	177,792						177,792				7,103	01/27/2033
000000-00-0	COP GNAP HOLLDINGS INC EIGHT AMENDMENT TERM LOAN D 01/01/40		02/02/2024	Redemption 100.0000		5,277,778	5,277,778	5,225,000	5,223,136		54,642		54,642		5,277,778				142,493	01/01/2040
00075L-AD-5	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		07/03/2024	Redemption 100.0000		8,009,475	8,009,475	7,867,066	7,889,781		119,694		119,694		8,009,475				545,113	09/06/2028
00075L-AE-3	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN 09/06/28		07/02/2024	Redemption 100.0000		2,582,904	2,582,904	2,531,246	2,534,200		48,704		48,704		2,582,904				151,971	09/06/2028
00075L-AF-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO 09/06/28		07/02/2024	Redemption 100.0000		3,616,066	3,616,066	3,597,985	3,598,061		18,005		18,005		3,616,066				242,050	09/06/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		03/29/2024	Redemption 100.0000		24,350	24,350	24,099	24,137		213		213		24,350				175	01/31/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		06/12/2024	Tax Free Exchange		9,492,192	9,569,562	9,470,704	9,485,912		6,280		6,280		9,492,192				205,679	01/31/2029
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 04/21/25		12/02/2024	Redemption 100.0000		238,510	238,510	236,125	238,571		(61)		(61)		238,510				21,644	04/21/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00110H-AB-5	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		12/31/2024	Redemption 100.0000		272,127	272,127	269,406	270,228		1,899		1,899		272,127				15,331	09/10/2027
00110H-AD-1	ACP TARA HOLDINGS INC Tranche B-1 Term Loan 09/10/27		09/30/2024	Redemption 100.0000		21,175	21,175	20,964	21,006		169		169		21,175				1,541	09/10/2027
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		05/22/2024	DIRECT		4,276,573	4,276,573	4,233,807	4,248,131		3,859		3,859		4,251,991		24,582	24,582	126,567	04/09/2027
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		12/31/2024	Redemption 100.0000		152,106	152,106	150,585	151,095		1,012		1,012		152,106				3,739	04/09/2027
00117@-AB-4	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		12/31/2024	Redemption 100.0000		75,397	75,397	74,643	70,946		4,451		4,451		75,397				1,740	04/09/2027
00117@-AC-2	AFC-DELL HOLDING CORP Revolver 10/09/26		07/01/2024	Redemption 100.0000		129,993	129,993	129,308	129,444		549		549		129,993				37,654	10/09/2026
00117@-AD-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		12/31/2024	Redemption 100.0000		54,623	54,623	54,077	54,205		418		418		54,623				3,569	04/09/2027
00130M-AJ-3	AHP HEALTH PARTNERS INC TERM B 08/05/28		06/26/2024	Redemption 100.0000		681,667	681,667	678,258	679,244		2,423		2,423		681,667				30,453	08/05/2028
00130M-AJ-3	AHP HEALTH PARTNERS INC TERM B 08/05/28		09/12/2024	Tax Free Exchange		5,166,751	5,183,333	5,157,417	5,164,913		1,838		1,838		5,166,751				362,627	08/05/2028
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B 06/17/28		11/19/2024	Redemption 100.0000		35,554	35,554	35,300	35,170		384		384		35,554				1,461	06/17/2028
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B 06/17/28		12/06/2024	Tax Free Exchange		3,265,961	3,281,358	3,257,040	3,262,983		2,978		2,978		3,265,961				272,971	06/17/2028
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		11/19/2024	Redemption 100.0000		(10,185)	(10,185)	(10,109)	(10,185)						(10,185)					07/30/2028
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		11/19/2024	Tax Free Exchange		10,104	10,185	10,109	10,185		(81)		(81)		10,104				(7,770)	07/30/2028
00160@-AA-2	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		12/31/2024	Redemption 100.0000		35,905	35,905	35,630	35,074		831		831		35,905				6,412	03/08/2028
00160@-AB-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		06/10/2024	Redemption 100.0000		10,448,034	10,448,034	10,364,891	10,374,814		73,220		73,220		10,448,034				85,281	03/08/2028
00160@-AC-8	ACP HYPERDRIVE INC TERM LOAN 03/08/28		12/31/2024	Redemption 100.0000		414,774	414,774	410,627	411,208		3,566		3,566		414,774				24,982	03/08/2028
00161#-AA-9	ADPD HOLDINGS REVOLVING CREDIT LOAN 08/16/28		06/28/2024	Redemption 100.0000		800,000	800,000	792,000	793,117		6,883		6,883		800,000				41,222	08/16/2028
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		09/30/2024	Redemption 100.0000		548,634	548,634	540,029	541,134		7,501		7,501		548,634				37,649	08/16/2028
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		03/29/2024	Redemption 100.0000		40,938	40,938	40,289	40,608		331		331		40,938				1,018	09/24/2025
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		05/06/2024	Tax Free Exchange		15,743,895	15,843,119	15,591,888	15,715,157		28,737		28,737		15,743,895				393,996	09/24/2025
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 02/10/26		07/19/2024	DIRECT		889,502	889,863	886,119	889,606		418		418		890,024		(521)	(521)	51,826	02/10/2026
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 02/10/26		12/31/2024	Redemption 100.0000		37,715	37,715	37,556	37,704		11		11		37,715				1,596	02/10/2026
00186X-AL-7	API GROUP DE INC TERM B 01/03/29		05/06/2024	Tax Free Exchange		24,060,927	24,393,172	24,028,022	24,036,251		24,676		24,676		24,060,927				713,448	01/03/2029
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		08/23/2024	Redemption 100.0000		3,828,483	3,828,483	3,795,873	3,092,851		735,631		735,631		3,828,483				114,750	12/22/2026
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		07/19/2024	DIRECT		25,608	25,575	25,319	25,323		25		25		25,347		261	261	1,413	12/24/2029
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		06/28/2024	Redemption 100.0000		215	215	213	213		2		2		215				6	12/24/2029
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		08/23/2024	Tax Free Exchange		51,975	52,445	51,921	51,928		47		47		51,975				5,136	12/24/2029
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		07/19/2024	DIRECT		12,656,987	12,640,554	12,534,916	12,566,208		10,584		10,584		12,576,793		80,194	80,194	698,164	12/22/2027
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		06/28/2024	Redemption 100.0000		195,408	195,408	193,775	194,259		1,149		1,149		195,408				8,100	12/22/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		08/23/2024	Tax Free Exchange		26,014,637	26,148,019	25,929,499	25,994,229		20,408		20,408		26,014,637				1,444,209	12/22/2027
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		10/01/2024	Redemption 100.0000		69,444	69,444	69,444	69,444						69,444				5,147	05/05/2025
00251*-AD-8	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		10/01/2024	Redemption 100.0000		4,066	4,066	4,026	4,050		17		17		4,066				301	05/05/2025
00251*-AE-6	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		10/01/2024	Redemption 100.0000		14,079	14,079	13,938	14,012		67		67		14,079				1,012	05/03/2025
00251*-AF-3	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		10/01/2024	Redemption 100.0000		5,052	5,052	5,002	5,027		25		25		5,052				363	05/03/2025
00251*-AG-1	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		10/01/2024	Redemption 100.0000		2,998	2,998	2,968	2,984		14		14		2,998				222	05/02/2025
00437H-AC-9	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		07/19/2024	DIRECT		2,532,784	2,541,425	2,490,597	2,492,847		4,198		4,198		2,497,045		35,739	35,739	185,417	06/13/2029
00437H-AC-9	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		08/30/2024	Redemption 100.0000		5,294,655	5,294,655	5,188,762	5,193,451		101,205		101,205		5,294,655				385,409	06/13/2029
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		07/19/2024	DIRECT		2,714,305	2,754,032	2,726,491	2,742,517		3,588		3,588		2,746,104		(31,799)	(31,799)	153,530	01/16/2026
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		12/31/2024	Redemption 100.0000		4,828,111	4,828,111	4,779,830	4,807,925		20,187		20,187		4,828,111				410,791	01/16/2026
00439#-AE-7	ACCUPAC Revolver 01/16/26		12/31/2024	Redemption 100.0000		3,332,973	3,332,973	3,320,858	3,323,733		9,240		9,240		3,332,973				395,265	01/16/2026
00439#-AE-7	ACCUPAC Revolver 01/16/26		04/30/2024	Tax Free Exchange		1,197,239	1,199,525	1,194,662	1,196,716		524		524		1,197,239				54,756	01/16/2026
00457*-AC-2	ACCUPAC Second Amendment Incr Term Loa 01/17/26		12/31/2024	Redemption 100.0000		930,468	930,468	921,164	924,467		6,001		6,001		930,468				116,510	01/17/2026
00488P-AL-9	ACRISURE LLC Term B 01/31/27		03/28/2024	Redemption 100.0000		70,050	70,050	69,624	69,825		224		224		70,050				487	01/31/2027
00488P-AL-9	ACRISURE LLC Term B 01/31/27		06/20/2024	Tax Free Exchange		26,828,380	26,899,077	26,735,725	26,812,902		15,478		15,478		26,828,380				748,111	01/31/2027
00771P-AJ-0	AEGION CORP 04/01/28		01/30/2024	Tax Free Exchange		2,924,343	2,934,245	2,919,574	2,923,165		1,178		1,178		2,924,343				70,321	04/01/2028
00798#-AA-0	BLUEHALO GLOBAL HOLDINGS LLC REVOLVER 10/31/25		03/01/2024	Redemption 100.0000		7,731,653	7,731,653	7,730,101	7,730,361		1,291		1,291		7,731,653				288,888	10/31/2025
00798#-AB-8	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		12/31/2024	Redemption 100.0000		370,850	370,850	367,158	369,185		1,665		1,665		370,850				17,598	10/31/2025
00830K-AB-7	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		12/13/2024	No Broker		1,213,735	1,225,000	1,213,735	1,117,023		96,711		96,711		1,213,735					12/17/2027
00830K-AB-7	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		12/13/2024	Redemption 100.0000		(11,180)	(11,180)	(11,071)	(11,180)						(11,180)					12/17/2027
00830K-AD-3	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		09/30/2024	Redemption 100.0000		52,124	52,124	51,662	51,773		351		351		52,124				2,007	12/17/2027
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan 12/02/25		07/19/2024	DIRECT		5,471,267	5,471,267	5,416,554	5,448,758		7,246		7,246		5,456,003		15,264	15,264	536,673	12/02/2025
00887#-AB-0	AIM ACQUISITION LLC Revolver 12/02/25		01/01/2024	Redemption 100.0000		228,571	228,571	228,571	228,571						228,571				3,004	12/02/2025
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		12/31/2024	Redemption 100.0000		1,649,713	1,649,713	1,629,681	1,633,100		16,613		16,613		1,649,713				71,633	10/13/2028
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		12/31/2024	Redemption 100.0000		210,342	210,342	209,512	209,754		588		588		210,342				10,629	01/28/2028
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		08/09/2024	CORP ACTION		14,885,679	14,885,679	14,774,036	14,814,115		10,655		10,655		14,824,770		60,908	60,908	694,469	09/30/2027
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		06/28/2024	Redemption 100.0000		1,371,893	1,371,893	1,361,604	1,365,297		6,595		6,595		1,371,893				39,221	09/30/2027
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE TERM B6 11/06/30		07/01/2024	Redemption 100.0000		76,138	76,138	76,081	76,067		72		72		76,138				2,026	11/06/2030
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE TERM B6 11/06/30		09/12/2024	Tax Free Exchange		10,066,033	10,075,629	10,068,029	10,066,144		(111)		(111)		10,066,033				666,669	11/06/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		09/30/2024	Redemption 100.0000		188,489	188,489	187,172	187,542		947		947		188,489				8,780	05/14/2028
02124X-AB-0	ALTA BUYER LLC TERM LOAN 12/21/27		05/22/2024	DIRECT		8,766,915	8,810,969	8,722,860	8,810,969						8,810,969		(44,055)	(44,055)		12/21/2027
02124X-AB-0	ALTA BUYER LLC TERM LOAN 12/21/27		12/31/2024	Redemption 100.0000		230,637	230,637	228,331	230,637						230,637					12/21/2027
02124X-AC-8	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		12/31/2024	Redemption 100.0000		80,606	80,606	79,800	79,936		670		670		80,606				6,581	12/21/2027
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan 02/24/26		04/10/2024	Redemption 100.0000		14,942,620	14,942,620	14,691,650	14,825,090		117,530		117,530		14,942,620				151,107	02/24/2026
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		06/21/2024	No Broker		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					02/24/2026
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		06/21/2024	Redemption 100.0000		(784,133)	(784,133)	(784,133)	(784,133)						(784,133)				(15,867)	02/24/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		08/28/2024	Various		10,518,121	10,520,000	7,633,628	7,633,628						7,633,628		2,884,494	2,884,494	519,366	01/29/2027
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		01/29/2024	Redemption 100.0000		127,369	127,369	92,423	92,423		34,946		34,946		127,369				803	01/29/2027
02376C-BJ-3	AAdvantage Loyalty IP Ltd Term 04/20/28		10/21/2024	Redemption 100.0000		400,000	400,000	399,500	399,500		500		500		400,000				26,552	04/20/2028
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		01/31/2024	Tax Free Exchange		30,060,435	30,137,313	29,986,626	30,061,725		(1,289)		(1,289)		30,060,435					01/15/2027
03589*-AJ-2	Anne Arundel Dermatology NA-SUB-UNSEC 13.250% 04/16/26		03/30/2024	Tax Free Exchange		3,931,671	3,967,405	3,888,648	3,927,966		3,704		3,704		3,931,671					04/16/2026
03680*-AA-9	ANTERIAD Term Loan B 03/31/28		09/30/2024	Redemption 100.0000		162,468	162,468	159,218	159,495		2,973		2,973		162,468				7,968	03/31/2028
03755@-AA-7	APEX COMPANY HOLDINGS LLC 10.000% 01/31/29		08/29/2024	Redemption 100.0000		15,832,258	15,832,258	15,445,490	15,476,882		355,376		355,376		15,832,258				1,478,133	01/31/2029
03755@-AB-5	Apex Companies Holdings LLC NA-SUB-UNSEC 12.500% 01/31/29		08/29/2024	Redemption 100.0000		327,137	327,137	323,133	323,623		3,514		3,514		327,137				37,126	01/31/2029
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/01/2024	Redemption 100.0000		69,859	69,859	69,554	69,639		220		220		69,859				(69,859)	09/23/2026
03765V-AL-4	PRIME SECURITY SERVICE BORROWE TERM B 10/11/30		03/29/2024	Redemption 100.0000		33,825	33,825	33,531	33,529		296		296		33,825				850	10/11/2030
03765V-AL-4	PRIME SECURITY SERVICE BORROWE TERM B 10/11/30		05/10/2024	Tax Free Exchange		13,385,124	13,496,175	13,378,670	13,377,906		7,218		7,218		13,385,124				389,052	10/11/2030
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		12/31/2024	Redemption 100.0000		99,151	99,151	98,593	98,891		260		260		99,151				6,394	04/01/2026
03943*-AA-2	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		12/31/2024	Redemption 100.0000		410,866	410,866	409,641	410,011		856		856		410,866				34,143	04/01/2026
03945E-AC-5	ARCHER ACQUISITION LLC INITIAL TERM LOAN 10/06/29		07/19/2024	DIRECT		4,449,119	4,467,435	4,400,424	4,400,975		5,517		5,517		4,406,492		42,627	42,627	361,328	10/06/2029
03945E-AC-5	ARCHER ACQUISITION LLC INITIAL TERM LOAN 10/06/29		12/31/2024	Redemption 100.0000		115,028	115,028	113,302	113,317		1,711		1,711		115,028				7,366	10/06/2029
04010#-AA-4	ARGANO LLC Revolver 06/10/26		09/13/2024	Redemption 100.0000		3,750,000	3,750,000	3,712,500	3,721,831		28,169		28,169		3,750,000				354,239	06/10/2026
04010#-AB-2	ARGANO LLC Initial Term Loan 06/10/26		09/13/2024	Redemption 100.0000		13,571,407	13,571,407	13,435,693	13,493,596		77,811		77,811		13,571,407				1,276,333	06/10/2026
04010#-AC-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		09/13/2024	Redemption 100.0000		6,009,174	6,009,174	6,009,174	6,009,174						6,009,174				565,150	06/10/2026
04010@-AA-6	ARGANO LLC First Amendment Delayed Draw T 06/10/26		09/13/2024	Redemption 100.0000		7,032,299	7,032,299	7,031,825	7,031,954		345		345		7,032,299				637,647	06/10/2026
04010@-AB-4	ARGANO LLC FIFTH AMENDMENT INCR TERM LOAN 06/10/26		09/13/2024	Redemption 100.0000		1,557,711	1,557,711	1,534,345	1,538,177		19,534		19,534		1,557,711				147,676	06/10/2026
04041E-AC-6	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		12/31/2024	Redemption 100.0000		128,571	128,571	127,286	128,051		521		521		128,571				7,928	12/09/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04268B-AB-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		12/31/2024	Redemption 100.0000		8,784	8,784	8,718	8,740		44		44		8,784				721	10/22/2026
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		12/31/2024	Redemption 100.0000		228,041	228,041	224,620	226,053		1,987		1,987		228,041				12,486	10/22/2026
04287K-AB-7	ARSENA AIC PARENT LLC TERM B 07/27/30		02/20/2024	Tax Free Exchange		2,118,446	2,139,638	2,118,241	2,118,317		128		128		2,118,446				31,018	07/27/2030
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		04/09/2024	Redemption 100.0000		26,422,450	26,422,450	26,419,963	26,421,063		1,387		1,387		26,422,450				704,735	02/11/2027
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		04/09/2024	Redemption 100.0000		1,551,781	1,551,781	1,535,310	1,541,522		10,260		10,260		1,551,781				46,000	02/13/2027
04621H-AT-0	ASSURED PARTNERS INC TERM 02/13/27		04/09/2024	Redemption 100.0000		2,659,500	2,659,500	2,652,851	2,659,500						2,659,500				25,998	02/13/2027
04621H-AV-5	ASSURED PARTNERS INC TERM B4 02/13/27		04/09/2024	Redemption 100.0000		940,500	940,500	913,172	914,609		25,891		25,891		940,500				21,798	02/13/2027
04649V-AX-8	ASURION LLC 12/23/26		09/19/2024	Redemption 100.0000		5,704,078	5,704,078	5,713,780	5,709,104		(5,026)		(5,026)		5,704,078				371,874	12/23/2026
04649V-AY-6	ASURION LLC L 07/29/27		12/31/2024	Redemption 100.0000		356,642	356,642	354,642	355,392		1,250		1,250		356,642				17,599	07/29/2027
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		12/31/2024	Redemption 100.0000		105,195	105,195	104,637	104,717		479		479		105,195				5,698	01/27/2029
047488-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30		10/15/2024	Tax Free Exchange		10,872,440	10,951,444	10,862,481	10,866,976		5,464		5,464		10,872,440				2,074,547	04/26/2030
05350N-AL-8	AVANTOR INC Term B5 11/06/27		03/28/2024	Redemption 100.0000		186,263	186,263	184,525	185,014		1,250		1,250		186,263				3,221	11/06/2027
05350N-AL-8	AVANTOR INC Term B5 11/06/27		04/02/2024	Tax Free Exchange		9,422,640	9,482,045	9,393,537	9,418,430		4,210		4,210		9,422,640				163,995	11/06/2027
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		12/31/2024	Redemption 100.0000		144,542	144,542	144,568	144,552		(10)		(10)		144,542				4,199	07/31/2027
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		03/19/2024	Redemption 100.0000		(6,657,163)	(6,657,163)	(6,573,129)	(6,657,163)						(6,657,163)					03/15/2029
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		01/01/2024	Tax Free Exchange		24,327,899	24,589,895	24,279,497	24,401,110		(73,211)		(73,211)		24,327,899				(24,799)	03/15/2029
05516H-AC-2	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		12/31/2024	Redemption 100.0000		809,882	809,882	802,325	804,228		5,654		5,654		809,882				94,182	10/07/2026
05516H-AK-4	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26		12/31/2024	Redemption 100.0000		2,771	2,771	2,702	2,717		54		54		2,771				358	10/07/2026
05516H-AL-2	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		12/31/2024	Redemption 100.0000		268,781	268,781	262,062	263,241		5,541		5,541		268,781				30,470	10/07/2026
05554K-AC-8	BCTS PARENT LLC REVOLVING CREDIT COMMITMENTS 12/26/29		01/09/2024	Redemption 100.0000		1,806,452	1,806,452	1,788,387	1,787,914		18,538		18,538		1,806,452				7,451	12/26/2029
05554K-AD-6	BCTS PARENT LLC INITIAL TERM LOAN 12/26/29		12/31/2024	Redemption 100.0000		137,989	137,989	136,609	136,573		1,416		1,416		137,989				7,898	12/26/2029
05622*-AB-3	BCM ONE INC Delayed Draw Term Loan 11/17/27		12/31/2024	Redemption 100.0000		76,602	76,602	76,602	76,602						76,602				8,221	11/17/2027
05622*-AC-1	BCM ONE INC Initial Term Loan 11/17/27		09/30/2024	Redemption 100.0000		766,157	766,157	756,924	766,157						766,157					11/17/2027
05655F-AC-7	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 01/21/24		01/05/2024	Redemption 100.0000		10,765,831	10,765,831	10,660,037	10,770,017		(4,186)		(4,186)		10,765,831				165,483	01/21/2024
05655F-AC-7	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 01/21/24		01/21/2024	Maturity																01/21/2024
05710N-AB-5	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN 09/25/29		07/19/2024	DIRECT		4,957,225	5,020,991	4,920,571	4,922,608		7,876		7,876		4,930,485		26,740	26,740	438,759	09/25/2029
05710N-AB-5	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN 09/25/29		12/31/2024	Redemption 100.0000		168,706	168,706	165,332	165,400		3,306		3,306		168,706				13,733	09/25/2029
05875C-AB-0	Bally's Corp TERM B 08/06/28		10/24/2024	BARCLAYS BANK PLC		4,707,776	4,853,377	4,835,177	4,837,805		2,697		2,697		4,840,502		(132,726)	(132,726)	330,524	08/06/2028
05875C-AB-0	Bally's Corp TERM B 08/06/28		12/31/2024	Redemption 100.0000		187,523	187,523	185,882	186,261		1,262		1,262		187,523				11,377	08/06/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		03/28/2024	Redemption 100.0000		(28,692)	(28,692)	(28,448)	(28,692)						(28,692)					10/02/2025
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		01/01/2024	Tax Free Exchange		9,648,793	9,714,438	9,631,983	9,646,755		2,037		2,037		9,648,793				28,692	10/02/2025
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		11/01/2024	Redemption 100.0000		22,875,967	22,875,967	22,833,781	22,854,352		21,615		21,615		22,875,967				1,565,143	07/21/2025
07367#-AD-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		11/01/2024	Redemption 100.0000		5,172,814	5,172,814	5,145,035	5,149,291		23,523		23,523		5,172,814				471,236	04/21/2028
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		03/28/2024	Tax Free Exchange		10,851,786	10,863,510	10,840,565	10,848,067		3,718		3,718		10,851,786				213,823	04/23/2028
08078U-AK-9	BERLON FINANCE US LLC TERM B 04/13/29		10/16/2024	Redemption 100.0000		7,895,213	7,895,213	7,874,882	7,873,689		21,523		21,523		7,895,213				457,609	04/13/2029
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		03/28/2024	Redemption 100.0000		43,750	43,750	43,309	43,531		219		219		43,750				1,355	11/07/2025
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		05/10/2024	Tax Free Exchange		16,992,124	17,062,500	16,890,360	16,976,941		15,183		15,183		16,992,124				791,285	11/07/2025
08579J-BH-4	BERRY GLOBAL INC TERM AA 07/01/29		06/03/2024	Various		9,967,903	9,951,827	9,849,548	9,849,645		4,624		4,624		9,854,269		113,634	113,634	295,868	07/01/2029
08579J-BH-4	BERRY GLOBAL INC TERM AA 07/01/29		12/26/2024	Redemption 100.0000		1,070,210	1,070,210	1,067,702	1,067,478		2,732		2,732		1,070,210				75,307	07/01/2029
09228H-AQ-2	BLACKBIRD PURCHASER INC INITIAL TERM LOAN 12/19/30		12/31/2024	Redemption 100.0000		318,752	318,752	318,752	318,752						318,752				22,586	12/19/2030
09267#-AC-9	BLADES BUYER INC 14.000% 09/30/28		09/24/2024	Tax Free Exchange		16,200,000	16,200,000	16,200,000	16,200,000						16,200,000				1,482,776	09/30/2028
09661C-AB-0	BOARDWALK BUYER LLC REVOLVER 09/28/27		12/31/2024	Redemption 100.0000		1,359,048	1,359,048	1,345,457	1,346,888		12,160		12,160		1,359,048				127,977	09/28/2027
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan 12/31/25		09/30/2024	Redemption 100.0000		95,075	95,075	94,052	94,230		845		845		95,075				5,846	12/31/2025
10153K-AD-1	BOULDER SCIENTIFIC CO LLC DELAYED DRAW TERM LOAN 12/28/25		01/10/2024	No Broker		1,742,400	1,760,000	1,742,400	1,742,082		318		318		1,742,400					12/28/2025
10153K-AD-1	BOULDER SCIENTIFIC CO LLC DELAYED DRAW TERM LOAN 12/28/25		01/10/2024	Tax Free Exchange		353					353		353		353					12/28/2025
10170*-AA-1	BOUNTEOUS INC Initial Term Loan 08/02/27		12/31/2024	Redemption 100.0000		83,290	83,290	82,457	82,706		584		584		83,290				7,174	08/02/2027
10170*-AB-9	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		12/31/2024	Redemption 100.0000		43,081	43,081	42,754	42,850		231		231		43,081				3,711	08/02/2027
10170*-AC-7	BOUNTEOUS INC Revolver 08/02/27		02/01/2024	Redemption 100.0000		8,729,001	8,729,001	8,657,429	8,669,323		59,678		59,678		8,729,001				113,473	08/02/2027
10170*-AD-5	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		12/31/2024	Redemption 100.0000		38,854	38,854	38,465	38,579		275		275		38,854				2,601	08/02/2027
10463*-AB-5	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		06/20/2024	DIRECT		10,778,410	10,778,410	10,508,950	10,581,972		20,836		20,836		10,602,809		175,602	175,602	601,225	10/21/2027
10463*-AB-5	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		12/31/2024	Redemption 100.0000		282,137	282,137	275,084	276,995		5,142		5,142		282,137				19,210	10/21/2027
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B 04/22/29		05/21/2024	Tax Free Exchange		7,379,054	7,399,219	7,371,698	7,375,664		3,390		3,390		7,379,054				309,318	04/22/2029
10947U-AB-4	BRIGHTSIGN LLC REVOLVER 10/14/27		12/31/2024	Redemption 100.0000		1,053,859	1,053,859	1,043,321	1,044,205		9,654		9,654		1,053,859				103,944	10/14/2027
10947U-AC-2	BRIGHTSIGN LLC TERM LOAN 10/14/27		05/22/2024	DIRECT		12,503,151	12,733,629	12,606,293	12,641,258		10,910		10,910		12,652,168		(149,018)	(149,018)	680,904	10/14/2027
10947U-AC-2	BRIGHTSIGN LLC TERM LOAN 10/14/27		12/31/2024	Redemption 100.0000		333,317	333,317	329,984	330,899		2,418		2,418		333,317				22,698	10/14/2027
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		03/28/2024	Redemption 100.0000		46,844	46,844	46,304	46,437		407		407		46,844				990	01/22/2027
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		06/14/2024	Tax Free Exchange		17,853,178	17,988,211	17,780,818	17,831,859		21,319		21,319		17,853,178				663,335	01/22/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		03/28/2024	Redemption 100.0000		15,025	15,025	14,725	14,798		227		227		15,025				327	01/27/2027
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		06/14/2024	Tax Free Exchange		5,783,257	5,859,799	5,742,589	5,771,361		11,896		11,896		5,783,257				243,602	01/27/2027
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		12/31/2024	Redemption 100.0000		143,295	143,295	141,471	141,883		1,413		1,413		143,295				5,890	04/22/2028
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		01/12/2024	Tax Free Exchange		8,256,727	8,406,156	8,233,219	8,255,920		807		807		8,256,727				144,286	06/09/2029
12022R-A#-6	BULLHORN INC Amendment No 1 Term Loan 09/30/26		03/29/2024	Redemption 100.0000		91,508	91,508	90,305	90,835		673		673		91,508				1,291	09/30/2026
12331@-AB-9	BUSINESSOLVER.COM INC Term loan 12/01/27		12/31/2024	Redemption 100.0000		157,576	157,576	156,000	156,402		1,174		1,174		157,576				10,881	12/01/2027
12331@-AC-7	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		12/31/2024	Redemption 100.0000		3,591	3,591	3,555	3,553		38		38		3,591				252	12/01/2027
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		01/01/2024	DIRECT																12/24/2024
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		01/31/2024	Redemption 100.0000		7,968,750	7,968,750	7,889,063	7,949,085		19,665		19,665		7,968,750					12/24/2024
12509N-AE-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		02/01/2024	Redemption 100.0000		8,012,067	8,012,067	7,931,946	7,988,826		23,240		23,240		8,012,067				198,570	12/24/2024
12509N-AG-5	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		02/01/2024	Redemption 100.0000		2,007,520	2,007,520	1,987,445	2,000,686		6,835		6,835		2,007,520				49,750	12/24/2024
12509N-AH-3	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		02/01/2024	Redemption 100.0000		6,155,185	6,155,185	6,093,633	6,130,894		24,291		24,291		6,155,185				152,533	12/24/2024
12510M-AB-5	INGENOVIS HEALTH INC 03/05/28		11/07/2024	MORGAN STANLEY & CO. INC.		782,374	1,133,875	1,128,206	1,129,893		685		685		1,130,579		(348,205)	(348,205)	121,566	03/05/2028
12510M-AB-5	INGENOVIS HEALTH INC 03/05/28		09/30/2024	Redemption 100.0000		8,656	8,656	8,613	8,615		41		41		8,656				671	03/05/2028
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		12/31/2024	Redemption 100.0000		60,302	60,302	59,597	59,717		585		585		60,302				2,556	09/17/2028
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		09/30/2024	Redemption 100.0000		86,702	86,702	86,117	86,081		621		621		86,702				3,310	09/29/2028
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		12/10/2024	Tax Free Exchange		11,162,794	11,213,396	11,137,774	11,153,177		9,616		9,616		11,162,794				948,753	09/29/2028
12541H-AU-7	CHG HEALTHCARE SERVICE INC TERM B 09/30/28		06/28/2024	Redemption 100.0000		20,000	20,000	19,800	19,804		196		196		20,000				667	09/30/2028
12541H-AU-7	CHG HEALTHCARE SERVICE INC TERM B 09/30/28		07/23/2024	Tax Free Exchange		3,945,729	3,980,000	3,940,200	3,941,042		4,687		4,687		3,945,729				266,033	09/30/2028
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		12/31/2024	Redemption 100.0000		148,563	148,563	148,486	148,441		122		122		148,563				9,703	11/17/2028
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		09/27/2024	MORGAN STANLEY & CO. INC.		(10,202)	(10,795)	(10,581)	(10,504)		(86)		(86)		(10,590)		388	388		10/16/2027
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		12/31/2024	Redemption 100.0000		246,083	246,083	243,353	241,164		4,918		4,918		246,083				11,012	10/16/2027
12685L-AG-5	CABLE ONE INC 05/03/28		09/30/2024	Redemption 100.0000		56,250	56,250	55,969	56,044		206		206		56,250				2,125	05/03/2028
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		10/15/2024	Redemption 100.0000		50,000	50,000	50,125	50,080		(80)		(80)		50,000				1,679	09/15/2027
12746@-AA-0	CVI PARENT INC Revolver 08/12/27		11/08/2024	Redemption 100.0000		2,445,215	2,445,215	2,429,609	2,430,561		14,654		14,654		2,445,215				63,220	08/12/2027
12746@-AB-8	CVI PARENT INC Term Loan 08/12/27		06/28/2024	Redemption 100.0000		29,525	29,525	29,230	29,321		204		204		29,525				559	08/12/2027
12751*-AC-0	CP TURF TOPCO NA-SUB-UNSEC 10.750% 04/25/28		10/18/2024	Tax Free Exchange		22,708,461	23,000,000	22,540,000	22,690,515		17,946		17,946		22,708,461				2,046,681	04/25/2028
12751*-AE-6	CP TURF PARENT LLC THIRD AMENDMENT TERM LOAN 10/25/27		09/30/2024	Redemption 100.0000		37,256	37,256	36,884	36,879		377		377		37,256				2,299	10/25/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12757*-AA-8	CMG HOLDCO LLC Initial Term Loan 08/18/28		10/31/2024	DIRECT		13,644,071	13,644,071	13,507,630	13,528,232		14,369		14,369		13,542,600		101,470	101,470	1,323,571	08/18/2028
12757*-AA-8	CMG HOLDCO LLC Initial Term Loan 08/18/28		09/30/2024	Redemption 100.0000		104,686	104,686	103,639	103,797		889		889		104,686				6,847	08/18/2028
12757*-AB-6	CMG HOLDCO LLC DDTL-1 08/18/28		10/31/2024	DIRECT		8,047,642	8,047,642	8,047,642	8,047,642						8,047,642				783,217	08/18/2028
12757*-AB-6	CMG HOLDCO LLC DDTL-1 08/18/28		09/30/2024	Redemption 100.0000		65,758	65,758	65,758	65,758						65,758				3,926	08/18/2028
12757*-AC-4	CMG HOLDCO LLC DDTL-2 08/18/28		10/31/2024	Various		16,699,794	16,733,039	16,602,097	16,617,407		9,871		9,871		16,627,278		72,515	72,515	1,225,136	08/18/2028
12757*-AC-4	CMG HOLDCO LLC DDTL-2 08/18/28		09/30/2024	Redemption 100.0000		92,908	92,908	92,201	91,900		1,008		1,008		92,908				7,264	08/18/2028
12759@-AB-2	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan 04/14/28		09/24/2024	No Broker		3,600,322	3,632,103	3,600,322	3,604,634		(4,312)		(4,312)		3,600,322					04/14/2028
12759@-AB-2	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan 04/14/28		01/01/2024	Tax Free Exchange		1,304,758	1,316,266	1,304,749	1,306,725		(1,968)		(1,968)		1,304,758					04/14/2028
12759@-AC-0	COP COLLISIONRIGHT HOLDINGS IN Revolver 04/14/28		01/29/2024	Redemption 100.0000		1,500,002	1,500,002	1,486,877	1,488,380		11,621		11,621		1,500,002				47,503	04/14/2028
12759@-AD-8	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		01/29/2024	Redemption 100.0000		5,429,332	5,429,332	5,249,526	5,272,587		156,745		156,745		5,429,332				336,339	10/14/2028
12759@-AE-6	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		01/31/2024	Redemption 100.0000		3,833,569	3,833,569	3,786,543	3,804,559		29,010		29,010		3,833,569				237,485	02/28/2025
13003@-AA-6	CALIENGER HOLDINGS LLC INITIAL TERM LOAN 10/23/28		10/01/2024	Redemption 100.0000		44,118	44,118	43,235	43,356		762		762		44,118				2,398	10/23/2028
15060H-AB-3	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN 10/04/30		12/31/2024	Redemption 100.0000		88,313	88,313	86,988	86,975		1,338		1,338		88,313				8,516	10/04/2030
15060H-AD-9	CEDAR SERVICES GROUP TERM LOAN 10/04/30		12/31/2024	Redemption 100.0000		260,541	260,541	256,633	256,658		3,882		3,882		260,541				18,441	10/04/2030
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		11/29/2024	Redemption 100.0000		7,060,465	7,060,465	6,947,219	6,963,654		96,811		96,811		7,060,465				270,616	08/18/2028
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		02/29/2024	Various		20,969,312	20,969,312	20,518,878	20,736,789		30,763		30,763		20,767,553		201,759	201,759	287,408	04/30/2025
15963C-AC-0	CHARIOT BUYER LLC TERM B 10/22/28		12/31/2024	Redemption 100.0000		140,000	140,000	139,650	139,748		252		252		140,000				7,095	10/22/2028
16115E-AS-6	CHART INDUSTRICS INC TERM B 03/17/30		07/02/2024	Tax Free Exchange		5,013,484	5,125,498	5,002,931	5,005,455		8,029		8,029		5,013,484				299,315	03/17/2030
16125T-AJ-1	CHARTER NEXT GENERATION INC TERM B 12/02/27		01/08/2024	Redemption 100.0000		12,820	12,820	12,724	12,725		95		95		12,820				105	12/02/2027
16125T-AJ-1	CHARTER NEXT GENERATION INC TERM B 12/02/27		01/23/2024	Tax Free Exchange		4,938,257	4,974,359	4,937,052	4,937,415		843		843		4,938,257				40,698	12/02/2027
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		01/01/2024	DIRECT			22,328,916													04/25/2026
17026Y-AH-2	CHOBANI LLC 10/20/27		12/31/2024	Redemption 100.0000		30,938	30,938	30,705	30,793		145		145		30,938				742	10/20/2027
17110@-AC-3	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		07/19/2024	DIRECT		2,750,767	2,771,833	2,716,396	2,719,559		4,943		4,943		2,724,503		26,264	26,264	153,316	04/21/2029
17110@-AC-3	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		12/31/2024	Redemption 100.0000		71,895	71,895	70,457	70,540		1,356		1,356		71,895				4,994	04/21/2029
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		12/31/2024	Redemption 100.0000		163,620	163,620	160,806	161,337		2,283		2,283		163,620				7,666	03/17/2028
17178H-AM-4	CIENA CORP TERM B 10/24/30		10/31/2024	Redemption 100.0000		74,900	74,900	74,713	74,712		188		188		74,900				1,209	10/24/2030
17178H-AN-2	CIENA CORP TERM B 01/12/30		01/01/2024	Tax Free Exchange		2,477,032	2,487,500	2,475,063	2,476,732		299		299		2,477,032					01/12/2030
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		12/13/2024	Various		11,173,853	11,173,853	11,012,876	11,038,442		24,018		24,018		11,062,460		111,393	111,393	921,674	11/17/2028
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		09/30/2024	Redemption 100.0000		76,782	76,782	75,651	75,508		1,274		1,274		76,782				3,458	11/17/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		03/29/2024	Redemption 100.0000		50,000	50,000	49,250	49,295		705		705		50,000				309	05/31/2030
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		05/28/2024	Tax Free Exchange		9,766,802	9,900,000	9,751,500	9,760,334		6,468		6,468		9,766,802				268,612	05/31/2030
17776E-AB-1	CITY BREWING CO LLC 04/01/28		03/28/2024	Redemption 100.0000		23,336	23,336	23,219	23,248		88		88		23,336				630	04/01/2028
17776E-AB-1	CITY BREWING CO LLC 04/01/28		04/15/2024	Tax Free Exchange		4,534,716	4,550,325	4,527,573	4,533,169		1,547		1,547		4,534,716				184,857	04/01/2028
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		06/06/2024	DIRECT			3,705,499	1,179,712	1,179,712						1,179,712		(1,179,712)	(1,179,712)		06/06/2024
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS TERM 08/21/26		01/01/2024	TIAA CLO IV Ltd		423,203	427,478	423,203	424,758		(1,548)		(1,548)		423,210		(7)	(7)		08/21/2026
18972F-AC-6	CLYDESDALE ACQUISITION HOLDING TERM 03/30/29		01/25/2024	Tax Free Exchange		18,030,784	18,353,792	17,972,932	18,026,013		4,770		4,770		18,030,784				206,644	03/30/2029
19201*-AA-5	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		08/10/2024	No Broker		2,522,674	2,522,674	2,522,674	2,522,674						2,522,674					05/11/2028
19201*-AA-5	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		08/10/2024	Redemption 100.0000		(1,984)	(1,984)	(1,984)	(1,984)						(1,984)					05/11/2028
19201*-AB-3	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		08/07/2024	Redemption 100.0000		8,255,770	8,255,770	8,173,212	8,187,420		68,350		68,350		8,255,770				550,492	05/11/2028
19201*-AC-1	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		08/07/2024	Redemption 100.0000		1,198,750	1,198,750	1,190,019	1,190,626		8,124		8,124		1,198,750				63,129	05/11/2028
19201*-AE-7	CODING SOLUTIONS ACQUISITION AMENDMENT NO1 TERM LOAN 05/11/28		08/07/2024	Redemption 100.0000		3,100,000	3,100,000	3,053,500	3,054,805		45,195		45,195		3,100,000				228,873	05/11/2028
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		08/30/2024	Redemption 100.0000		170,438	170,438	170,012	170,125		313		313		170,438				5,784	07/28/2028
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		09/30/2024	Tax Free Exchange		22,121,293	22,156,875	22,101,483	22,116,204		5,088		5,088		22,121,293				1,348,700	07/28/2028
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		07/19/2024	DIRECT		3,438,730	3,438,730	3,404,343	3,424,468		4,477		4,477		3,428,944		9,786	9,786	172,987	12/19/2025
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		12/10/2024	Redemption 100.0000		7,870,521	7,870,521	7,791,816	7,837,876		32,644		32,644		7,870,521				610,859	12/19/2025
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		09/30/2024	Redemption 100.0000		111,188	111,188	110,076	110,730		457		457		111,188				5,199	04/04/2026
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		12/17/2024	Tax Free Exchange		14,046,048	14,083,750	13,942,913	14,025,836		20,211		20,211		14,046,048				1,242,111	04/04/2026
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		12/12/2024	Redemption 100.0000		529,210	529,210	529,210	529,210						529,210				13,445	02/07/2025
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan 02/07/26		12/31/2024	Redemption 100.0000		158,749	158,749	157,161	158,115		634		634		158,749				10,764	02/07/2026
20467@-AE-2	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		05/22/2024	DIRECT		3,130,704	3,141,700	3,078,866	3,095,788		8,838		8,838		3,104,626		26,078	26,078	181,900	02/07/2026
20467@-AE-2	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		09/30/2024	Redemption 100.0000		89,133	89,133	87,350	87,830		1,303		1,303		89,133				4,263	02/07/2026
20467@-AF-9	COMPEX LEGAL SERVICES INC 5TH AMENDMENT INC TERM LOAN 02/07/26		12/31/2024	Redemption 100.0000		37,323	37,323	36,950	36,985		338		338		37,323				3,037	02/07/2026
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		12/31/2024	Redemption 100.0000		50,000	50,000	49,750	49,811		189		189		50,000				3,008	05/13/2028
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		02/02/2024	DIRECT		26,084,554	26,046,850	26,046,850	26,046,850						26,046,850		37,704	37,704	329,050	05/01/2025
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A 11/01/24		02/02/2024	Redemption 100.0000		897,222	897,222	888,250	895,527		1,695		1,695		897,222				26,215	11/01/2024
21718@-AC-1	COP GNAP HOLLDINGS INC Delayed Draw Term Loan 11/01/24		02/02/2024	Redemption 100.0000		530,556	530,556	530,556	530,556						530,556				7,643	11/01/2024
21718@-AG-2	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		02/02/2024	Redemption 100.0000		11,209,494	11,209,494	11,097,399	11,169,782		39,712		39,712		11,209,494				126,091	11/01/2024
21718@-AH-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		02/02/2024	Redemption 100.0000		3,685,211	3,685,211	3,611,507	3,645,654		39,557		39,557		3,685,211				75,239	11/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21814K-AC-1	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		01/01/2024	DIRECT																10/29/2027
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		12/31/2024	Redemption 100.0000		137,500	137,500	136,125	136,754		746		746		137,500				10,326	09/24/2026
21925E-AD-9	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		12/31/2024	Redemption 100.0000		12,500	12,500	12,375	12,423		77		77		12,500				860	09/24/2026
21925E-AF-4	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		12/31/2024	Redemption 100.0000		21,603	21,603	21,387	21,464		139		139		21,603				1,487	09/24/2026
22005#-AC-9	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		06/28/2024	Redemption 100.0000		76,702	76,702	75,573	75,830		871		871		76,702				1,919	08/12/2027
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B 11/02/29		06/28/2024	Redemption 100.0000		1,113,971	1,113,971	1,090,871	1,093,624		20,347		20,347		1,113,971				16,826	11/02/2029
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B 11/02/29		07/12/2024	Tax Free Exchange		8,469,493	8,611,459	8,432,886	8,454,166		15,327		15,327		8,469,493				410,813	11/02/2029
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver 08/30/23		02/08/2024	DIRECT																08/30/2023
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		12/06/2024	Various		27,209,694	27,209,694	26,779,257	26,847,277		62,761		62,761		26,910,038		299,656	299,656	2,145,387	11/17/2028
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		09/30/2024	Redemption 100.0000		209,422	209,422	206,110	205,705		3,717		3,717		209,422				8,449	11/17/2028
22282G-AD-9	COVANTA HOLDING CORP TERM C 11/17/28		12/06/2024	Various		2,090,929	2,090,929	2,057,850	2,063,037		5,106		5,106		2,068,143		22,786	22,786	154,139	11/17/2028
22704N-AE-2	CROCS INC TERM B 02/19/29		03/19/2024	Redemption 100.0000		(50,589)	(50,589)	(50,363)	(58,819)		8,231		8,231		(50,589)				(172,425)	02/19/2029
22704N-AE-2	CROCS INC TERM B 02/19/29		02/13/2024	Tax Free Exchange		8,322,122	8,357,851	8,320,561	8,330,308		(8,186)		(8,186)		8,322,122				313,770	02/19/2029
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/16/2024	Redemption 100.0000		(67,304)	(67,304)	(66,984)	(67,406)		103		103		(67,304)					09/15/2027
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/16/2024	Tax Free Exchange		4,374,842	4,387,500	4,366,677	4,373,678		1,165		1,165		4,374,842				166,187	09/15/2027
23340D-AP-7	CUSHMAN & WAKEFIELD U S BORROW TERM B 08/21/25		10/01/2024	Redemption 100.0000		3,910,793	3,910,793	3,894,595	3,904,947		5,846		5,846		3,910,793				234,582	08/21/2025
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		06/27/2024	DIRECT																01/24/2030
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		03/28/2024	Redemption 100.0000		99,985	99,985	99,759	99,609		376		376		99,985				2,172	01/24/2030
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		06/14/2024	Tax Free Exchange		39,627,901	39,694,983	39,605,164	39,620,287		7,614		7,614		39,627,901				1,717,049	01/24/2030
23340D-AR-3	CUSHMAN & WAKEFELD TERM B 01/31/30		03/28/2024	Redemption 100.0000		25,000	25,000	24,375	24,391		609		609		25,000				382	01/31/2030
23340D-AR-3	CUSHMAN & WAKEFELD TERM B 01/31/30		04/09/2024	Tax Free Exchange		9,741,156	9,975,000	9,725,625	9,732,148		9,007		9,007		9,741,156				183,620	01/31/2030
23345Q-AB-4	DH UNITED HOLDINGS LLC Delayed Draw Term Loan 09/16/28		12/31/2024	Redemption 100.0000		28,972	28,972	28,393	28,467		505		505		28,972				2,433	09/16/2028
23345Q-AC-2	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		07/31/2024	Redemption 100.0000		2,069,201	2,069,201	2,030,799	2,069,201						2,069,201				141,191	09/16/2028
23345Q-AD-0	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		12/31/2024	Redemption 100.0000		91,028	91,028	89,207	89,488		1,540		1,540		91,028				6,903	09/16/2028
23345Q-AG-3	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28		12/31/2024	Redemption 100.0000		67,839	67,839	66,483	66,554		1,285		1,285		67,839				4,888	09/16/2028
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		10/01/2024	Redemption 100.0000		47,080	47,080	46,850	46,873		206		206		47,080				2,555	09/09/2028
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		03/01/2024	Redemption 100.0000		2,951,351	2,951,351	2,897,503	2,899,086		52,265		52,265		2,951,351				48,049	09/09/2028
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		05/22/2024	DIRECT		11,369,725	11,483,411	11,259,140	11,292,219		13,946		13,946		11,306,165		63,560	63,560	625,037	09/09/2028
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		10/01/2024	Redemption 100.0000		327,448	327,448	321,053	321,997		5,452		5,452		327,448				12,695	09/09/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23368#-AB-0	DMC HOLDCO LLC CLOSING DATE TERM LOAN 07/13/29		09/30/2024	Redemption 100.0000		60,000	60,000	59,100	59,119		881		881		60,000				3,925	07/13/2029
23368#-AC-8	DMC HOLDCO LLC REVOLVER 07/13/29		01/12/2024	Redemption 100.0000		500,642	500,642	493,133	493,288		7,354		7,354		500,642				14,419	07/13/2029
23918V-AY-0	DAVITA INC Term B 08/12/26		06/03/2024	Various		9,076,821	9,066,673	8,921,912	8,995,922		5,358		5,358		9,001,280		75,541	75,541	229,906	08/12/2026
23918V-AY-0	DAVITA INC Term B 08/12/26		05/09/2024	Redemption 100.0000		5,619,053	5,619,053	5,605,813	5,612,717		6,336		6,336		5,619,053				138,436	08/12/2026
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		09/30/2024	Redemption 100.0000		6,950	6,950	6,863	6,910		41		41		6,950				(25)	04/01/2026
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		02/29/2024	DIRECT WITH COUNTERPARTY FIXED																10/01/2025
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		01/30/2024	Redemption 100.0000		316,045	316,045	316,045	316,045						316,045				8,719	10/01/2025
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		09/30/2024	Redemption 100.0000		15,964	15,964	15,764	15,893		71		71		15,964				699	10/01/2025
24968C-AB-9	DERBY BUYER LLC TERM B 10/12/30		05/14/2024	Tax Free Exchange		4,909,966	4,980,000	4,905,300	4,906,032		3,934		3,934		4,909,966				169,505	10/12/2030
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		10/24/2024	U.S. BANCORP LIBRA		3,316,987	3,441,750	3,424,854	3,428,772		2,017		2,017		3,430,789		(113,802)	(113,802)	188,330	09/24/2028
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		09/30/2024	Redemption 100.0000		26,475	26,475	26,345	26,375		100		100		26,475				618	09/24/2028
25277B-AG-3	DIAMOND SPORTS GROUP LLC TERM 08/24/26		02/09/2024	BANK OF AMERICA															(90,916)	08/24/2026
25403#-AQ-9	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		04/30/2024	Redemption 100.0000		1,542,822	1,542,822	1,542,822	1,542,822						1,542,822				44,686	08/04/2025
25403#-AR-7	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		04/30/2024	Redemption 100.0000		54,354,296	54,354,296	53,881,671	54,160,414		193,882		193,882		54,354,296				2,708,392	07/31/2025
25403#-AS-5	DILIGENT CORPORATION New Revolver 08/04/25		01/01/2024	Tax Free Exchange		1,722,818	1,737,990	1,717,567	1,723,204		(386)		(386)		1,722,818				(11,145)	08/04/2025
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		01/30/2024	HSBC SECURITIES USA INC		4,112,489	4,109,264	4,068,630	4,080,567						4,080,567		31,922	31,922	77,800	08/02/2027
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		01/24/2024	Redemption 100.0000		4,325,114	4,325,114	4,282,345	4,294,910						4,294,910		30,204	30,204	70,372	08/02/2027
25471Y-AK-8	ZOOMINFO LLC TERM B 02/01/26		03/28/2024	Tax Free Exchange																02/01/2026
25471Y-AL-6	ZWINFO TERM B 02/28/30		03/28/2024	Redemption 100.0000		(262,528)	(262,528)	(261,685)	(262,528)						(262,528)					02/28/2030
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		11/26/2024	Redemption 100.0000		170,000	170,000	169,150	169,341		659		659		170,000				41,111	11/23/2028
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		11/21/2024	Tax Free Exchange		4,714,006	4,730,000	4,706,350	4,711,666		2,340		2,340		4,714,006				379,648	11/23/2028
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B 11/17/28		12/31/2024	Redemption 100.0000		4,626,641	4,626,641	4,575,279	4,583,453		43,188		43,188		4,626,641				262,874	11/17/2028
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		03/11/2024	Redemption 100.0000		44,967	44,967	45,079	45,003		(37)		(37)		44,967				5,404	03/06/2025
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		10/28/2024	GOLDMAN SACHS & CO.		11,185,107	11,203,326	10,967,534	11,014,269		29,051		29,051		11,043,320		141,787	141,787	761,631	06/28/2028
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		09/30/2024	Redemption 100.0000		85,095	85,095	83,304	83,659		1,436		1,436		85,095				3,188	06/28/2028
26872N-AC-3	EMRLD BORROWER LP TERM B 05/05/30		12/31/2024	Redemption 100.0000		5,616,096	5,616,096	5,561,690	5,562,412		53,685		53,685		5,616,096				68,066	05/05/2030
26877M-AC-0	EOS U.S. Finco LLC TERM B 08/03/29		09/30/2024	Redemption 100.0000		44,906	44,906	41,314	41,739		3,167		3,167		44,906				2,693	08/03/2029
26924@-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24		04/09/2024	Redemption 100.0000		12,000,000	12,000,000	11,767,778	11,955,900		44,100		44,100		12,000,000				412,416	10/04/2024
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN 04/08/24		04/08/2024	Maturity		10,700,668	10,700,668	10,593,661	10,693,524		7,144		7,144		10,700,668				285,954	04/08/2024
26924@-AD-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN 04/08/24		04/08/2024	Maturity		2,429,901	2,429,901	2,381,303	2,417,186		12,715		12,715		2,429,901				95,916	04/08/2024

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		10/24/2024	SUNTRUST CAPITAL MARKETS		10,523,366	10,549,741	10,503,422	10,520,626		3,594		3,594		10,524,220		(854)	(854)	760,954	11/12/2027
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		09/30/2024	Redemption 100.0000		110,977	110,977	110,490	110,671		306		306		110,977				3,788	11/12/2027
27880@-AA-4	ECKHART BIDCO LLC REVOLVER 01/10/28		11/22/2024	Redemption 100.0000		700,000	700,000	692,562	692,954		7,046		7,046		700,000				70,531	01/10/2028
27880@-AB-2	ECKHART BIDCO LLC Initial Term Loan 01/10/29		12/31/2024	Redemption 100.0000		92,676	92,676	91,749	91,946		730		730		92,676				3,570	01/10/2029
27880@-AC-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		12/31/2024	Redemption 100.0000		35,645	35,645	35,288	35,338		306		306		35,645				1,973	01/10/2029
27880@-AD-8	ECKHART BIDCO LLC First Incr Amendment Term Loan 08/18/29		12/31/2024	Redemption 100.0000		41,630	41,630	41,110	41,174		456		456		41,630				2,304	08/18/2029
27922J-AB-2	PQ CORP 06/03/28		06/27/2024	DIRECT			1	1	1						1					06/03/2028
27922J-AB-2	PQ CORP 06/03/28		04/30/2024	Redemption 100.0000		129,899	129,899	128,340	128,597		1,302		1,302		129,899				3,935	06/03/2028
27922J-AB-2	PQ CORP 06/03/28		06/12/2024	Tax Free Exchange		24,970,641	25,200,428	24,897,972	24,947,876		22,765		22,765		24,970,641				1,314,316	06/03/2028
28262#-AC-4	80/20 LLC Term Loan 03/01/27		10/01/2024	Redemption 100.0000		200,567	200,567	198,561	199,297		1,270		1,270		200,567				13,236	03/01/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		10/24/2024	Various		19,160,476	19,154,481	18,762,490	18,885,350		120,088		120,088		19,005,438		155,037	155,037	930,724	08/01/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		09/30/2024	Redemption 100.0000		3,376,512	3,376,512	3,166,894	3,236,992		139,519		139,519		3,376,512				156,103	08/01/2027
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		09/20/2024	Various		2,063,416	2,057,262	2,046,975	2,049,645		814		814		2,050,459		12,956	12,956	130,741	10/07/2028
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		09/30/2024	Redemption 100.0000		10,901	10,901	10,846	10,861		40		40		10,901				360	10/07/2028
28619E-AB-9	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		12/31/2024	Redemption 100.0000		144,828	144,828	143,379	143,660		1,168		1,168		144,828				10,073	12/01/2027
28619E-AC-7	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		05/22/2024	DIRECT		5,692,335	5,704,886	5,647,837	5,663,058		5,518		5,518		5,668,575		23,760	23,760	269,291	12/01/2027
28619E-AC-7	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		12/31/2024	Redemption 100.0000		149,332	149,332	147,839	148,237		1,095		1,095		149,332				10,639	12/01/2027
28619E-AD-5	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		05/31/2024	Redemption 100.0000		2,500,000	2,500,000	2,484,873	2,486,025		13,975		13,975		2,500,000				95,997	12/01/2027
28619E-AE-3	ELEMENT 78 PARTNERS LLC Term Loan 06/30/27		12/31/2024	Redemption 100.0000		44,956	44,956	44,506	44,598		358		358		44,956				3,127	06/30/2027
28619E-AF-0	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		12/31/2024	Redemption 100.0000		30,276	30,276	29,974	30,011		266		266		30,276				1,950	12/01/2027
28656L-AQ-4	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		12/31/2024	Redemption 100.0000		419,594	419,594	415,398	416,204		3,390		3,390		419,594				29,043	04/14/2028
28656L-AR-2	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		12/31/2024	Redemption 100.0000		30,039	30,039	29,846	29,852		187		187		30,039				2,296	04/14/2028
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		04/01/2024	Redemption 100.0000		118,250	118,250	117,660	117,869		381		381		118,250				540	12/16/2027
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		05/29/2024	Tax Free Exchange		1,497,365	1,501,417	1,493,923	1,496,582		783		783		1,497,365				41,739	12/16/2027
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		06/27/2024	Various		21,991,906	21,949,497	21,820,214	21,844,799		(10,300)		(10,300)		21,834,499		157,407	157,407	601,165	07/06/2029
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		02/28/2024	Redemption 100.0000		390,531	390,531	388,230	371,625		18,906		18,906		390,531				1,792	07/06/2029
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		03/29/2024	Redemption 100.0000		35,477	35,477	34,706	34,877		600		600		35,477				781	07/30/2027
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		05/24/2024	Tax Free Exchange		13,487,265	13,694,223	13,396,690	13,462,434		24,832		24,832		13,487,265				538,579	07/30/2027
29503B-AB-2	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan 07/30/27		12/31/2024	Redemption 100.0000		1,133,034	1,133,034	1,121,703	1,124,894		8,140		8,140		1,133,034				83,307	07/30/2027
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		11/29/2024	Redemption 100.0000		43,333	43,333	43,225	43,252		81		81		43,333				2,512	06/30/2028
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27		10/01/2024	Redemption 100.0000		38,857	38,857	38,469	38,586		272		272		38,857				1,842	08/05/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30308@-AA-2	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN 10/31/30		12/31/2024	Redemption 100.0000		200,000	200,000	196,000	196,320		3,680		3,680		200,000				18,892	10/31/2030
30308@-AB-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		12/31/2024	Redemption 100.0000		49,942	49,942	48,943	49,147		795		795		49,942				4,883	12/23/2026
31732F-AR-7	FILTRATION GROUP CORP TERM B 10/19/28		12/31/2024	Redemption 100.0000		23,925	23,925	23,865	23,851		74		74		23,925				1,454	10/19/2028
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		04/16/2024	Redemption 100.0000		149,572	149,572	148,551	148,504		1,068		1,068		149,572				3,389	10/24/2028
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/31/2024	Tax Free Exchange		16,782,597	16,885,696	16,770,475	16,773,739		8,858		8,858		16,782,597				565,856	10/24/2028
33718F-AB-6	FIRST STUDENT BIDCO INC TERM C 07/21/28		12/06/2024	CORP ACTION		1,735,729	1,735,729	1,727,051	1,729,247		702		702		1,729,949		5,780	5,780	139,104	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		12/27/2024	Various		5,675,810	5,675,810	5,647,431	5,654,609		2,297		2,297		5,656,906		18,903	18,903	514,525	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		09/30/2024	Redemption 100.0000		62,758	62,758	62,444	62,523		234		234		62,758				1,257	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		06/04/2024	Various		17,033,530	16,999,563	16,695,556	16,757,983		18,291		18,291		16,776,274		257,256	257,256	398,012	04/22/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		06/28/2024	Redemption 100.0000		95,366	95,366	94,021	94,297		1,070		1,070		95,366				1,995	04/22/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		09/17/2024	Tax Free Exchange		9,966,256	10,041,968	9,932,371	9,954,735		11,521		11,521		9,966,256				481,297	04/22/2028
34484K-AB-5	FOODSCIENCE LLC Term Loan A 03/01/27		11/14/2024	Redemption 100.0000		25,438,775	25,438,775	25,184,388	25,272,651		166,124		166,124		25,438,775				1,985,124	03/01/2027
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 01/17/26		12/27/2024	Redemption 100.0000		30,422	30,422	30,118	30,302		120		120		30,422				1,880	01/17/2026
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan 01/17/26		12/27/2024	Redemption 100.0000		52,816	52,816	52,287	52,585		231		231		52,816				3,184	01/17/2026
34965#-AD-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		12/27/2024	Redemption 100.0000		134,010	134,010	134,010	134,010						134,010				6,345	01/17/2026
34965#-AE-8	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 01/19/26		12/27/2024	Redemption 100.0000		248,011	248,011	247,685	247,804		207		207		248,011				10,099	01/19/2026
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 09/30/24		04/30/2024	Redemption 100.0000		5,373	5,373	5,328	5,373						5,373				182	09/30/2024
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 09/30/24		09/30/2024	Maturity		538,722	538,722	534,222	538,722						538,722				46,720	09/30/2024
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 09/30/24		05/02/2024	Redemption 100.0000		(13,191)	(13,191)	(13,059)	(13,190)						(13,191)				1,822	09/30/2024
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 09/30/24		09/30/2024	Maturity		5,499,384	5,499,384	5,444,390	5,499,392		(8)		(8)		5,499,384				474,240	09/30/2024
35645@-AE-5	FREEDOM US ACQUISITION CORP Incremental Term Loan 09/30/24		07/19/2024	DIRECT		4,277,778	4,342,648	4,312,585	4,342,718		(271)		(271)		4,342,448		(64,670)	(64,670)	317,643	09/30/2024
35645@-AE-5	FREEDOM US ACQUISITION CORP Incremental Term Loan 09/30/24		05/02/2024	Redemption 100.0000		72,487	72,487	71,985	72,488		(1)		(1)		72,487				1,922	09/30/2024
35645@-AE-5	FREEDOM US ACQUISITION CORP Incremental Term Loan 09/30/24		09/30/2024	Maturity		2,962,252	2,962,252	2,941,745	2,962,300		(48)		(48)		2,962,252				216,674	09/30/2024
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B 10/08/27		06/21/2024	CORP ACTION		4,898,990	4,898,990	4,617,298	4,677,877		24,840		24,840		4,702,717		196,273	196,273	196,488	10/08/2027
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B 10/08/27		03/28/2024	Redemption 100.0000		12,626	12,626	11,900	12,056		570		570		12,626				291	10/08/2027
36175K-AB-4	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		12/31/2024	Redemption 100.0000		40,322	40,322	39,964	40,033		288		288		40,322				2,191	12/09/2027
36175K-AD-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		12/31/2024	Redemption 100.0000		129,334	129,334	128,040	128,378		955		955		129,334				6,345	12/09/2027
36175K-AE-8	GHR HEALTHCARE LLC Second Amendment Term Loan 12/09/27		12/31/2024	Redemption 100.0000		83,873	83,873	82,195	82,518		1,354		1,354		83,873				4,761	12/09/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36249V-AJ-5	GYP HOLDING III CORP TERM B 04/26/30		01/26/2024	Tax Free Exchange		1,462,769	1,470,000	1,462,650	1,462,581		188		188		1,462,769					04/26/2030
36258#-AA-7	GABRIEL PATNERS LLC Revolver 09/21/26		11/29/2024	Redemption 100.0000		745,302	745,302	743,998	744,148		1,155		1,155		745,302				59,961	09/21/2026
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		09/30/2024	Redemption 100.0000		128,622	128,622	127,336	127,916		706		706		128,622				7,546	09/21/2026
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		09/30/2024	Redemption 100.0000		21,378	21,378	21,271	21,314		64		64		21,378				9,633	09/21/2026
36258#-AD-1	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		09/30/2024	Redemption 100.0000		43,237	43,237	42,805	42,971		266		266		43,237				2,215	09/21/2026
36258#-AE-9	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		09/30/2024	Redemption 100.0000		7,573	7,573	7,497	7,526		46		46		7,573				318	09/21/2026
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		09/30/2024	Redemption 100.0000		47,046	47,046	46,092	46,675		371		371		47,046				1,912	11/06/2025
36259#-AE-8	GSM Acquisition Corp NA-SUB-SEC 13.854% 05/16/27		09/30/2024	Redemption 100.0000		64,320,000	64,320,000	62,870,400	63,328,288		991,712		991,712		64,320,000				7,120,296	05/16/2027
36259*-AG-7	GS ACQUISITION INC Initial Term Loan 05/22/26		07/19/2024	DIRECT		13,500,498	13,560,357	13,445,463	13,489,106		15,852		15,852		13,504,958		(4,459)	(4,459)	949,244	05/22/2026
36259*-AG-7	GS ACQUISITION INC Initial Term Loan 05/22/26		12/31/2024	Redemption 100.0000		242,914	242,914	240,855	241,637		1,276		1,276		242,914				18,065	05/22/2026
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		05/31/2024	DIRECT																10/31/2029
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		03/28/2024	Redemption 100.0000		22,475	22,475	22,115	22,150		325		325		22,475				503	10/31/2029
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		04/26/2024	Tax Free Exchange		8,765,504	8,887,574	8,745,373	8,759,144		6,360		6,360		8,765,504				391,853	10/31/2029
364726-A*-0	GANNETT FLEMING INC INITIAL TERM LOAN 12/20/28		08/05/2024	Redemption 100.0000		28,062,446	28,062,446	27,501,197	27,564,678		497,767		497,767		28,062,446				2,869,952	12/20/2028
36740U-AT-9	GATES GLOBAL LLC 03/31/27		06/04/2024	Redemption 100.0000		31,821,397	31,821,397	31,824,825	31,814,283		7,114		7,114		31,821,397				1,056,297	03/31/2027
37173N-AC-6	GENESEE SCIENTIFIC LLC TERM LOAN 09/30/27		12/31/2024	Redemption 100.0000		138,046	138,046	136,665	137,065		980		980		138,046				5,856	09/30/2027
37173N-AD-4	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		12/31/2024	Redemption 100.0000		35,662	35,662	35,305	35,287		375		375		35,662				2,489	09/30/2027
37244#-AA-2	GENSERVE LLC TERM A LOAN 03/22/25		07/19/2024	DIRECT		17,068,578	17,100,225	16,977,514	17,056,427		45,359		45,359		17,101,786		(33,208)	(33,208)	788,994	03/22/2025
37244#-AA-2	GENSERVE LLC TERM A LOAN 03/22/25		08/01/2024	Redemption 100.0000		13,852,808	13,852,808	13,753,400	13,817,327		35,481		35,481		13,852,808				894,851	03/22/2025
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		08/29/2024	Redemption 100.0000		(2,000,000)	(2,000,000)	(2,000,000)	(2,000,000)						(2,000,000)				1,492	02/25/2033
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		12/15/2024	Redemption 100.0000		1,466,426	1,466,426	1,466,426	1,466,426						1,466,426				48,422	10/15/2027
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		09/30/2024	Redemption 100.0000		364,687	364,687	362,864	363,308		1,379		1,379		364,687				(16,195)	04/30/2028
38216K-AB-1	GOOD2GROW LLC Initial Term Loan 12/01/27		08/09/2024	Redemption 100.0000		1,630,189	1,630,189	1,613,887	1,618,223		11,965		11,965		1,630,189				84,933	12/01/2027
38216K-AD-7	GOOD2GROW LLC 2023 NEW TERM LOAN 10/31/29		11/01/2024	Redemption 100.0000		1,657,939	1,657,939	1,633,070	1,633,150		24,789		24,789		1,657,939				163,247	10/31/2029
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		12/31/2024	Redemption 100.0000		170,758	170,758	168,656	169,063		1,695		1,695		170,758				8,830	03/25/2028
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		01/31/2024	Redemption 100.0000		25,349	25,349	24,732	24,858		491		491		25,349				220	10/08/2027
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		03/21/2024	Tax Free Exchange		9,657,013	9,835,250	9,596,113	9,644,856		12,157		12,157		9,657,013				160,230	10/08/2027
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS 11/08/27		02/05/2024	Various		16,536,893	16,955,844	16,336,388	16,680,088		25,017		25,017		16,705,105		(168,212)	(168,212)	219,039	11/08/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS 11/08/27		01/01/2024	Redemption 100.0000		44,156	44,156	42,543	43,438		718		718		44,156				149	11/08/2027
39954*-AA-2	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		09/24/2024	Redemption 100.0000		2,080,676	2,080,676	2,073,421	2,076,013		4,663		4,663		2,080,676				(693,559)	06/26/2025
39954*-AB-0	GROUND PENETRATING RADAR SYSTE FIRST LIEN INITIAL TERM LOAN 06/26/26		05/13/2024	DIRECT																06/26/2026
39954*-AB-0	GROUND PENETRATING RADAR SYSTE FIRST LIEN INITIAL TERM LOAN 06/26/26		04/02/2024	Redemption 100.0000		19,450,000	19,450,000	19,255,500	19,338,151		111,849		111,849		19,450,000				107,566	06/26/2026
39954*-AD-6	GROUND PENETRATING RADAR SYSTM NA-SUB-SEC 06/26/27		04/02/2024	Redemption 100.0000		16,571,429	16,571,429	16,115,714	16,296,314		275,115		275,115		16,571,429				741,780	06/26/2027
40179*-AA-9	GUIDEPOINT SECURITY HOLDINGS L TERM A LOAN 10/02/29		12/31/2024	Redemption 100.0000		91,247	91,247	90,335	90,341		906		906		91,247				7,384	10/02/2029
40409V-AS-3	HB FULLER CO TERM B 02/08/30		03/06/2024	Redemption 100.0000		16,250	16,250	16,250	16,250						16,250				164	02/08/2030
40409V-AS-3	HB FULLER CO TERM B 02/08/30		03/04/2024	Tax Free Exchange		3,225,625	3,225,625	3,225,625	3,225,625						3,225,625				32,526	02/08/2030
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		05/31/2024	DIRECT			1	1	1						1		(1)	(1)	3	06/10/2028
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		06/20/2024	Redemption 100.0000		155,963	155,963	154,899	155,121		842		842		155,963				159,221	06/10/2028
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		05/17/2024	Tax Free Exchange		20,921,564	21,000,054	20,886,317	20,911,023		10,541		10,541		20,921,564				456,199	06/10/2028
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26		04/10/2024	Redemption 100.0000		29,242,688	29,242,688	28,657,834	28,907,349		335,339		335,339		29,242,688				1,343,310	10/14/2026
41024J-AC-8	HANDGARDS LLC Second Amendment Term Loan 10/14/26		04/10/2024	Redemption 100.0000		11,899,054	11,899,054	11,780,064	11,820,515		78,539		78,539		11,899,054				169,167	10/14/2026
410346-AX-8	HANESBRANDS INC TERM B 03/08/30		12/24/2024	Redemption 100.0000		1,051,129	1,051,129	1,040,618	1,041,023		10,106		10,106		1,051,129				70,617	03/08/2030
41755#-AD-9	HARVEST SEI BUYER-INC. Term Loan 11/26/25		08/15/2024	Redemption 100.0000		1,690,000	1,690,000	1,656,200	1,675,905		14,095		14,095		1,690,000				147,026	11/26/2025
421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28		12/31/2024	Redemption 100.0000		100,377	100,377	100,201	100,241		135		135		100,377				4,463	05/28/2028
42226X-AC-1	HEALTHSPAN BUYER LLC TERM LOAN 10/16/30		07/19/2024	DIRECT		16,393,814	16,478,505	16,313,720	16,311,489		10,944		10,944		16,322,433		71,381	71,381	950,880	10/16/2030
42226X-AC-1	HEALTHSPAN BUYER LLC TERM LOAN 10/16/30		12/31/2024	Redemption 100.0000		192,257	192,257	190,334	190,308		1,949		1,949		192,257				10,152	10/16/2030
42255*-AD-6	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		02/06/2024	Redemption 0.0000															(2,188)	08/30/2025
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC 14.500% 12/10/27		09/20/2024	Tax Free Exchange		6,131,547	6,233,435	6,108,767	6,120,593		10,954		10,954		6,131,547				566,467	12/10/2027
42258*-AA-9	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		09/30/2024	Redemption 100.0000		54,905	54,905	54,630	54,713		192		192		54,905				1,423	12/15/2026
42258*-AD-3	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		09/30/2024	Redemption 100.0000		137,904	137,904	136,990	137,231		673		673		137,904				6,434	12/15/2026
42259*-AA-8	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29		07/19/2024	DIRECT		5,371,736	5,386,278	5,278,553	5,285,435		9,152		9,152		5,294,587		77,148	77,148	273,075	03/30/2029
42259*-AA-8	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29		04/04/2024	Redemption 100.0000		84,243	84,243	82,558	82,666		1,577		1,577		84,243				1,698	03/30/2029
42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		07/19/2024	DIRECT		290,985	291,773	285,938	286,273		504		504		286,777		4,209	4,209	23,845	03/30/2029
42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		04/04/2024	Redemption 100.0000		4,800	4,800	4,704	4,710		90		90		4,800				71	03/30/2029
42282K-AC-0	HEIGHTS BUYER LLC INITIAL TERM LOAN 08/25/28		12/31/2024	Redemption 100.0000		289,390	289,390	283,602	284,483		4,907		4,907		289,390				22,586	08/25/2028
42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26		09/30/2024	Redemption 100.0000		222,481	222,481	220,256	221,165		1,317		1,317		222,481				13,750	12/15/2026
42327#-AB-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		09/30/2024	Redemption 100.0000		111,437	111,437	111,437	111,437						111,437				5,316	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
427430-AP-8	MILLERKNOLL INC TERM B 06/29/28		12/31/2024	Redemption 100.0000		30,000	30,000	29,850	29,887		113		113		30,000				18,206	06/29/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		06/27/2024	Various		21,621,643	23,506,052	22,519,238	23,482,205		7,309	974,113	(966,804)		22,515,401		(893,757)	(893,757)	882,976	06/30/2028
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		03/29/2024	Redemption 100.0000		60,427	60,427	60,372	60,366		61		61		60,427				1,345	06/30/2028
42804V-BC-4	HERTZ CORP/THE Term C-EXIT 06/30/28		06/05/2024	Various		4,190,002	4,555,256	4,365,806	4,551,128		(1,592,484)	187,408	(1,779,892)		2,771,236		1,418,767	1,418,767	147,458	06/30/2028
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		12/31/2024	Redemption 100.0000		568,411	568,411	566,990	567,321		1,090		1,090		568,411				45,330	01/24/2028
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		08/21/2024	Redemption 100.0000		(370,270)	(370,270)	(364,778)	(370,270)						(370,270)					04/25/2025
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		01/01/2024	Tax Free Exchange		14,144,347	14,218,922	14,008,046	14,165,495		(21,148)		(21,148)		14,144,347					04/25/2025
44332E-AV-8	HUB INTERNATIONAL LTD TERM B 11/10/29		01/26/2024	Redemption 100.0000		2,481,250	2,481,250	2,382,000	2,393,021		88,229		88,229		2,481,250					11/10/2029
44332E-AW-6	HUB INTERNATIONAL LTD TERM 06/08/30		01/26/2024	Tax Free Exchange		855,764	864,000	855,360	855,723		41		41		855,764				24,098	06/08/2030
44917C-AA-1	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		12/31/2024	Redemption 100.0000		164,503	164,503	162,858	163,548		954		954		164,503				8,336	10/27/2026
44917C-AC-7	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		07/19/2024	DIRECT		9,155,360	9,155,360	9,063,807	9,155,360						9,155,360					10/27/2026
44917C-AC-7	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		12/31/2024	Redemption 100.0000		76,196	76,196	75,434	76,196						76,196					10/27/2026
44931Y-AD-9	ICU MEDICAL INC TERM B 01/08/29		12/31/2024	Redemption 100.0000		171,176	171,176	168,418	168,875		2,301		2,301		171,176				8,619	01/08/2029
44988L-AH-0	IRB HOLDING CORP TERM B 12/15/27		01/22/2024	Tax Free Exchange		6,944,369	6,954,090	6,939,963	6,944,026		343		343		6,944,369				99,306	12/15/2027
44989*-AC-7	IQN HOLDINGS CORP Term Loan 05/02/29		05/22/2024	DIRECT		7,736,428	7,734,108	7,658,821	7,668,105		4,926		4,926		7,673,032		63,396	63,396	564,906	05/02/2029
44989*-AC-7	IQN HOLDINGS CORP Term Loan 05/02/29		12/31/2024	Redemption 100.0000		200,818	200,818	198,863	199,104		1,714		1,714		200,818				15,784	05/02/2029
44989P-AD-9	INS INTERMEDIATE II LLC Term A Loan 01/19/29		12/31/2024	Redemption 100.0000		80,211	80,211	78,607	78,783		1,428		1,428		80,211				4,569	01/19/2029
45019J-AB-8	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		07/19/2024	DIRECT		10,689,018	10,796,987	10,689,018	10,689,801		12,159		12,159		10,701,961		(12,943)	(12,943)	752,274	12/07/2028
45019J-AB-8	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		12/31/2024	Redemption 100.0000		116,006	116,006	114,846	114,855		1,152		1,152		116,006				6,577	12/07/2028
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		05/28/2024	Redemption 100.0000		1,912,162	1,912,162	1,883,711	1,884,184		27,978		27,978		1,912,162				9,513	12/07/2028
45019J-AD-4	ISG ENTERPRISES LLC TERM LOAN 12/07/28		12/31/2024	Redemption 100.0000		329,545	329,545	322,955	323,739		5,806		5,806		329,545				20,942	12/07/2028
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		07/19/2024	DIRECT		341,059	344,504	340,198	340,294		482		482		340,775		284	284	20,028	12/07/2028
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		12/31/2024	Redemption 100.0000		9,186	9,186	9,071	9,074		112		112		9,186				534	12/07/2028
450548-AA-6	ITI INTERMODAL INC Term Loan 12/21/27		12/31/2024	Redemption 100.0000		21,875	21,875	21,656	21,716		159		159		21,875				1,754	12/21/2027
450548-AB-4	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		12/31/2024	Redemption 100.0000		3,125	3,125	3,094	3,096		29		29		3,125				233	12/21/2027
45063#-AA-3	ITS BUYER INC Initial Term Loan 06/14/26		05/22/2024	DIRECT		7,435,199	7,435,199	7,361,096	7,393,614		10,959		10,959		7,404,572		30,627	30,627	2,901,614	06/14/2026
45063#-AA-3	ITS BUYER INC Initial Term Loan 06/14/26		09/30/2024	Redemption 100.0000		1,615,309	1,615,309	1,599,210	1,606,274		9,034		9,034		1,615,309				551,466	06/14/2026
45063#-AB-1	ITS BUYER INC Revolver 06/14/26		01/01/2024	Redemption 100.0000		1,500,000	1,500,000	1,498,881	1,499,040		960		960		1,500,000					06/14/2026
45063#-AC-9	ITS BUYER INC First Amendment Term Loan 06/14/26		05/31/2024	Tax Free Exchange		13,530,284	13,530,284	13,394,981	13,530,284						13,530,284					06/14/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45173J-AQ-7	II-VI INC Term B 12/08/28		03/28/2024	Redemption 100.0000		125,892	125,892	124,634	124,852		1,040		1,040		125,892				1,546	12/08/2028
45173J-AQ-7	II-VI INC Term B 12/08/28		04/02/2024	Tax Free Exchange		6,470,466	6,523,996	6,458,756	6,470,097		369		369		6,470,466				141,227	12/08/2028
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 07/10/25		05/06/2024	Redemption 100.0000		44,029	44,029	43,588	43,831		198		198		44,029				2,489	07/10/2025
45249#-AD-4	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 07/10/25		07/19/2024	DIRECT		7,271,352	7,357,478	7,283,904	7,337,713		20,177		20,177		7,357,890		(86,538)	(86,538)	601,442	07/10/2025
45249#-AD-4	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 07/10/25		12/31/2024	Redemption 100.0000		221,986	221,986	219,766	221,390		596		596		221,986				18,429	07/10/2025
45256T-AB-8	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		12/31/2024	Redemption 100.0000		106,670	106,670	104,537	104,673		1,997		1,997		106,670				7,452	03/23/2029
45256T-AC-6	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		12/31/2024	Redemption 100.0000		43,607	43,607	42,735	42,900		707		707		43,607				2,963	03/24/2025
45256T-AF-9	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN 01/02/40		12/31/2024	Redemption 100.0000		20,900	20,900	20,482	20,478		422		422		20,900				1,460	01/02/2040
45256T-AG-7	IMPACT PARENT CORPORATION 2023-2 INCREMENTAL TERM LOAN 03/23/29		07/19/2024	DIRECT		10,407,937	10,408,978	10,200,799	10,200,687		18,818		18,818		10,219,506		188,432	188,432	697,940	03/23/2029
45256T-AG-7	IMPACT PARENT CORPORATION 2023-2 INCREMENTAL TERM LOAN 03/23/29		09/30/2024	Redemption 100.0000		56,347	56,347	55,220	55,219		1,128		1,128		56,347				3,200	03/23/2029
45258F-AC-4	INGRAM MICRO INC TERM B 07/02/28		09/20/2024	Redemption 100.0000		3,909,657	3,909,657	3,833,032	3,835,832		73,825		73,825		3,909,657				124,671	07/02/2028
45258F-AC-4	INGRAM MICRO INC TERM B 07/02/28		09/17/2024	Tax Free Exchange		14,841,984	14,935,376	14,823,973	14,826,742		15,242		15,242		14,841,984				625,884	07/02/2028
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B 04/25/28		12/11/2024	CORP ACTION		4,937,500	4,937,500	4,783,203	4,791,474		57,966		57,966		4,849,440		88,060	88,060	475,390	04/25/2028
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B 04/25/28		09/30/2024	Redemption 100.0000		37,500	37,500	36,328	36,391		1,109		1,109		37,500				1,823	04/25/2028
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		02/16/2024	Tax Free Exchange		12,800,149	12,791,743	12,858,658	12,800,723		(574)		(574)		12,800,149				(76,900)	03/31/2024
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		03/28/2024	Redemption 100.0000		75,025	75,025	74,400	74,524		502		502		75,025				1,539	10/14/2028
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		06/07/2024	Tax Free Exchange		29,229,117	29,409,849	29,164,874	29,213,233		15,883		15,883		29,229,117				1,104,888	10/14/2028
45676#-AA-2	INFOBASE MERGER SUB INC. TERM LOAN 06/14/28		07/19/2024	DIRECT		2,789,220	2,789,220	2,761,328	2,765,994		2,867		2,867		2,768,861		20,359	20,359	152,662	06/14/2028
45676#-AA-2	INFOBASE MERGER SUB INC. TERM LOAN 06/14/28		12/31/2024	Redemption 100.0000		94,913	94,913	93,964	94,123		790		790		94,913				4,730	06/14/2028
45676#-AC-8	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		11/08/2024	Redemption 100.0000		807,097	807,097	801,981	802,113		4,984		4,984		807,097				33,765	06/14/2028
45686E-AB-1	INFUCARE RX INC TERM LOAN 01/04/28		12/06/2024	Redemption 100.0000		11,591,650	11,591,650	11,475,734	11,591,650						11,591,650					01/04/2028
45783U-AB-7	INSTRUCTURE HOLDINGS INC TERM 10/21/28		11/13/2024	Redemption 100.0000		20,452,781	20,452,781	20,081,445	20,137,193		315,588		315,588		20,452,781				1,252,449	10/21/2028
45784Q-AB-5	INSULET CORP 05/03/28		01/30/2024	Tax Free Exchange		19,034,529	19,127,191	19,013,902	19,030,612		3,916		3,916		19,034,529				120,465	05/03/2028
45836*-AH-8	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL 08/27/26		05/22/2024	DIRECT		10,173,878	10,173,878	10,104,361	10,109,179		12,718		12,718		10,121,896		51,982	51,982	592,093	08/27/2026
45836*-AH-8	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL 08/27/26		06/28/2024	Redemption 100.0000		143,957	143,957	142,974	143,042		915		915		143,957				10,038	08/27/2026
45836*-AH-8	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO2 DDTL 08/27/26		08/27/2024	Tax Free Exchange		23,316,408	23,429,455	23,269,365	23,280,459		35,949		35,949		23,316,408				2,020,878	08/27/2026
45836*-AK-1	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO4 DDTL 08/27/25		06/28/2024	Redemption 100.0000		41,800	41,800	41,369	41,427		373		373		41,800				2,425	08/27/2025
45836*-AK-1	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO4 DDTL 08/27/25		08/27/2024	Tax Free Exchange		5,487,312	5,517,551	5,460,696	5,468,350		18,962		18,962		5,487,312				477,227	08/27/2025
45836*-AP-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO6 DDTL 08/27/25		06/28/2024	Redemption 100.0000		107,659	107,659	107,155	107,213		446		446		107,659				6,246	08/27/2025
45836*-AP-0	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO6 DDTL 08/27/25		08/27/2024	Tax Free Exchange		14,175,673	14,210,929	14,144,513	14,152,099		23,574		23,574		14,175,673				1,229,142	08/27/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45836*-AQ-8	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO 7 TL 08/27/25		06/28/2024	Redemption 100.0000		38,451	38,451	38,103	38,149		302		302		38,451				2,227	08/27/2025
45836*-AQ-8	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO 7 TL 08/27/25		08/27/2024	Tax Free Exchange		5,051,114	5,075,554	5,029,582	5,035,669		15,445		15,445		5,051,114				438,235	08/27/2025
45836*-AR-6	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO8 DDTL 08/27/25		06/28/2024	Redemption 100.0000		10,640	10,640	10,615	10,617		23		23		10,640				770	08/27/2025
45836*-AR-6	INTEGRITY MARKETING ACQUISITIO REFINANCING AMENDMENT NO8 DDTL 08/27/25		08/27/2024	Tax Free Exchange		2,104,102	2,106,769	2,101,736	2,102,130		1,971		1,971		2,104,102				181,849	08/27/2025
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		05/14/2024	DIRECT		1,791,000	1,800,000	1,786,500	1,788,297		1,160		1,160		1,789,457		1,543	1,543	152,658	07/30/2028
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		03/28/2024	Redemption 100.0000		44,946	44,946	44,289	44,420		527		527		44,946				629	07/30/2028
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		04/01/2024	Tax Free Exchange		17,325,071	17,529,114	17,259,908	17,314,365		10,706		10,706		17,325,071				268,493	07/30/2028
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		03/28/2024	Redemption 100.0000		20,000	20,000	19,981	19,980		20		20		20,000				608	05/09/2030
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		04/01/2024	Tax Free Exchange		7,932,643	7,940,000	7,932,556	7,932,237		406		406		7,932,643				241,955	05/09/2030
46269K-AQ-7	IRIDIUM SATELLITE LLC TERM B 09/20/30		03/29/2024	Redemption 100.0000		32,500	32,500	32,534	32,529		(29)		(29)		32,500				644	09/20/2030
46269K-AQ-7	IRIDIUM SATELLITE LLC TERM B 09/20/30		06/04/2024	Tax Free Exchange		12,979,060	12,967,500	12,981,216	12,979,262		(201)		(201)		12,979,060				445,735	09/20/2030
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		06/14/2024	JP MORGAN SECURITIES INC		4,074,974	4,074,974	4,054,599	4,060,884		3,602		3,602		4,064,486		10,488	10,488	142,556	01/02/2026
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		03/28/2024	Redemption 100.0000		10,838	10,838	10,784	10,800		37		37		10,838				195	01/02/2026
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		03/29/2024	Redemption 100.0000		20,638	20,638	17,955	20,592		6	2,643	(2,637)		17,955		2,683	2,683	793	06/28/2025
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		05/31/2024	Tax Free Exchange		6,768,904	7,780,350	6,768,904	7,763,056		2,441	996,593	(994,152)		6,768,904				298,993	06/28/2025
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		03/29/2024	Redemption 100.0000		10,000	10,000	8,700	9,969		1,308	1,277	31		10,000				181	06/28/2025
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		05/31/2024	Tax Free Exchange		3,384,300	3,890,000	3,384,300	3,877,839		3,089	496,629	(493,540)		3,384,300				153,878	06/28/2025
46574D-AB-6	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		07/19/2024	DIRECT		86,809	86,809	85,941	86,057		96		96		86,154		655	655	6,176	08/08/2028
46574D-AB-6	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		08/12/2024	Redemption 100.0000		831,264	831,264	822,951	824,068		7,196		7,196		831,264				57,971	08/08/2028
46574D-AD-2	ITSAVVY LLC TERM A LOAN 08/08/28		07/19/2024	DIRECT		2,603,751	2,603,751	2,577,713	2,581,878		2,726		2,726		2,584,604		19,147	19,147	204,121	08/08/2028
46574D-AD-2	ITSAVVY LLC TERM A LOAN 08/08/28		11/20/2024	Redemption 100.0000		5,423,927	5,423,927	5,369,688	5,378,363		45,564		45,564		5,423,927				550,617	08/08/2028
46585#-AB-8	IVEX HOLDCO INC Intial Term Loan 12/17/25		11/27/2024	Redemption 100.0000		94,866	94,866	93,917	94,417		449		449		94,866				7,418	12/17/2025
46585#-AC-6	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		09/03/2024	Redemption 100.0000		40,805	40,805	40,397	40,589		216		216		40,805				2,440	12/17/2025
46585#-AE-2	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26		11/27/2024	Redemption 100.0000		26,526	26,526	26,128	26,168		358		358		26,526				1,245	11/02/2026
46585#-AF-9	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN 12/17/25		06/04/2024	DIRECT		2,480,227	2,489,938	2,452,589	2,455,006		7,010		7,010		2,462,015		18,212	18,212	150,780	12/17/2025
46585#-AF-9	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN 12/17/25		11/27/2024	Redemption 100.0000		70,319	70,319	69,264	69,332		987		987		70,319				4,620	12/17/2025
47215#-AB-4	JAZZ AH HOLDCO LLC Term Loan 04/03/28		12/31/2024	Redemption 100.0000		219,532	219,532	217,336	217,797		1,735		1,735		219,532				11,626	04/03/2028
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		12/09/2024	Redemption 100.0000		1,595,616	1,595,616	1,592,937	1,592,875		2,742		2,742		1,595,616				60,377	04/03/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47578*-AA-1	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		12/31/2024	Redemption 100.0000		916,524	916,524	620,478	909,681		1,252	290,017	(288,765)		620,915		295,608	295,608	8,455	12/22/2027
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/25		08/30/2024	Redemption 100.0000		931,329	931,329	931,329	931,329						931,329				25,088	03/22/2025
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/25		08/30/2024	Redemption 100.0000		9,256,425	9,256,425	9,130,071	8,644,758		611,667		611,667		9,256,425				395,455	03/22/2025
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/25		08/30/2024	Redemption 100.0000		2,808,995	2,808,995	2,783,081	2,807,423		1,572		1,572		2,808,995				121,102	03/22/2025
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term 03/22/25		08/30/2024	Redemption 100.0000		2,374,423	2,374,423	2,374,423	2,374,423						2,374,423				93,345	03/22/2025
47630E-AL-2	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/25		08/30/2024	Redemption 100.0000		4,848,555	4,848,555	4,800,069	4,836,430		12,125		12,125		4,848,555				276,209	03/22/2025
47630E-AM-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/25		08/30/2024	Redemption 100.0000		2,792,072	2,792,072	2,764,151	2,788,535		3,536		3,536		2,792,072				282,811	03/22/2025
48114N-AB-7	JOURNEY PERSONAL CARE CORP 02/19/28		11/27/2024	Redemption 100.0000		5,460,000	5,460,000	5,432,700	5,440,901		19,099		19,099		5,460,000				484,318	02/19/2028
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		07/29/2024	Various		5,883,251	5,865,774	5,792,355	5,805,425		6,672		6,672		5,812,096		71,155	71,155	300,963	07/13/2028
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		12/31/2024	Redemption 100.0000		80,322	80,322	78,764	79,020		1,301		1,301		80,322				3,548	07/13/2028
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		08/17/2024	Redemption 100.0000		(18,688)	(18,688)	(18,394)	(18,688)						(18,688)					09/23/2028
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		01/01/2024	Tax Free Exchange		7,369,592	7,475,179	7,357,502	7,369,867		(275)		(275)		7,369,592					09/23/2028
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/25		12/27/2024	Redemption 100.0000		1,481,403	1,481,403	1,481,403	1,481,403						1,481,403				11,692	07/30/2025
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		09/30/2024	Redemption 100.0000		102,611	102,611	101,584	102,305		305		305		102,611				1,917	07/30/2025
48279*-AA-1	KL BRONCO ACQUISITION INC Term Loan 06/30/28		07/19/2024	DIRECT		2,367,811	2,378,154	2,378,154	2,378,154						2,378,154		(10,343)	(10,343)	196,803	06/30/2028
48279*-AA-1	KL BRONCO ACQUISITION INC Term Loan 06/30/28		12/31/2024	Redemption 100.0000		64,606	64,606	64,606	64,606						64,606				5,716	06/30/2028
48279*-AC-7	KL BRONCO ACQUISITION INC Revolver 06/30/28		12/18/2024	Redemption 100.0000		2,347,222	2,347,222	2,347,222	2,347,222						2,347,222				195,456	06/30/2028
48855H-AC-1	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29		12/31/2024	Redemption 100.0000		187,281	187,281	183,535	183,938		3,342		3,342		187,281				15,435	11/15/2029
48881#-AB-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		02/08/2024	Redemption 100.0000		2,353,393	2,353,393	2,341,626	2,348,393		5,000		5,000		2,353,393				26,127	08/08/2026
48881#-AC-3	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		02/08/2024	Redemption 100.0000		393,649	393,649	393,649	393,649						393,649				4,370	08/08/2026
48881#-AE-9	KENE ACQUISITION INC 2021 Incremental Term Loan 08/10/26		02/08/2024	Redemption 100.0000		17,272,500	17,272,500	17,099,775	17,163,867		108,633		108,633		17,272,500				191,760	08/10/2026
48881#-AF-6	KENE ACQUISITION INC 2022 Incremental Term Loan 08/10/26		02/08/2024	Redemption 100.0000		14,402,389	14,402,389	14,150,348	14,224,475		177,914		177,914		14,402,389				159,896	08/10/2026
48889E-AB-0	KENG ACQUISITION INC INITIAL TERM LOAN 08/01/29		07/19/2024	DIRECT		4,075,504	4,091,050	4,029,684	4,031,632		5,336		5,336		4,036,967		38,537	38,537	270,728	08/01/2029
48889E-AB-0	KENG ACQUISITION INC INITIAL TERM LOAN 08/01/29		12/31/2024	Redemption 100.0000		105,527	105,527	103,944	103,994		1,533		1,533		105,527				6,894	08/01/2029
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		07/19/2024	DIRECT		505,913	507,843	500,225	500,296		674		674		500,970		4,943	4,943	28,932	08/01/2029
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		12/31/2024	Redemption 100.0000		13,095	13,095	12,899	12,900		195		195		13,095				847	08/01/2029
48889E-AD-6	KENG ACQUISITION INC REVOLVING LOAN 08/01/29		06/28/2024	Redemption 100.0000		2,250,000	2,250,000	2,216,250	2,217,115		32,885		32,885		2,250,000				197,300	08/01/2029
49865N-AT-7	KLEOPATRA FINCO S A R L Term B 02/09/26		01/01/2024	Various		1,492,481	1,496,222	1,492,481	1,493,703		(1,222)		(1,222)		1,492,481					02/09/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49911#-AA-9	J. KNIPPER AND CO INC Term Loan 10/01/25		07/19/2024	DIRECT		8,828,457	9,000,383	8,964,722	8,984,701		4,316		4,316		8,989,017		(160,560)	(160,560)	749,451	10/01/2025
49911#-AA-9	J. KNIPPER AND CO INC Term Loan 10/01/25		12/31/2024	Redemption 100.0000		313,762	313,762	312,519	313,215		547		547		313,762				15,901	10/01/2025
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		11/12/2024	Redemption 100.0000		581,612	581,612	581,612	581,612						581,612				2,939	10/01/2025
50205C-AC-5	SHF HOLDINGS INC TERM LOAN 11/29/29		07/19/2024	DIRECT		4,875,093	4,894,180	4,820,768	4,820,226		6,197		6,197		4,826,423		48,670	48,670	373,050	11/29/2029
50205C-AC-5	SHF HOLDINGS INC TERM LOAN 11/29/29		11/29/2024	Redemption 100.0000		2,162,441	2,162,441	2,130,004	2,129,765		32,676		32,676		2,162,441				186,099	11/29/2029
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/25		12/31/2024	Redemption 100.0000		266,250	266,250	263,588	265,253		997		997		266,250				15,500	12/17/2025
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		02/29/2024	RBC DAIN RAUSCHER INC.		14,158,179	14,392,610	14,252,141	14,335,849		5,655		5,655		14,341,504		(183,325)	(183,325)	256,586	09/08/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		03/28/2024	Redemption 100.0000		52,804	52,804	52,492	52,559		245		245		52,804				1,442	10/26/2027
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		04/16/2024	Tax Free Exchange		20,348,837	20,435,122	20,314,577	20,340,364		8,473		8,473		20,348,837				686,172	10/26/2027
50249@-AA-2	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		12/31/2024	Redemption 100.0000		12,267	12,267	12,088	12,064		203		203		12,267				707	02/01/2030
50249@-AC-8	LJ AVALON HOLDINGS LLC TERM LOAN 02/01/30		12/31/2024	Redemption 100.0000		71,154	71,154	69,731	69,906		1,248		1,248		71,154				6,815	02/01/2030
51322K-AB-5	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		03/11/2024	Redemption 100.0000		2,362,933	2,362,933	2,346,320	2,244,537		118,396		118,396		2,362,933				38,619	10/14/2027
51322K-AC-3	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		12/31/2024	Redemption 100.0000		38,060	38,060	37,679	37,708		352		352		38,060				2,767	10/14/2027
51322K-AD-1	LAMARK MEDIA GROUP LLC TERM 10/14/27		12/31/2024	Redemption 100.0000		177,611	177,611	175,835	176,319		1,293		1,293		177,611				12,551	10/14/2027
51322K-AE-9	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		05/22/2024	DIRECT		785,348	785,348	769,641	770,550		1,116		1,116		771,666		13,682	13,682	15,578	03/28/2029
51322K-AE-9	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		12/31/2024	Redemption 100.0000		41,233	41,233	40,408	40,456		777		777		41,233				1,802	03/28/2029
52473U-AB-8	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN 01/09/29		12/31/2024	Redemption 100.0000		245,714	245,714	240,800	241,382		4,332		4,332		245,714				17,767	01/09/2029
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		12/31/2024	Redemption 100.0000		115,177	115,177	112,873	113,013		2,164		2,164		115,177				9,599	01/09/2029
52473U-AD-4	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN 01/09/29		12/20/2024	Redemption 100.0000		1,567,164	1,567,164	1,535,821	1,536,840		30,324		30,324		1,567,164				153,975	01/09/2029
53031#-AA-6	LIBERTY BUYER INC Initial Term Loan 06/15/28		12/31/2024	Redemption 100.0000		74,084	74,084	73,344	73,468		617		617		74,084				5,292	06/15/2028
53031#-AB-4	LIBERTY BUYER INC Delayed Draw Term Loan 06/15/28		09/30/2024	Redemption 100.0000		4,167	4,167	4,126	4,132		35		35		4,167				351	06/15/2028
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		11/06/2024	Redemption 100.0000		6,366,526	6,366,526	6,366,526	6,366,526						6,366,526				335,832	03/24/2025
54317E-AB-0	BELLA HOLDINGS CO LLC 04/01/28		12/31/2024	Redemption 100.0000		100,000	100,000	99,000	99,283		717		717		100,000				5,804	04/01/2028
55183*-AD-5	LYNX FRANCHISING 2021-12 Incremental Term Loan 12/23/26		12/31/2024	Redemption 100.0000		120,000	120,000	118,800	119,182		818		818		120,000				9,885	12/23/2026
55183*-AE-3	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS 12/23/26		12/31/2024	Redemption 100.0000		209,900	209,900	205,702	206,276		3,624		3,624		209,900				16,321	12/23/2026
55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		12/31/2024	Redemption 100.0000		191,632	191,632	189,715	190,262		1,370		1,370		191,632				13,823	06/30/2027
55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		12/31/2024	Redemption 100.0000		100,786	100,786	99,778	100,033		754		754		100,786				5,709	06/30/2027
55292S-AE-9	MBS HOLDINGS INC INITIAL REVOLVER 04/16/27		02/12/2024	Redemption 100.0000		5,000,000	5,000,000	4,958,000	4,956,914		43,086		43,086		5,000,000				31,428	04/16/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55292S-AF-6	MBS HOLDINGS INC INITIAL TERM LOAN 04/16/27		09/30/2024	Redemption 100.0000		150,000	150,000	148,500	148,988		1,012		1,012		150,000				8,031	04/16/2027
55292S-AG-4	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN 04/16/27		09/30/2024	Redemption 100.0000		11,869	11,869	11,632	11,646		222		222		11,869				678	04/16/2027
55292S-AH-2	MBS HOLDINGS INC 2023 SECOND INCREMENTAL TL 04/16/27		09/30/2024	Redemption 100.0000		16,465	16,465	16,177	16,182		283		283		16,465				921	04/16/2027
55293G-AB-0	MDI BUYER INC Initial Delayed Draw Term Loan 07/25/28		09/30/2024	Redemption 100.0000		64,630	64,630	63,984	64,074		556		556		64,630				5,538	07/25/2028
55293G-AC-8	MDI BUYER INC Initial Revolving Loan 07/25/28		12/30/2024	Redemption 100.0000		380,268	380,268	376,466	376,852		3,417		3,417		380,268				27,281	07/25/2028
55293G-AD-6	MDI BUYER INC Initial Term Loan 07/25/28		09/30/2024	Redemption 100.0000		238,826	238,826	236,438	236,747		2,078		2,078		238,826				18,170	07/25/2028
55303V-AC-3	MGM TRANSFORMER HOLDINGS LLC INITIAL TERM LOAN 10/31/29		12/31/2024	Redemption 100.0000		314,828	314,828	310,105	310,079		4,749		4,749		314,828				26,325	10/31/2029
55314N-AW-4	MKS INSTRUMENTS INC TERM B 08/17/29		06/28/2024	Redemption 100.0000		9,789,957	9,789,957	9,619,094	9,623,095		166,862		166,862		9,789,957				245,166	08/17/2029
55314N-AW-4	MKS INSTRUMENTS INC TERM B 08/17/29		06/25/2024	Tax Free Exchange		19,596,116	19,910,043	19,562,556	19,570,692		25,423		25,423		19,596,116				620,515	08/17/2029
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		04/10/2024	Redemption 100.0000		9,562,535	9,562,535	9,432,930	9,495,615		66,919		66,919		9,562,535				203,569	12/30/2026
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		01/03/2024	No Broker		650,000	650,000	650,000	650,000						650,000					08/25/2028
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		10/11/2024	Redemption 100.0000		5,227,014	5,227,014	5,227,014	5,227,014						5,227,014				(39,805)	08/25/2028
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		06/28/2024	Redemption 100.0000		2,093,368	2,093,368	2,065,631	2,069,819		23,549		23,549		2,093,368				1,714	08/25/2028
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		11/08/2024	Redemption 100.0000		217,800	217,800	215,622	216,091		1,709		1,709		217,800				19,951	12/09/2026
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		09/30/2024	Redemption 100.0000		87,370	87,370	86,928	86,993		376		376		87,370				5,213	12/09/2026
55372*-AC-8	MSM ACQUISITIONS INC Revolver 12/09/26		10/31/2024	Redemption 100.0000		3,025,141	3,025,141	3,022,940	3,022,963		2,178		2,178		3,025,141				198,757	12/09/2026
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		09/30/2024	Redemption 100.0000		3,321	3,321	3,304	3,305		16		16		3,321				99	12/09/2026
55423@-AA-9	MEI BUYER LLC INITIAL TERM LOAN 07/02/29		07/19/2024	DIRECT		3,702,338	3,701,598	3,627,566	3,630,310		6,109		6,109		3,636,419		65,919	65,919	245,254	07/02/2029
55423@-AA-9	MEI BUYER LLC INITIAL TERM LOAN 07/02/29		09/30/2024	Redemption 100.0000		105,094	105,094	102,992	103,070		2,024		2,024		105,094				4,126	07/02/2029
55423@-AC-5	MEI BUYER LLC REVOLVING CREDIT LOAN 07/02/29		01/04/2024	Redemption 100.0000		240,964	240,964	236,145	236,233		4,731		4,731		240,964				2,457	07/02/2029
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		12/31/2024	Redemption 100.0000		50,000	50,000	49,750	49,812		188		188		50,000				2,621	06/21/2028
56032Y-AE-9	MAILSOUTH INC Term Loan 04/23/25		07/31/2024	DIRECT			14,855,189	1,188,415	1,188,415						1,188,415		(1,188,415)	(1,188,415)		04/23/2025
56032Y-AE-9	MAILSOUTH INC Term Loan 04/23/25		04/22/2024	Redemption 100.0000		3,988,274	3,988,274	319,062	319,062						319,062		3,669,212	3,669,212		04/23/2025
57058H-AB-9	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		01/08/2024	Redemption 100.0000		25,462,500	25,462,500	25,207,875	25,308,304		154,196		154,196		25,462,500				539,642	12/29/2026
57058H-AC-7	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		01/08/2024	Redemption 100.0000		9,227,804	9,227,804	9,139,773	9,146,985		80,819		80,819		9,227,804				43,798	12/29/2026
57058H-AD-2	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		01/08/2024	Redemption 100.0000		7,056,000	7,056,000	6,985,440	7,007,051		48,949		48,949		7,056,000				149,539	12/29/2026
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		09/30/2024	Redemption 100.0000		10,294,700	10,294,700	10,198,800	10,213,811		80,889		80,889		10,294,700				553,118	02/07/2029
57906H-AD-9	MCAFEE CORP TERM B 02/03/29		05/23/2024	CORP ACTION		21,737,813	21,737,813	21,444,905	21,493,618		21,113		21,113		21,514,731		223,081	223,081	1,008,596	02/03/2029
57906H-AD-9	MCAFEE CORP TERM B 02/03/29		03/29/2024	Redemption 100.0000		55,314	55,314	54,568	54,071		1,243		1,243		55,314				2,135	02/03/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58503U-AC-7	MOZART BORROWER LP TERM B 09/30/28		03/20/2024	Tax Free Exchange		58,818,728	58,950,000	58,742,447	58,800,402		18,326		18,326		58,818,728				1,232,165	09/30/2028
59002B-AA-0	MERITB2B LLC TERM A LOAN 06/30/26		09/30/2024	Redemption 100.0000		256,193	256,193	253,631	255,670		524		524		256,193				10,425	06/30/2026
59273B-AC-8	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		05/10/2024	No Broker		1,398,643	1,410,437	1,398,643	1,405,542		(6,899)		(6,899)		1,398,643					12/23/2027
59273B-AC-8	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		05/10/2024	Redemption 100.0000		(705,219)	(705,219)	(699,321)	(705,219)						(705,219)					12/23/2027
59273B-AD-6	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		12/31/2024	Redemption 100.0000		88,416	88,416	87,532	87,758		657		657		88,416				4,967	12/23/2027
59832H-AC-6	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		12/31/2024	Redemption 100.0000		179,832	179,832	178,033	178,562		1,270		1,270		179,832				14,258	08/20/2027
59909T-AC-8	GAINWELL ACQUISITION CORP 08/17/27		12/31/2024	Redemption 100.0000		145,000	145,000	143,550	144,098		902		902		145,000				8,632	08/17/2027
60502A-AS-7	MISSION BROADCASTING INC 05/27/28		09/30/2024	BANK OF AMERICA		957,825	967,500	962,663	963,982		420		420		964,402		(6,577)	(6,577)	59,456	05/27/2028
60502A-AS-7	MISSION BROADCASTING INC 05/27/28		10/01/2024	Redemption 100.0000		7,500	7,500	7,463	7,473		27		27		7,500				305	05/27/2028
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA INITIAL TERM LOAN 03/04/25		07/19/2024	DIRECT		7,185,189	7,240,842	7,132,230	7,147,109		41,772		41,772		7,188,880		(3,691)	(3,691)	483,830	03/04/2025
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA INITIAL TERM LOAN 03/04/25		12/31/2024	Redemption 100.0000		185,861	185,861	183,073	183,455		2,406		2,406		185,861				10,710	03/04/2025
61980B-AC-8	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT TERM LOAN 06/01/28		12/31/2024	Redemption 100.0000		62,831	62,831	62,046	62,065		766		766		62,831				3,592	06/01/2028
61980B-AD-6	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T 06/01/28		12/31/2024	Redemption 100.0000		105,289	105,289	105,157	105,131		158		158		105,289				5,959	06/01/2028
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		12/06/2024	Redemption 100.0000		3,065,279	3,065,279	3,065,279	3,065,279						3,065,279					05/06/2025
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		07/19/2024	DIRECT		4,971,635	5,109,447	5,058,352	5,095,209		5,453		5,453		5,100,662		(129,027)	(129,027)	257,991	05/06/2025
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		12/31/2024	Redemption 100.0000		138,073	138,073	136,692	137,688		385		385		138,073				8,257	05/06/2025
62901*-AA-8	NDC ACQUISITION CORP Initial Term Loan 03/09/27		07/19/2024	DIRECT		7,513,719	7,600,363	7,505,358	7,538,203		10,259		10,259		7,548,462		(34,743)	(34,743)	419,784	03/09/2027
62901*-AA-8	NDC ACQUISITION CORP Initial Term Loan 03/09/27		09/30/2024	Redemption 100.0000		161,111	161,111	159,097	159,793		1,318		1,318		161,111				8,705	03/09/2027
62901*-AB-6	NDC ACQUISITION CORP Revolver 03/09/27		06/28/2024	Redemption 100.0000		600,000	600,000	595,031	595,958		4,042		4,042		600,000				12,859	03/09/2027
62910P-AF-0	NFP CORP TERM B 02/03/27		04/25/2024	Redemption 100.0000		26,575,292	26,575,292	26,343,185	26,456,866		118,426		118,426		26,575,292				757,505	02/03/2027
62910X-AB-2	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		12/31/2024	Redemption 100.0000		176,693	176,693	174,926	176,693						176,693					11/30/2027
62910X-AC-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		12/31/2024	Redemption 100.0000		178,736	178,736	178,186	178,286		450		450		178,736				14,063	11/30/2027
62910X-AD-8	NFM & J LLC Revolver 11/30/27		04/10/2024	Redemption 0.0000															31,960	11/30/2027
62910X-AE-6	NFM & J LLC AMENDMENT NO 2 TERM LOAN 11/30/27		12/31/2024	Redemption 100.0000		64,247	64,247	63,604	63,610		636		636		64,247				5,515	11/30/2027
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN 10/01/25		03/05/2024	Redemption 100.0000		1,287,301	1,287,301	1,280,864	1,285,236		2,065		2,065		1,287,301				20,940	10/01/2025
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		03/05/2024	Redemption 100.0000		609,320	609,320	597,134	604,072		5,248		5,248		609,320				12,197	10/01/2025
62922E-AC-8	NJEYE LLC Term Loan 03/14/25		10/01/2024	Redemption 100.0000		128,381	128,381	127,097	128,112		269		269		128,381					03/14/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62922E-AE-4	NJEYE LLC New Term Loan 03/14/25		10/01/2024	Redemption 100.0000		88,548	88,548	85,675	87,961		587		587		88,548				3,753	03/14/2025
62924U-AC-0	NMP HOLDINGS LLC REVOLVER 01/28/28		03/29/2024	Redemption 100.0000		1,000,000	1,000,000	990,000	990,382		9,618		9,618		1,000,000				38,227	01/28/2028
62924U-AD-8	NMP HOLDINGS LLC Term A Loan 01/28/28		12/31/2024	Redemption 100.0000		274,432	274,432	271,688	272,358		2,074		2,074		274,432				19,665	01/28/2028
62924U-AE-6	NUTRA-MED PACKAGING LLC AMENDMENT NO2 INCREMENTAL TL 01/02/40		12/31/2024	Redemption 100.0000		33,507	33,507	33,004	32,991		516		516		33,507				1,926	01/02/2040
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 11/02/26		12/13/2024	Redemption 100.0000		126,956	126,956	126,646	126,725		231		231		126,956				5,654	11/02/2026
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 11/02/26		12/31/2024	Redemption 100.0000		77,926	77,926	77,147	77,752		174		174		77,926				6,360	11/02/2026
62931*-AE-4	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 11/02/26		12/31/2024	Redemption 100.0000		42,691	42,691	42,268	42,520		170		170		42,691				3,137	11/02/2026
62933*-AA-0	NH Kronos Intermediate II Inc. 13.920% 05/01/29		11/22/2024	Redemption 100.0000		37,781,568	37,781,568	36,786,618	36,849,119		932,449		932,449		37,781,568				6,148,049	05/01/2029
629338-AA-8	NJEYE LLC THIRD AMENDMENT TERM LOAN 03/14/25		10/01/2024	Redemption 100.0000		7,822	7,822	7,822	7,822						7,822				618	03/14/2025
62981*-AA-1	JARROW FORMALS INC Initial Term Loan 08/31/26		12/31/2024	Redemption 100.0000		1,925,000	1,925,000	1,900,937	1,911,318		13,682		13,682		1,925,000				141,842	08/31/2026
62981*-AB-9	NYX HOLDCO INC 2022 Incremental Term Loan 04/08/28		09/30/2024	Redemption 100.0000		51,734	51,734	51,216	51,323		410		410		51,734				2,782	04/08/2028
62981*-AC-7	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN 11/30/26		09/30/2024	Redemption 100.0000		1,683,981	1,683,981	1,650,301	1,652,402		31,578		31,578		1,683,981				53,133	11/30/2026
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		12/10/2024	Various																01/20/2029
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		10/04/2024	Redemption 100.0000		16,966	16,966	132	16,541		671	17,080	(16,409)		132		16,834	16,834	4,083	02/13/2026
63001#-AB-9	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		10/04/2024	Redemption 100.0000		4,078	4,078		4,355		23	4,377	(4,354)				4,078	4,078	368	02/13/2026
63001#-AC-7	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		10/04/2024	Redemption 100.0000		48,636	48,636		53,029		(548)	52,481	(53,029)				48,636	48,636	5,884	02/13/2026
63001#-AD-5	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN 02/13/26		10/04/2024	Redemption 100.0000		128,039	128,039		139,593		(1,441)	138,151	(139,592)				128,039	128,039	11,554	02/13/2026
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		05/31/2024	Redemption 100.0000		16,173,585	16,173,585	15,979,046	16,034,550		139,035		139,035		16,173,585				1,425,623	10/18/2026
63719F-AC-0	NATIONAL POWER LLC REVOLVER 10/20/29		05/31/2024	Redemption 100.0000		1,071,429	1,071,429	1,055,357	1,055,403		16,025		16,025		1,071,429				45,118	10/20/2029
63719F-AD-8	NATIONAL POWER LLC TERM LOAN 10/20/29		07/19/2024	DIRECT		2,201,459	2,210,300	2,177,145	2,177,050		2,901		2,901		2,179,952		21,507	21,507	107,308	10/20/2029
63719F-AD-8	NATIONAL POWER LLC TERM LOAN 10/20/29		10/31/2024	Redemption 100.0000		4,604,636	4,604,636	4,535,567	4,535,369		69,267		69,267		4,604,636				469,819	10/20/2029
63773#-AA-7	NATIONAL SPINE AND PAIN CENTER First Lien Initial Term Loan 06/02/24		01/01/2024	Redemption 0.0000			2,891,933	2,024,353	2,024,353						2,024,353		(2,024,353)	(2,024,353)		06/02/2024
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/25		10/01/2024	Redemption 100.0000		36,531	36,531	35,822	36,478		53		53		36,531				4,151	12/23/2025
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/25		10/01/2024	Redemption 100.0000		(581,424)	(581,424)	(570,182)	(581,515)		91		91		(581,424)				26,393	12/23/2025
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		10/15/2024	Redemption 100.0000		1,463,542	1,463,542	1,441,589	1,454,210		9,333		9,333		1,463,542				30,936	07/17/2025
64431#-AF-8	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		12/31/2024	Redemption 100.0000		92,212	92,212	90,368	91,099		1,113		1,113		92,212				7,688	10/30/2026
64431#-AJ-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		07/19/2024	DIRECT		6,265,114	6,381,928	5,587,290	5,711,257		103,802		103,802		5,815,059		450,055	450,055	378,413	10/30/2026
64431#-AJ-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		12/31/2024	Redemption 100.0000		89,889	89,889	78,696	80,442		9,446		9,446		89,889				4,814	10/30/2026

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		06/03/2024	Redemption 100.0000		8,711,864	8,711,864	8,709,982	8,710,115		1,750		1,750		8,711,864				441,665	02/02/2026
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		06/03/2024	Redemption 100.0000		3,396,434	3,396,434	3,396,434	3,396,434						3,396,434				201,141	01/31/2026
64556R-AD-6	NEW ILC DOVER INC Initial Term Loan 01/31/26		06/03/2024	Redemption 100.0000		11,072,079	11,072,079	10,962,892	11,027,980		44,099		44,099		11,072,079				507,872	01/31/2026
65344#-AA-2	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27		12/31/2024	Redemption 100.0000		170,937	170,937	169,228	169,666		1,271		1,271		170,937				15,788	12/06/2027
65538U-AB-3	NONNI'S FOODS-LLC REVOLVER 03/01/25		10/01/2024	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				(5,722)	03/01/2025
65538U-AC-1	NONNI'S FOODS-LLC Initial Term Loan 03/01/25		07/19/2024	DIRECT		2,343,497	2,343,497	2,320,062	2,343,497						2,343,497				62,856	03/01/2025
65538U-AC-1	NONNI'S FOODS-LLC Initial Term Loan 03/01/25		10/01/2024	Redemption 100.0000		4,903,663	4,903,663	4,854,627	4,903,663						4,903,663				180,211	03/01/2025
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/25		12/31/2024	Redemption 100.0000		150,000	150,000	148,500	149,988		12		12		150,000				10,390	01/23/2025
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		05/22/2024	DIRECT		2,349,771	2,360,630	2,337,024	2,354,162		2,365		2,365		2,356,526	(6,755)	(6,755)		182,408	01/23/2025
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		09/30/2024	Redemption 100.0000		48,726	48,726	48,239	48,592		134		134		48,726				3,715	01/23/2025
65960#-AA-5	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		06/28/2024	Redemption 100.0000		4,983	4,983	4,934	4,948		36		36		4,983				230	07/16/2027
65960#-AB-3	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		01/22/2024	Redemption 100.0000		1,562,500	1,562,500	1,551,404	1,552,810		9,690		9,690		1,562,500				(7,354)	07/16/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC DDTL-4 07/16/27		09/30/2024	Redemption 100.0000		34,196	34,196	33,857	33,908		287		287		34,196				1,916	07/16/2027
65960#-AC-1	NORTH HAVEN STACK BUYER LLC DDTL 3 01/01/30		06/28/2024	Redemption 100.0000		6,352	6,352	6,291	6,294		58		58		6,352				177	01/01/2030
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		01/19/2024	No Broker		1,754,531	1,781,250	1,754,531	1,762,318		(7,787)		(7,787)		1,754,531					07/16/2027
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		01/10/2024	Redemption 100.0000		(1,162,500)	(1,162,500)	(1,145,063)	(1,162,500)						(1,162,500)					07/16/2027
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		01/08/2024	Tax Free Exchange		1,323,625	1,343,875	1,323,717	1,332,960		(9,335)		(9,335)		1,323,625				2,180	07/16/2027
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		10/02/2024	Redemption 100.0000		16,822,660	16,822,660	16,529,410	16,545,601		277,059		277,059		16,822,660				1,641,662	05/24/2028
65960@-AB-5	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		10/03/2024	Redemption 100.0000		2,077,833	2,077,833	2,063,712	2,067,682		10,151		10,151		2,077,833				133,007	05/24/2027
65960@-AC-3	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		10/02/2024	Redemption 100.0000		2,336,954	2,336,954	2,319,851	2,133,319		203,634		203,634		2,336,954				189,401	05/24/2027
65960@-AD-1	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		10/02/2024	Redemption 100.0000		4,769,016	4,769,016	4,721,326	4,735,688		33,328		33,328		4,769,016				425,560	05/24/2027
65960@-AF-6	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		10/02/2024	Redemption 100.0000		1,123,943	1,123,943	1,110,104	1,113,320		10,623		10,623		1,123,943				101,012	12/22/2027
65960@-AH-2	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		10/02/2024	Redemption 100.0000		1,990,000	1,990,000	1,990,000	1,990,000						1,990,000				210,374	01/01/2040
65960@-AJ-8	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL A 05/24/27		10/02/2024	Redemption 100.0000		1,771,290	1,771,290	1,769,075	1,768,471		2,819		2,819		1,771,290				290,389	05/24/2027
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/26		03/29/2024	Redemption 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				81,973	06/06/2026
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/26		06/06/2024	Maturity																06/06/2026
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		12/31/2024	Redemption 100.0000		98,276	98,276	97,293	97,944		332		332		98,276				7,180	06/06/2025
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		11/20/2024	Redemption 100.0000		6,362	6,362	6,298	6,339		23		23		6,362				1,354	06/06/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65960C-AF-1	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		09/30/2024	Redemption 100.0000		86,000	86,000	84,710	85,281		719		719		86,000				4,099	06/06/2025
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		03/29/2024	Redemption 100.0000		9,535,578	9,535,578	9,488,832	9,496,257		39,321		39,321		9,535,578				81,422	01/28/2029
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		06/05/2024	Tax Free Exchange		38,106,920	38,251,486	38,063,964	38,093,750		13,170		13,170		38,106,920				1,254,614	01/28/2029
67078U-AB-5	NUTRITION 101 BUYER LLC INITIAL TERM LOAN 08/31/28		12/31/2024	Redemption 100.0000		150,000	150,000	148,500	148,701		1,299		1,299		150,000				13,214	08/31/2028
67103*-AA-3	ONS MSO LLC First Lien Initial Term Loan 07/08/25		10/01/2024	Redemption 100.0000		100,000	100,000	99,000	99,629		371		371		100,000				5,690	07/08/2025
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/26		09/20/2024	Redemption 100.0000		4,099,685	4,099,685	4,081,236	4,084,813		14,871		14,871		4,099,685				190,417	07/08/2026
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		10/01/2024	Redemption 100.0000		33,460	33,460	33,125	33,326		134		134		33,460				2,398	07/08/2025
67103*-AD-7	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		10/01/2024	Redemption 100.0000		65,767	65,767	65,109	65,417		350		350		65,767				3,099	07/08/2025
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		05/22/2024	DIRECT		4,048,278	4,048,278	4,007,795	4,031,441		4,740		4,740		4,036,181		12,097	12,097	240,692	07/08/2025
67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		10/01/2024	Redemption 100.0000		117,524	117,524	116,349	117,035		489		489		117,524				6,428	07/08/2025
67114C-AF-2	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN 07/08/26		04/10/2024	No Broker		1,033,778	1,033,778	1,033,778	1,033,778						1,033,778					07/08/2026
67115J-AB-5	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		05/22/2024	DIRECT		8,969,222	8,969,222	8,879,530	8,896,102		7,829		7,829		8,903,931		65,291	65,291	675,469	04/18/2028
67115J-AC-3	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		11/25/2024	Redemption 100.0000		16,060	16,060	15,953	15,967		94		94		16,060				15	04/18/2028
67115J-AD-1	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan 04/18/28		12/31/2024	Redemption 100.0000		189,715	189,715	185,920	186,442		3,273		3,273		189,715				10,597	04/18/2028
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3 04/10/27		12/17/2024	Redemption 100.0000		54,311	54,311	54,290	54,300		11		11		54,311				3,531	04/10/2027
68163M-AB-7	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		07/19/2024	DIRECT		10,603,897	10,731,848	10,624,529	10,636,599		8,616		8,616		10,645,215		(41,318)	(41,318)	542,851	08/22/2029
68163M-AB-7	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		10/31/2024	Redemption 100.0000		1,161,345	1,161,345	1,149,731	1,151,037		10,307		10,307		1,161,345				57,738	08/22/2029
68217U-AH-2	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		01/25/2024	Redemption 100.0000		32,769,882	32,769,882	32,477,081	32,561,756		208,126		208,126		32,769,882				(39,046)	12/30/2026
68217U-AL-3	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		01/25/2024	Redemption 100.0000		5,281,690	5,281,690	5,242,077	5,241,503		40,187		40,187		5,281,690				73,810	11/30/2027
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		01/25/2024	Redemption 100.0000		14,357,372	14,357,372	14,140,403	14,192,564		164,809		164,809		14,357,372				365,417	12/30/2026
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		09/30/2024	Redemption 100.0000		196,885	196,885	194,921	196,394		491		491		196,885				8,392	03/29/2025
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		12/31/2024	Redemption 100.0000		210,250	210,250	206,045	207,309		2,940		2,940		210,250				17,281	02/23/2028
68300*-AA-2	ONLINE LABELS GROUP LLC INITIAL TERM LOAN 12/19/29		07/19/2024	DIRECT		1,296,490	1,296,490	1,296,490	1,296,490						1,296,490				73,192	12/19/2029
68300*-AA-2	ONLINE LABELS GROUP LLC INITIAL TERM LOAN 12/19/29		12/30/2024	Redemption 100.0000		33,459	33,459	33,459	33,459						33,459				2,213	12/19/2029
68621X-AE-3	ORGANON & CO TERM B 04/08/28		08/06/2024	Redemption 100.0000		49,261,934	49,261,934	49,003,699	49,040,337		221,598		221,598		49,261,934				1,494,224	04/08/2028
68635P-AB-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN 07/03/29		12/31/2024	Redemption 100.0000		60,902	60,902	59,989	60,017		885		885		60,902				4,312	07/03/2029
68635P-AD-6	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29		07/02/2024	Redemption 100.0000		3,197,368	3,197,368	3,149,408	3,149,271		48,097		48,097		3,197,368				197,993	07/03/2029
68751B-AB-9	ORTHOALLIANCE MSO LLC Third Amendment Term Loan 07/21/25		11/01/2024	Redemption 100.0000		8,980,193	8,980,193	8,890,391	8,928,913		51,279		51,279		8,980,193				904,055	07/21/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		11/01/2024	Redemption 100.0000		2,303,359	2,303,359	2,257,292	2,274,639		28,721		28,721		2,303,359				230,478	07/21/2025
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B 07/21/25		11/01/2024	Redemption 100.0000		3,670,092	3,670,092	3,596,690	3,621,475		48,616		48,616		3,670,092				377,239	07/21/2025
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		11/01/2024	Redemption 100.0000		2,029,694	2,029,694	1,989,100	2,000,659		29,035		29,035		2,029,694				260,408	07/21/2025
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		11/01/2024	Redemption 100.0000		978,430	978,430	968,646	972,127		6,303		6,303		978,430				95,221	07/21/2025
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		12/31/2024	Redemption 100.0000		27,000	27,000	26,865	26,900		100		100		27,000				1,632	06/17/2028
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans 06/29/26		09/25/2024	DIRECT															27,729	06/29/2026
69012B-AB-2	OUTPUT SERVICES GROUP INC Term A Loans 06/29/26		01/01/2024	Taxable Exchange		2,821,831	13,134,036	7,326,974	7,326,974						7,326,974		(4,505,143)	(4,505,143)		06/29/2026
69014G-AB-9	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		07/19/2024	DIRECT		893,836	894,641	875,276	875,474		1,668		1,668		877,142		16,693	16,693	72,258	02/05/2029
69014G-AB-9	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		12/31/2024	Redemption 100.0000		25,145	25,145	24,601	24,607		539		539		25,145				2,233	02/05/2029
69014G-AD-5	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		07/19/2024	DIRECT		5,025,120	5,029,647	4,916,479	4,927,355		10,020		10,020		4,937,375		87,745	87,745	442,975	02/05/2029
69014G-AD-5	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		12/31/2024	Redemption 100.0000		128,354	128,354	125,466	125,743		2,610		2,610		128,354				11,603	02/05/2029
69315E-AB-0	PAG HOLDING CORP INITIAL TERM LOAN 12/21/29		07/19/2024	DIRECT		1,150,134	1,156,722	1,133,588	1,133,311		1,802		1,802		1,135,113		15,021	15,021	99,470	12/21/2029
69315E-AB-0	PAG HOLDING CORP INITIAL TERM LOAN 12/21/29		12/31/2024	Redemption 100.0000		404,144	404,144	396,061	395,964		8,180		8,180		404,144				28,721	12/21/2029
69396@-AB-1	VA Lakeland 2024 Add On TERM LOAN 01/31/24		01/31/2024	DIRECT			6,637,562	4,462,838	4,462,838						4,462,838		(4,462,838)	(4,462,838)		01/31/2024
69396@-AB-1	VA Lakeland 2024 Add On TERM LOAN 01/31/24		01/01/2024	Tax Free Exchange		8,897,660	13,233,454	8,897,660	8,897,660						8,897,660					01/31/2024
69420#-AB-9	PMAB LLC Term Loan 02/06/25		04/30/2024	Redemption 100.0000		498,764	498,764	497,575	498,577		188		188		498,764				12,840	02/06/2025
69420#-AC-7	PMAB LLC Third Amendment Term Loan 02/06/25		04/30/2024	Redemption 100.0000		255,858	255,858	255,858	255,858						255,858				10,855	02/06/2025
69705X-AB-6	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29		12/31/2024	Redemption 100.0000		13,938	13,938	13,840	13,836		102		102		13,938				873	09/17/2029
69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29		01/19/2024	Redemption 100.0000		516,327	516,327	507,291	507,122		9,205		9,205		516,327					09/17/2029
69705X-AD-2	PALMETTO ACQUISITIONCO INC TERM LOAN 09/17/29		09/30/2024	Redemption 100.0000		119,925	119,925	117,827	117,873		2,052		2,052		119,925				6,744	09/17/2029
70345*-AA-5	PATRIOT MMG BUYER Term Loan 10/15/27		12/31/2024	Redemption 100.0000		141,612	141,612	140,196	140,456		1,156		1,156		141,612				7,910	10/15/2027
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		09/30/2024	Redemption 100.0000		5,051,961	5,051,961	5,001,441	5,015,612		36,348		36,348		5,051,961				234,572	03/02/2028
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		12/05/2024	Redemption 100.0000		271,777	271,777	270,045	270,489		1,288		1,288		271,777				29,658	03/02/2026
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		09/27/2024	Redemption 100.0000		707,274	707,274	700,201	702,169		5,105		5,105		707,274				39,240	03/02/2028
71367A-AB-1	PERENNIAL SERVICES TERM LOAN 09/07/29		07/19/2024	DIRECT		4,948,078	4,967,950	4,893,431	4,895,192		6,383		6,383		4,901,575		46,503	46,503	383,584	09/07/2029
71367A-AB-1	PERENNIAL SERVICES TERM LOAN 09/07/29		12/31/2024	Redemption 100.0000		56,034	56,034	55,193	55,213		821		821		56,034				4,338	09/07/2029
71367A-AC-9	PERENNIAL SERVICES DELAYED DRAW TERM LOAN 09/07/29		12/31/2024	Redemption 100.0000		72,341	72,341	72,043	72,033		308		308		72,341				4,780	09/07/2029
71367A-AD-7	PERENNIAL SERVICES REVOLVER CREDIT LOAN 09/07/29		04/12/2024	Redemption 100.0000		3,928,571	3,928,571	3,869,643	3,868,688		59,884		59,884		3,928,571				144,253	09/07/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		09/30/2024	Redemption 100.0000		3,354,066	3,354,066	3,337,532	3,337,982		16,084		16,084		3,354,066				188,722	04/07/2029
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		12/09/2024	Tax Free Exchange		8,192,737	8,225,620	8,185,070	8,186,174		6,563		6,563		8,192,737				630,245	04/07/2029
71677H-AL-9	PETSMART INC TERM B 02/12/28		10/25/2024	Redemption 100.0000		161,085	161,085	157,937	158,538		2,547		2,547		161,085				6,785	02/12/2028
71911K-AC-8	PAREXEL TERM 08/11/28		06/28/2024	Redemption 100.0000		185,000	185,000	184,511	184,617		383		383		185,000				6,991	08/11/2028
71911K-AC-8	PAREXEL TERM 08/11/28		07/19/2024	Tax Free Exchange		36,107,374	36,167,500	36,071,845	36,092,612		14,762		14,762		36,107,374				2,000,051	08/11/2028
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		02/29/2024	DIRECT WITH COUNTERPARTY FIXED																03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		01/01/2024	Redemption 100.0000		63,653	63,653	63,388	63,525		128		128		63,653					03/05/2026
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		02/15/2024	Tax Free Exchange		24,710,835	24,761,066	24,657,961	24,711,232		(397)		(397)		24,710,835				376,842	03/05/2026
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30		07/19/2024	DIRECT		3,394,986	3,417,542	3,349,191	3,352,948		4,822		4,822		3,357,770		37,216	37,216	202,088	04/03/2030
72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30		12/31/2024	Redemption 100.0000		89,917	89,917	88,118	88,217		1,699		1,699		89,917				6,378	04/03/2030
72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		12/31/2024	Redemption 100.0000		3,074,485	3,074,485	3,027,753	3,027,882		46,603		46,603		3,074,485				83,350	04/03/2030
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		09/30/2024	Redemption 100.0000		125,502	125,502	124,875	125,047		455		455		125,502				5,948	04/12/2028
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		10/24/2024	JP MORGAN SECURITIES INC		3,098,314	3,088,579	3,049,971	3,055,911		4,905		4,905		3,060,816		37,499	37,499	180,035	03/15/2028
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		09/30/2024	Redemption 100.0000		21,447	21,447	21,179	21,220		227		227		21,447				890	03/15/2028
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		12/31/2024	Redemption 100.0000		107,500	107,500	106,963	107,259		241		241		107,500				3,964	08/03/2026
72819Q-AN-2	PLAZE INC 08/03/26		12/31/2024	Redemption 100.0000		105,361	105,361	103,881	104,567		794		794		105,361				3,856	08/03/2026
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		01/01/2024	Redemption 100.0000		3,003	3,003	2,988	2,992		11		11		3,003					06/04/2028
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		12/31/2024	Redemption 100.0000		125,000	125,000	123,750	124,352		648		648		125,000				6,114	11/26/2026
73179Y-AM-9	AVIENT CORPORATION TERM B 08/29/29		03/29/2024	Redemption 100.0000		33,648	33,648	33,277	33,292		356		356		33,648				484	08/29/2029
73179Y-AM-9	AVIENT CORPORATION TERM B 08/29/29		04/09/2024	Tax Free Exchange		4,407,643	4,452,749	4,403,631	4,405,622		2,021		2,021		4,407,643				129,821	08/29/2029
73928K-AC-5	POWER GRID HOLDINGS INC TERM B 11/29/30		06/28/2024	Redemption 100.0000		20,500	20,500	20,090	20,119		381		381		20,500				1,375	11/29/2030
73940*-AA-8	POWERGRID SERVICES ACQUISITION 10.500% 03/21/29		06/04/2024	Redemption 100.0000		28,574,952	28,574,952	28,003,452	28,131,615		443,337		443,337		28,574,952				1,885,678	03/21/2029
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		06/04/2024	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000					09/21/2026
73940B-AC-9	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		09/30/2024	Redemption 100.0000		64,817	64,817	64,169	64,310		507		507		64,817				2,198	11/10/2028
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		07/24/2024	DIRECT		21,568,501	21,568,501	21,289,317	21,368,872		32,489		32,489		21,401,361		167,140	167,140	1,276,029	12/19/2026
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		03/28/2024	Redemption 100.0000		56,022	56,022	55,297	55,504		519		519		56,022				2,508	12/19/2026
74174*-AA-3	PRIME BUYER LLC Revolver 12/22/26		01/01/2024	DIRECT															(4,399)	12/22/2026
74174*-AB-1	PRIME BUYER LLC Initial Term Loan 12/22/26		11/29/2024	Redemption 100.0000		14,032,770	14,032,770	13,822,279	13,909,708		123,062		123,062		14,032,770				1,610,558	12/22/2026
74174*-AC-9	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		11/29/2024	Redemption 100.0000		20,445,051	20,445,051	20,189,488	20,261,627		183,424		183,424		20,445,051				2,010,322	12/22/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74274N-AJ-2	PROAMPAC PG BORROWER LLC TERM B 09/15/28		03/29/2024	Redemption 100.0000		66,321	66,321	66,321	66,321						66,321				3,463	09/15/2028
74274N-AJ-2	PROAMPAC PG BORROWER LLC TERM B 09/15/28		03/28/2024	Tax Free Exchange		26,421,314	26,463,544	26,420,754	26,416,693		4,621		4,621		26,421,314				1,382,446	09/15/2028
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		11/14/2024	CORP ACTION		1,278,625	1,278,625	1,272,232	1,273,968		758		758		1,274,726		3,899	3,899	99,364	03/10/2028
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		09/30/2024	Redemption 100.0000		9,938	9,938	9,888	9,901		36		36		9,938				364	03/10/2028
74345H-AB-7	Proofpoint Inc Term B 08/31/28		03/28/2024	Redemption 100.0000		18,375	18,375	18,283	18,308		67		67		18,375				400	08/31/2028
74345H-AB-7	Proofpoint Inc Term B 08/31/28		05/21/2024	Tax Free Exchange		7,162,507	7,184,625	7,148,702	7,158,533		3,974		3,974		7,162,507				262,099	08/31/2028
74355E-AC-9	PROSCI INC REVOLVER 10/21/26		03/11/2024	Redemption 100.0000		2,437,500	2,437,500	2,422,875	2,422,984		14,516		14,516		2,437,500				405	10/21/2026
743768-AA-7	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		03/22/2024	Redemption 100.0000		14,336,613	14,336,613	14,202,715	14,291,650		44,963		44,963		14,336,613				331,196	11/30/2025
743768-AC-3	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		03/22/2024	Redemption 100.0000		2,985,552	2,985,552	2,970,624	2,977,604		7,948		7,948		2,985,552				93,172	11/30/2025
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		03/28/2024	Redemption 100.0000		74,598	74,598	74,568	74,581		16		16		74,598				1,507	01/29/2027
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		04/04/2024	Tax Free Exchange		28,566,819	28,570,851	28,559,443	28,564,615		2,204		2,204		28,566,819				673,102	01/29/2027
74908J-AB-2	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		12/31/2024	Redemption 100.0000		183,609	183,609	181,773	182,315		1,294		1,294		183,609				13,013	05/28/2027
74908J-AC-0	QUORUM HEALTH RESOURCES LLC Revolver 05/28/27		07/31/2024	Redemption 100.0000		1,350,000	1,350,000	1,336,500	1,338,176		11,824		11,824		1,350,000				103,269	05/28/2027
74908J-AD-8	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L 05/28/27		12/31/2024	Redemption 100.0000		39,200	39,200	38,612	38,652		548		548		39,200				3,972	05/28/2027
74908J-AE-6	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN 05/28/27		12/31/2024	Redemption 100.0000		39,200	39,200	38,612	38,654		546		546		39,200				2,819	05/28/2027
74919E-AP-9	R1 RCM INC TERM B 06/21/29		11/19/2024	Redemption 100.0000		13,375,688	13,375,688	13,245,353	13,262,406		113,282		113,282		13,375,688				897,302	06/21/2029
74935N-AB-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		12/31/2024	Redemption 100.0000		86,068	86,068	85,207	85,338		730		730		86,068				6,787	03/01/2029
74935N-AC-8	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		12/31/2024	Redemption 100.0000		19,955	19,955	19,792	19,813		142		142		19,955				1,708	03/01/2029
74935N-AD-6	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		12/24/2024	Redemption 100.0000		2,126,464	2,126,464	2,118,288	2,119,128		7,336		7,336		2,126,464				67,755	03/01/2029
74935N-AF-1	RA PARENT HOLDINGS LP First Incremental Term Loan 03/01/29		12/31/2024	Redemption 100.0000		107,430	107,430	106,356	106,509		921		921		107,430				6,356	03/01/2029
74982C-AG-5	RACE WINNING BRANDS INC TERM LOAN A 11/16/27		07/26/2024	Redemption 100.0000		49,875	49,875	49,377	49,462		413		413		49,875				2,462	11/16/2027
75006*-AA-4	RFI BUYER SECOND AMENDMENT TERM LOAN 08/05/28		10/01/2024	Redemption 100.0000		15,000	15,000	14,850	14,850		150		150		15,000				1,821	08/05/2028
75008@-AA-0	RFI BUYER Term A Loan 08/05/28		10/01/2024	Redemption 100.0000		93,273	93,273	91,419	91,475		1,798		1,798		93,273				4,506	08/05/2028
75008@-AB-8	RFI BUYER Delayed Draw Term Loan 08/05/28		09/30/2024	Redemption 100.0000		39,382	39,382	39,382	39,382						39,382				1,931	08/05/2028
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		01/01/2024	Redemption 100.0000		48,361	48,361	47,952	48,075		286		286		48,361				240	02/09/2028
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		03/29/2024	Tax Free Exchange		15,318,179	18,345,125	15,318,179	18,236,808		9,301	2,927,929	(2,918,628)		15,318,179				397,355	02/09/2028
75279*-AA-4	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		07/19/2024	DIRECT		2,586,450	2,617,070	2,564,729	2,571,849		4,675		4,675		2,576,524		9,926	9,926	221,134	11/01/2028
75279*-AA-4	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		12/31/2024	Redemption 100.0000		78,761	78,761	77,186	77,400		1,361		1,361		78,761				5,318	11/01/2028
75279*-AC-0	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		10/15/2024	Redemption 100.0000		1,163,961	1,163,961	1,141,361	1,143,430		20,531		20,531		1,163,961				69,838	11/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75605V-AD-4	REALPAGE INC 04/22/28		12/29/2024	Redemption 100.0000		86,250	86,250	86,005	86,068		182		182		86,250				1,983	04/22/2028
75621#-AA-5	RECIPE ACQUISITION CORP Term Loan 09/15/24		08/01/2024	Redemption 100.0000		19,367,399	19,367,399	19,173,725	19,369,206		(1,807)		(1,807)		19,367,399				713,888	09/15/2024
75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		12/18/2024	Redemption 100.0000		56,898	56,898	56,898	56,898						56,898				4,055	02/24/2030
75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		12/12/2024	Tax Free Exchange		1,379,558	1,379,558	1,379,558	1,379,558						1,379,558				115,201	02/24/2030
75870@-AA-5	REFRESH BUYER LLC 2023 INCREMENTAL TERM LOAN 12/23/28		07/19/2024	DIRECT		1,368,942	1,381,514	1,367,699	1,367,819		1,493		1,493		1,369,313		(371)	(371)	96,215	12/23/2028
75870@-AA-5	REFRESH BUYER LLC 2023 INCREMENTAL TERM LOAN 12/23/28		12/31/2024	Redemption 100.0000		35,653	35,653	35,297	35,300		353		353		35,653				2,800	12/23/2028
75976@-AA-8	RENAISSANCE BUYER LLC Initial Term Loan 07/18/28		03/18/2024	Tax Free Exchange		7,079,760	7,193,973	7,050,093	7,072,818		6,942		6,942		7,079,760				218,686	07/18/2028
76087@-AA-2	RESA HOLDINGS COMPANY Revolver 12/15/27		11/22/2024	Redemption 100.0000		1,384,980	1,384,980	1,376,914	1,377,280		7,700		7,700		1,384,980				97,465	12/15/2027
76087@-AB-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		12/31/2024	Redemption 100.0000		78,307	78,307	77,654	77,711		596		596		78,307				3,935	12/15/2027
76087@-AC-8	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		09/30/2024	Redemption 100.0000		109,357	109,357	108,264	108,546		811		811		109,357				4,276	12/15/2027
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		03/28/2024	Redemption 100.0000		28,563	28,563	28,354	28,401		162		162		28,563				560	02/09/2028
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		05/24/2024	Tax Free Exchange		11,027,351	11,082,557	11,001,316	11,019,524		7,826		7,826		11,027,351				350,443	02/09/2028
76133@-AA-6	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		12/31/2024	Redemption 100.0000		83,643	83,643	83,329	83,643						83,643					04/15/2027
76133@-AB-4	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		12/31/2024	Redemption 100.0000		17,119	17,119	16,951	16,999		120		120		17,119				807	04/15/2027
76133@-AC-2	REVALIZE INC TRANCHE 4 DELAYED DRAW TL 04/15/27		12/31/2024	Redemption 100.0000		6,011	6,011	5,981	5,985		26		26		6,011				570	04/15/2027
76133@-AD-0	REVALIZE INC REVOLVER 04/15/27		12/19/2024	Redemption 100.0000		45,666	45,666	45,666	45,666						45,666				6,368	04/15/2027
76133M-AB-7	RH TERM B 10/15/28		12/31/2024	Redemption 100.0000		75,148	75,148	74,772	74,868		279		279		75,148				3,820	10/15/2028
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		05/13/2024	Various		9,560,166	9,506,384	9,494,501	9,501,453		2,603		2,603		9,504,055		56,111	56,111	267,782	01/30/2027
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		10/22/2024	Redemption 100.0000		714,891	714,891	692,103	700,811		14,081		14,081		714,891				25,519	01/30/2027
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		05/28/2024	Redemption 100.0000		7,999,946	7,999,946	7,848,622	7,898,357		101,589		101,589		7,999,946				139,478	02/16/2026
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		05/08/2024	Redemption 100.0000		62,977	62,977	61,770	58,223		4,754		4,754		62,977				949	09/17/2028
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		05/28/2024	Tax Free Exchange		16,887,571	17,133,734	16,805,516	16,866,879		20,692		20,692		16,887,571				323,650	09/17/2028
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		07/19/2024	DIRECT		554,934	554,047	542,966	543,293		953		953		544,246		10,688	10,688	50,304	04/04/2029
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		12/31/2024	Redemption 100.0000		15,802	15,802	15,486	15,495		307		307		15,802				1,184	04/04/2029
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		07/19/2024	DIRECT		5,127,247	5,119,056	5,016,675	5,023,752		8,520		8,520		5,032,272		94,975	94,975	256,171	04/04/2029
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		12/31/2024	Redemption 100.0000		116,758	116,758	114,423	114,584		2,174		2,174		116,758				7,039	04/04/2029
77542H-AJ-4	ROHRER CORPORATION REVOLVER 3/2021 03/15/26		08/09/2024	Redemption 100.0000		750,000	750,000	743,920	547,470		202,530		202,530		750,000				19,815	03/15/2026
77542H-AK-1	ROHRER CORPORATION Term Loan 03/15/27		10/01/2024	Redemption 100.0000		200,000	200,000	198,000	198,675		1,325		1,325		200,000				13,529	03/15/2027
78029#-AE-9	ROYAL HOLDCO CORPORATION INCREMENTAL TRANCHE I 12/30/27		09/30/2024	Redemption 100.0000		37,636	37,636	37,072	37,090		547		547		37,636				3,400	12/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78029#-AF-6	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		05/09/2024	No Broker		593,168	594,654	593,168	593,003		165		165		593,168					12/30/2027
78029#-AF-6	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		09/30/2024	Redemption 100.0000		22,285	22,285	21,932	21,761		524		524		22,285				1,450	12/30/2027
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		12/31/2024	Redemption 100.0000		(39,789)	(39,789)	(39,790)	(42,149)		2,360		2,360		(39,789)					07/23/2027
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		01/17/2024	Tax Free Exchange		21,491,087	21,727,650	21,401,840	21,490,035		1,053		1,053		21,491,087				165,883	07/23/2027
78448*-AA-4	SCP EYE CARE HOLDCO LLC INITIAL TERM LOAN 10/05/29		07/19/2024	DIRECT		2,464,146	2,512,897	2,462,639	2,468,471		3,774		3,774		2,472,245		(8,099)	(8,099)	167,655	10/05/2029
78448*-AA-4	SCP EYE CARE HOLDCO LLC INITIAL TERM LOAN 10/05/29		12/31/2024	Redemption 100.0000		83,422	83,422	81,753	81,947		1,475		1,475		83,422				4,427	10/05/2029
78448*-AB-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		07/19/2024	DIRECT		478,447	487,913	485,288	485,267		321		321		485,588		(7,141)	(7,141)	27,507	10/05/2029
78448*-AB-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		12/31/2024	Redemption 100.0000		17,455	17,455	17,361	17,360		95		95		17,455				893	10/05/2029
78448*-AC-0	SCP EYE CARE HOLDCO LLC REVOLVING CREDIT LOAN 10/05/29		04/01/2024	Redemption 100.0000		6,701,923	6,701,923	6,567,885	6,577,125		124,798		124,798		6,701,923				195,739	10/05/2029
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		05/31/2024	DIRECT			1	1	1						1		(1)	(1)		04/16/2025
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		05/09/2024	Redemption 100.0000		2,688,496	2,688,496	2,653,961	2,671,890		16,606		16,606		2,688,496				22,904	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		02/29/2024	CITIZENS JMP SECURITIES LLC		5,231,673	5,231,673	5,088,608	5,158,161		16,755		16,755		5,174,916		56,757	56,757	64,958	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		05/09/2024	Redemption 100.0000		13,753,357	13,753,357	13,474,873	13,651,171		102,186		102,186		13,753,357				279,580	04/16/2025
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		05/14/2024	Redemption 100.0000		3,519,351	3,519,351	3,446,834	3,457,977		61,374		61,374		3,519,351				82,972	03/22/2029
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		05/09/2024	Redemption 100.0000		5,602,903	5,602,903	5,488,692	5,506,091		96,812		96,812		5,602,903				157,029	03/22/2029
78481G-AB-4	STS HLDG INC TERM LOAN 08/27/26		11/12/2024	Redemption 100.0000		2,641,731	2,641,731	2,595,519	2,620,130		21,601		21,601		2,641,731				227,207	08/27/2026
78484E-AB-6	SPI LLC Initial Term Loan 12/21/27		09/30/2024	Redemption 100.0000		285,000	285,000	282,150	282,851		2,149		2,149		285,000				15,052	12/21/2027
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		12/15/2024	Redemption 100.0000		280,356	280,356	280,356	280,356						280,356				5,046	09/15/2036
78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		05/22/2024	DIRECT		5,378,786	5,470,138	5,415,436	5,437,962		5,511		5,511		5,443,473		(64,687)	(64,687)	159,673	12/16/2026
78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		12/31/2024	Redemption 100.0000		239,558	239,558	237,162	238,149		1,409		1,409		239,558				13,461	12/16/2026
78655#-AB-6	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		12/31/2024	Redemption 100.0000		101,231	101,231	100,219	101,231						101,231					12/16/2026
78655#-AD-2	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		12/31/2024	Redemption 100.0000		472,461	472,461	467,736	468,230		4,230		4,230		472,461				44,992	12/16/2026
80006H-AB-4	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28		06/28/2024	Redemption 100.0000		1,042,177	1,042,177	1,010,911	1,015,604		26,573		26,573		1,042,177				44,365	09/19/2028
80006H-AD-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN 09/19/28		12/31/2024	Redemption 100.0000		669,080	669,080	655,698	656,207		12,872		12,872		669,080				59,470	09/19/2028
80306Y-A*-9	SAPPHIRE TELECOM INC Revolver 11/20/25		06/27/2024	DIRECT																11/20/2025
80306Y-A*-9	SAPPHIRE TELECOM INC Revolver 11/20/25		06/27/2024	Redemption 100.0000		156,780	156,780	156,780	156,780						156,780				10,609	11/20/2025
80306Y-AA-6	SAPPHIRE TELECOM INC Initial Term Loan 11/20/25		06/27/2024	Redemption 100.0000		19,050,000	19,050,000	18,859,500	18,980,236		69,764		69,764		19,050,000				753,299	11/20/2025
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		04/04/2024	Redemption 100.0000		142,857	142,857	142,857	142,857						142,857				6,000	03/27/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80586#-AA-8	SCALED AGILE HOLDINGS Delayed Draw Term Loan 12/18/28		12/31/2024	Redemption 100.0000		14,496	14,496	14,351	14,325		171		171		14,496				1,111	12/18/2028
80586#-AB-6	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28		12/31/2024	Redemption 100.0000		298,442	298,442	295,458	296,074		2,368		2,368		298,442				20,615	12/18/2028
80586#-AC-4	SCALED AGILE HOLDINGS REVOLVER 12/18/28		12/31/2024	Redemption 100.0000		1,093	1,093	1,082	1,082		11		11		1,093				56	12/18/2028
80875A-AT-8	LIGHT & WONDER INTERNATIONAL I TERM 04/07/29		03/14/2024	Tax Free Exchange		22,613,015	22,850,064	22,558,903	22,600,270		12,744		12,744		22,613,015				497,609	04/07/2029
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		04/24/2024	Redemption 100.0000		19,688	19,688	19,638	19,592		95		95		19,688				(3,939)	02/04/2029
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		06/11/2024	Tax Free Exchange		4,300,817	4,309,375	4,298,602	4,299,985		831		831		4,300,817				278,731	02/04/2029
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		06/28/2024	Redemption 100.0000		120,774	120,774	120,396	120,460		314		314		120,774				4,160	02/24/2028
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		06/28/2024	Tax Free Exchange		23,800,441	23,852,883	23,778,172	23,790,895		9,546		9,546		23,800,441				1,095,135	02/24/2028
81608@-AA-2	SEKO Syndicated Loan Term 06/30/27		12/16/2024	DIRECT			66,792,383		65,935,518		75,073	66,010,592	(65,935,519)						75,425	06/30/2027
81608@-AH-7	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		03/29/2024	Redemption 100.0000		31,520	31,520	31,204	31,281		239		239		31,520				845	12/30/2026
81608@-AJ-3	SEKO GLOBAL LOGISTICS NETWORK SIXTH AMENDMENT INCREMENT DDTL 12/30/26		03/29/2024	Redemption 100.0000		92,689	92,689	91,762	91,863		826		826		92,689				2,496	12/30/2026
81608@-AM-6	SEKO 14.604% 06/30/27		12/16/2024	DIRECT			6,124,219	466	6,230,611		(105,927)	6,124,219	(6,230,146)		466			(466)	(466)	464,861	06/30/2027
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		11/29/2024	Various		7,688,464	7,688,464	7,601,765	7,609,019		21,238		21,238		7,630,257		58,207	58,207	646,782	03/06/2027
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/31/2024	Redemption 100.0000		35,444,944	35,444,944	35,045,250	35,078,688		366,256		366,256		35,444,944				1,708,324	03/06/2027
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		09/30/2024	Redemption 100.0000		230,997	230,997	230,083	230,783		214		214		230,997				17,695	05/11/2025
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		09/30/2024	Redemption 100.0000		27,074	27,074	27,074	27,074						27,074				1,231	05/11/2025
82861@-AA-2	Simeio Group Holdings Inc Revolver 02/02/26		06/04/2024	Redemption 100.0000		1,274,665	1,274,665	1,274,665	1,274,665						1,274,665				47,217	02/02/2026
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		06/05/2024	Redemption 100.0000		171,582	171,582	169,867	170,898		684		684		171,582				9,833	02/02/2026
82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		12/31/2024	Redemption 100.0000		73,101	73,101	72,370	72,625		476		476		73,101				6,405	05/17/2026
82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		12/31/2024	Redemption 100.0000		11,858	11,858	11,739	11,768		90		90		11,858				522	05/17/2026
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		12/31/2024	Redemption 100.0000		1,287,707	1,287,707	1,271,611	1,278,660		9,047		9,047		1,287,707				84,277	11/05/2026
83415Y-AC-4	SOLARAY LLC Term Loan 12/15/25		12/31/2024	Redemption 100.0000		701,273	701,273	695,676	701,769		(497)		(497)		701,273				(96)	12/15/2025
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 12/25/25		12/31/2024	Redemption 100.0000		248,459	248,459	248,459	248,459						248,459				(5,337)	12/25/2025
83415Y-AE-0	SOLARAY LLC First Amendment Additional DDT 12/15/25		09/30/2024	Redemption 100.0000		432,899	432,899	432,899	432,899						432,899				2,669	12/15/2025
83578B-AN-3	SOPHIA LP 09/23/27		04/09/2024	Redemption 100.0000		288,756	288,756	286,591	287,389		1,367		1,367		288,756				997	09/23/2027
83578B-AN-3	SOPHIA LP 09/23/27		04/08/2024	Tax Free Exchange		16,058,667	16,129,055	16,008,088	16,052,709		5,958		5,958		16,058,667				55,711	09/23/2027
84218*-AD-4	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		12/31/2024	Redemption 100.0000		96,656	96,656	95,690	95,848		808		808		96,656				6,059	10/01/2027
84218*-AE-2	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMIN LOAN 10/01/27		12/31/2024	Redemption 100.0000		93,433	93,433	92,498	93,433						93,433					10/01/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84218*-AF-9	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		12/31/2024	Redemption 100.0000		11,694	11,694	11,519	11,526		168		168		11,694				897	10/01/2027
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		12/31/2024	Redemption 100.0000		56,750	56,750	56,483	56,655		95		95		56,750				2,550	09/23/2025
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		12/31/2024	Redemption 100.0000		31,289	31,289	31,182	31,243		46		46		31,289				1,025	09/23/2025
84744B-AE-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		12/31/2024	Redemption 100.0000		81,454	81,454	80,958	81,207		247		247		81,454				5,336	09/23/2025
84832*-AA-6	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		12/31/2024	Redemption 100.0000		142,190	142,190	140,768	141,061		1,129		1,129		142,190				9,858	03/01/2028
84832*-AB-4	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		12/31/2024	Redemption 100.0000		27,956	27,956	27,909	27,910		46		46		27,956				1,180	03/01/2028
84832*-AC-2	SPENDMEND HOLDINGS LLC Revolving Credit 03/01/28		11/25/2024	Redemption 100.0000		1,666,667	1,666,667	1,650,000	1,651,928		14,738		14,738		1,666,667				174,468	03/01/2028
84850X-AK-8	SPIN HOLDCO INC 03/01/28		12/31/2024	Redemption 100.0000		324,430	324,430	321,997	322,166		2,264		2,264		324,430				23,338	03/01/2028
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		07/31/2024	Redemption 100.0000		2,234,419	2,234,419	2,229,379	2,230,473		3,946		3,946		2,234,419				(14,465)	05/13/2028
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		05/24/2024	CORP ACTION		10,655,677	10,655,676	10,529,676	10,550,256		14,008		14,008		10,564,264		91,413	91,413	481,718	09/22/2028
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		03/22/2024	Redemption 100.0000		43,123	43,123	42,613	42,696		427		427		43,123				840	09/22/2028
85473#-AB-1	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		05/22/2024	DIRECT		7,112,199	7,112,199	7,041,077	7,112,199						7,112,199					10/01/2027
85473#-AB-1	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		03/29/2024	Redemption 100.0000		62,623	62,623	61,997	62,623						62,623					10/01/2027
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		04/23/2024	DEUTSCHE BANK SECURITIES INCOR		24,683,268	24,986,877	24,568,606	24,786,217		15,665	3,383	12,282		24,798,499		(115,232)	(115,232)	497,727	04/12/2026
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		06/10/2024	Redemption 100.0000		22,166,248	22,166,248	21,988,561	21,988,240		17,609	14,951	2,658		21,990,898		175,351	175,351	609,408	04/12/2026
85569*-AA-2	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		11/06/2024	Redemption 100.0000		144,530	144,530	143,085	143,625		906		906		144,530				659	04/30/2027
85569*-AB-0	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		11/06/2024	Redemption 100.0000		1,281,520	1,281,520	1,269,474	1,271,351		10,170		10,170		1,281,520				(3,467)	04/30/2027
86309L-AB-6	STRATIX INITIAL TERM LOAN 09/15/28		07/19/2024	DIRECT		6,565,141	6,565,272	6,466,793	6,482,229		9,106		9,106		6,491,335		73,806	73,806	350,931	09/15/2028
86309L-AB-6	STRATIX INITIAL TERM LOAN 09/15/28		12/31/2024	Redemption 100.0000		171,589	171,589	169,015	169,419		2,170		2,170		171,589				10,830	09/15/2028
86602@-AD-1	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		05/31/2024	Redemption 100.0000		17,761,943	17,761,943	17,677,853	17,705,574		56,369		56,369		17,761,943				665,559	01/14/2026
86602@-AF-6	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		05/31/2024	Redemption 100.0000		7,788,821	7,788,821	7,710,933	7,734,182		54,639		54,639		7,788,821				434,946	09/17/2027
86602@-AG-4	SUMMIT BUYER LLC Incremental DDTL Tranche A-3 07/15/28		05/31/2024	Redemption 100.0000		2,220,417	2,220,417	2,198,213	2,198,035		22,382		22,382		2,220,417				117,638	07/15/2028
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B 12/09/27		01/12/2024	Redemption 100.0000		7,375,500	7,375,500	7,337,014	7,340,791		34,709		34,709		7,375,500				52,752	12/09/2027
86880@-AA-0	SURGENT CONSOLIDATED Delayed Draw Term Loan 09/20/27		12/31/2024	Redemption 100.0000		40,000	40,000	39,200	39,338		662		662		40,000				3,696	09/20/2027
86880@-AB-8	SURGENT CONSOLIDATED Term Loan A 09/20/27		12/31/2024	Redemption 100.0000		43,638	43,638	42,765	42,936		702		702		43,638				3,437	09/20/2027
86880@-AC-6	SURGENT CONSOLIDATED Revolving Loan 09/20/27		12/13/2024	Redemption 100.0000		500,000	500,000	490,000	490,869		9,131		9,131		500,000				60,028	09/20/2027
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TERM B 12/05/30		05/31/2024	Tax Free Exchange		19,529,073	19,537,062	19,531,327	19,528,156		917		917		19,529,073				881,420	12/05/2030
87159J-AH-7	SYNAPTICS INC TERM B 10/20/28		11/19/2024	Redemption 100.0000		1,564,000	1,564,000	1,560,090	1,561,164		2,836		2,836		1,564,000				105,619	10/20/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		12/31/2024	Redemption 100.0000		338,750	338,750	336,163	337,166		1,584		1,584		338,750				23,623	03/19/2027
87327*-AA-1	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		02/17/2024	Redemption 100.0000		(5,057,113)	(5,057,113)	(5,025,821)	(5,057,113)						(5,057,113)					02/16/2028
87327*-AC-7	TPC DDTL 12.500% 02/16/28		01/01/2024	Redemption 100.0000		5,057,113	5,057,113	5,006,919	5,016,219		40,894		40,894		5,057,113				(110,849)	02/16/2028
87331#-AA-1	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		09/30/2024	Redemption 100.0000		68,313	68,313	67,630	67,671		642		642		68,313				4,572	06/22/2029
87331#-AB-9	TSS BUYER LLC Revolver 06/22/29		07/18/2024	Redemption 100.0000		1,224,385	1,224,385	1,223,732	1,223,725		660		660		1,224,385				40,124	06/22/2029
87331#-AC-7	TSS BUYER LLC Initial Term Loan 06/22/29		09/30/2024	Redemption 100.0000		206,250	206,250	204,188	204,462		1,788		1,788		206,250				8,634	06/22/2029
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		05/01/2024	Tax Free Exchange		2,594,129	2,612,439	2,592,710	2,592,764		1,366		1,366		2,594,129				70,298	05/27/2030
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		12/30/2024	Redemption 100.0000		45,038	45,038	44,853	44,476		561		561		45,038				10,356	05/27/2030
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/27		07/19/2024	DIRECT		9,552,677	9,626,929	9,530,660	9,591,290		20,928		20,928		9,612,217		(59,540)	(59,540)	762,617	11/30/2027
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/27		12/31/2024	Redemption 100.0000		333,166	333,166	329,835	331,933		1,233		1,233		333,166				18,189	11/30/2027
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		12/31/2024	Redemption 100.0000		174,556	174,556	174,510	174,517		38		38		174,556				12,243	02/02/2027
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		02/13/2024	Tax Free Exchange																09/01/2028
87834J-AD-9	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		09/30/2024	Redemption 100.0000		76,432	76,432	75,667	75,436		996		996		76,432				5,523	09/01/2028
88023H-AG-5	TEMPO ACQUISTION LLC TERM B 08/31/28		03/28/2024	Redemption 100.0000		(128,199)	(128,199)	(127,801)	(128,445)		245		245		(128,199)				1,059	08/31/2028
88023H-AG-5	TEMPO ACQUISTION LLC TERM B 08/31/28		05/31/2024	Tax Free Exchange		31,674,021	31,751,081	31,652,456	31,653,790		20,231		20,231		31,674,021				1,084,134	08/31/2028
88331@-AA-1	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		09/30/2024	Redemption 100.0000		93,815	93,815	92,877	93,085		730		730		93,815				3,191	03/26/2027
88331@-AB-9	THAYER POWER & COMMUNICATION L 2022 DDTL 03/26/27		09/30/2024	Redemption 100.0000		5,375	5,375	5,348	5,348		27		27		5,375				260	03/26/2027
88656*-AC-6	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN 12/19/29		07/19/2024	DIRECT		7,157,144	7,109,983	7,038,884	7,037,326		6,781		6,781		7,044,107		113,037	113,037	402,133	12/19/2029
88656*-AC-6	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN 12/19/29		12/31/2024	Redemption 100.0000		199,054	199,054	197,064	197,020		2,034		2,034		199,054				12,438	12/19/2029
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan 12/18/28		07/19/2024	DIRECT		2,964,112	3,051,501	3,012,137	3,051,501						3,051,501		(87,389)	(87,389)		12/18/2028
88770@-AA-9	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		12/31/2024	Redemption 100.0000		61,438	61,438	61,438	61,438						61,438				6,045	06/28/2027
88770Y-AE-8	TINUITI INC Revolver 12/10/26		08/23/2024	Redemption 100.0000		35,045	35,045	34,607	34,689		356		356		35,045				2,340	12/10/2026
88770Y-AF-5	TINUITI INC Initial Term Loan 12/10/26		12/31/2024	Redemption 100.0000		84,352	84,352	83,298	83,764		588		588		84,352				5,674	12/10/2026
88770Y-AG-3	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		12/31/2024	Redemption 100.0000		54,421	54,421	54,353	54,362		58		58		54,421				3,991	12/10/2026
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		05/02/2024	CITIGROUP GLOBAL MARKETS INC.		1,703,589	1,703,589	1,695,071	1,697,396		841		841		1,698,236		5,352	5,352	54,268	06/04/2028
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		06/28/2024	Redemption 100.0000		251,411	251,411	250,154	250,497		914		914		251,411				6,303	06/04/2028
89219E-AB-5	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		12/31/2024	Redemption 100.0000		163,191	163,191	160,743	160,798		2,393		2,393		163,191				11,476	08/15/2029
89219E-AC-3	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN 08/15/29		12/31/2024	Redemption 100.0000		7,923	7,923	7,864	7,861		62		62		7,923				502	08/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89219E-AD-1	THE TOWNSEND COMPANY LLC REVOLVING LOAN 08/15/29		01/12/2024	Redemption 100.0000		2,060,515	2,060,515	2,029,607	2,030,284		30,231		30,231		2,060,515				9,300	08/15/2029
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		04/01/2024	DEUTSCHE BANK SECURITIES INCOR		8,945,967	8,940,379	8,858,601	8,879,213		5,512		5,512		8,884,725		61,242	61,242	182,178	11/13/2026
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		03/29/2024	Redemption 100.0000		100,796	100,796	100,545	100,607		189		189		100,796				1,952	11/13/2026
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/11/2024	Tax Free Exchange		24,856,970	24,857,159	24,854,942	24,855,085		1,885		1,885		24,856,970				912,130	11/13/2026
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		02/08/2024	Tax Free Exchange		9,385,078	9,440,368	9,372,684	9,385,010		69		69		9,385,078				106,557	11/18/2028
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		03/15/2024	Tax Free Exchange		6,637,826	6,637,826	6,637,826	6,637,826						6,637,826				(60,525)	02/14/2027
89364M-BV-5	A&E TELEVISION TERM B 05/30/25		11/26/2024	Redemption 100.0000		(5,383)	(5,383)	(5,284)	(14,118)		8,734		8,734		(5,383)					05/30/2025
89364M-BV-5	A&E TELEVISION TERM B 05/30/25		01/01/2024	Tax Free Exchange		5,263,197	5,357,592	5,258,486	5,305,085		(41,888)		(41,888)		5,263,197					05/30/2025
89364M-BW-3	TRANSDIGM INC TERM B 12/09/25		11/26/2024	Redemption 100.0000		757,908	757,908	618,258	658,532		99,375		99,375		757,908					12/09/2025
89364M-BW-3	TRANSDIGM INC TERM B 12/09/25		01/01/2024	Tax Free Exchange		27,068,081	27,102,935	27,067,412	27,079,987		(11,906)		(11,906)		27,068,081					12/09/2025
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		03/16/2024	Redemption 100.0000		(553)	(553)	(546)	(703)		150		150		(553)				(19)	08/13/2028
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		03/22/2024	Tax Free Exchange		1,678,861	1,697,522	1,676,303	1,677,704		1,157		1,157		1,678,861				(5,670)	08/13/2028
89364M-CA-0	TRANSDIGM INC TERM B 02/28/31		12/31/2024	Redemption 100.0000		29,950	29,950	29,875	29,870		80		80		29,950				640	02/28/2031
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		07/19/2024	DIRECT		693,151	700,082	686,080	686,134		1,324		1,324		687,458		5,693	5,693	61,821	01/31/2029
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		12/31/2024	Redemption 100.0000		17,517	17,517	17,167	17,168		349		349		17,517				1,410	01/31/2029
89368E-AD-0	TRANSIT BUYER LLC TERM B LOAN 01/31/29		07/19/2024	DIRECT		3,800,038	3,838,034	3,761,274	3,768,669		6,887		6,887		3,775,556		24,482	24,482	324,259	01/31/2029
89368E-AD-0	TRANSIT BUYER LLC TERM B LOAN 01/31/29		12/31/2024	Redemption 100.0000		97,442	97,442	95,493	95,681		1,761		1,761		97,442				8,800	01/31/2029
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 06/18/27		09/30/2024	Redemption 100.0000		142,197	142,197	141,184	141,998		199		199		142,197				5,102	06/18/2027
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 06/18/27		09/30/2024	Redemption 100.0000		61,141	61,141	61,141	61,141						61,141				3,230	06/18/2027
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 06/18/27		09/30/2024	Redemption 100.0000		2,554,489	2,554,489	2,546,012	2,547,052		7,437		7,437		2,554,489				162,603	06/18/2027
89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 06/18/27		09/30/2024	Redemption 100.0000		17,868	17,868	17,421	17,723		144		144		17,868				912	06/18/2027
89388H-AF-4	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 06/18/27		09/30/2024	Redemption 100.0000		38,236	38,236	37,280	37,966		270		270		38,236				2,020	06/18/2027
89410@-AA-3	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		10/11/2024	No Broker		417,396	421,053	417,396	417,281		115		115		417,396					03/31/2027
89410@-AA-3	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		10/11/2024	Redemption 100.0000		210,526	210,526	208,421	208,669		1,857		1,857		210,526				(210,526)	03/31/2027
89410@-AB-1	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		08/05/2024	Redemption 100.0000		22,065,790	22,065,790	21,845,132	21,919,279		146,511		146,511		22,065,790				1,158,711	03/31/2027
89410@-AD-7	TranSystems Corporation 09/30/27		08/05/2024	Redemption 100.0000		29,457,012	29,457,012	29,079,151	29,164,453		292,559		292,559		29,457,012				2,343,059	09/30/2027
89410@-AE-5	TRANS SYSTEM 12.500% 09/30/27		08/05/2024	Redemption 100.0000		6,213,333	6,213,333	6,026,933	6,045,199		168,134		168,134		6,213,333				537,195	09/30/2027
89620F-AB-5	TRILON GROUP LLC Term Loan 05/27/29		03/28/2024	Redemption 100.0000		33,750	33,750	33,413	33,450		300		300		33,750				1,211	05/27/2029
89620F-AB-5	TRILON GROUP LLC Term Loan 05/27/29		04/15/2024	Tax Free Exchange		13,185,541	13,297,500	13,164,525	13,179,260		6,280		6,280		13,185,541				476,982	05/27/2029
89620F-AC-3	TRILON GROUP LLC Revolver 05/27/29		05/09/2024	Redemption 100.0000		(11,038,207)	(11,038,207)	(11,037,221)	(11,038,207)						(11,038,207)				(11,793)	05/27/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89620F-AD-1	TRILON GROUP LLC DDTL 05/27/29		03/28/2024	Redemption 100.0000		33,750	33,750	33,527	33,547		203		203		33,750				1,680	05/27/2029
89620F-AD-1	TRILON GROUP LLC DDTL 05/27/29		04/15/2024	Tax Free Exchange		13,255,604	13,331,250	13,243,130	13,251,138		4,466		4,466		13,255,604				663,737	05/27/2029
89620F-AE-9	TRILON GROUP LLC 2nd AMENDMENT INCRE TERM LOAN 05/27/29		03/28/2024	Redemption 100.0000		62,500	62,500	61,250	61,377		1,123		1,123		62,500				1,836	05/27/2029
89620F-AE-9	TRILON GROUP LLC 2nd AMENDMENT INCRE TERM LOAN 05/27/29		04/15/2024	Tax Free Exchange		24,325,625	24,750,000	24,255,000	24,305,371		20,254		20,254		24,325,625				871,820	05/27/2029
89620F-AK-5	TRILON GROUP LLC 4th AMENDMENT INCREMENTAL DDTL 01/01/40		04/15/2024	Tax Free Exchange		2,597,325	2,645,828	2,597,870	2,597,034		291		291		2,597,325				69,098	01/01/2040
89620F-AL-3	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN 01/01/40		03/28/2024	Redemption 100.0000		12,562	12,562	12,317	12,315		247		247		12,562				512	01/01/2040
89620F-AL-3	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN 01/01/40		04/15/2024	Tax Free Exchange		4,914,708	5,012,123	4,914,293	4,913,524		1,183		1,183		4,914,708				204,353	01/01/2040
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		12/31/2024	Redemption 100.0000		266,642	266,642	265,558	265,840		802		802		266,642				13,071	03/31/2028
89705D-AG-7	TRONOX FINANCE LLC 03/11/28		09/18/2024	Tax Free Exchange		13,144,158	13,150,666	13,149,289	13,145,297		(1,138)		(1,138)		13,144,158				788,297	03/11/2028
89705D-AL-6	TRONOX FINACE LLC TERM B 08/11/28		03/29/2024	Redemption 100.0000		9,375	9,375	9,281	9,285		90		90		9,375				210	08/11/2028
89705D-AL-6	TRONOX FINACE LLC TERM B 08/11/28		05/01/2024	Tax Free Exchange		3,707,489	3,740,625	3,703,219	3,704,704		2,785		2,785		3,707,489				113,014	08/11/2028
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B 12/20/29		02/07/2024	Redemption 100.0000		500,000	500,000	495,456	495,547		4,453		4,453		500,000				4,360	12/20/2029
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B 12/20/29		03/13/2024	Tax Free Exchange		17,211,147	17,357,750	17,200,005	17,203,165		7,982		7,982		17,211,147				302,725	12/20/2029
90351H-AD-0	US FOODS INC TERM B 09/13/26		10/03/2024	Redemption 100.0000		8,338,994	8,338,994	8,199,497	8,235,634		103,359		103,359		8,338,994				674,413	09/13/2026
90351N-AJ-4	USI INC/NY TERM B 11/22/29		01/30/2024	Tax Free Exchange		(2,119)					(2,119)		(2,119)		(2,119)				(75,712)	11/22/2029
90381@-AD-0	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC 13.750% 06/21/28		10/11/2024	Redemption 100.0000		46,095,460	46,095,460	44,780,631	44,878,597		1,216,863		1,216,863		46,095,460				6,637,259	06/21/2028
90384#-AA-1	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		01/05/2024	Redemption 100.0000		6,772	6,772	6,750	6,753		19		19		6,772				(6,772)	08/13/2027
90384#-AB-9	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		11/04/2024	Redemption 100.0000		31,056,829	31,056,829	30,590,976	30,729,877		326,952		326,952		31,056,829				3,098,608	08/13/2027
90384#-AC-7	ULTIMATE BAKED GOODS MIDCO LLC DELAYED DRAW TERM 08/13/27		05/22/2024	DIRECT		8,318,565	8,374,675	8,332,802	8,331,906		6,663		6,663		8,338,569		(20,004)	(20,004)	450,418	08/13/2027
90384#-AC-7	ULTIMATE BAKED GOODS MIDCO LLC DELAYED DRAW TERM 08/13/27		11/04/2024	Redemption 100.0000		19,474,011	19,474,011	19,376,641	19,374,559		99,452		99,452		19,474,011				1,952,862	08/13/2027
90385K-AK-7	UKG INC TERM 05/03/26		02/29/2024	Various		8,163,528	8,163,528	8,121,439	8,138,449		383		383		8,138,833		24,695	24,695	259,615	05/03/2026
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		02/15/2024	CORP ACTION		10,678,283	10,678,283	10,617,669	10,632,013		872		872		10,632,885		45,398	45,398	139,338	04/14/2028
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		09/25/2024	Redemption 100.0000		1,257,693	1,257,693	1,243,544	1,245,597		12,096		12,096		1,257,693				223,962	04/14/2028
91823J-AC-6	VC GB HOLDINGS I CORP TERM 06/30/28		12/31/2024	Redemption 100.0000		42,851	42,851	42,636	42,688		163		163		42,851				2,374	06/30/2028
91835#-AL-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		12/31/2024	Redemption 100.0000		136,827	136,827	134,806	135,392		1,435		1,435		136,827				6,636	06/29/2027
91835#-AM-8	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		12/31/2024	Redemption 100.0000		27,654	27,654	27,239	27,325		329		329		27,654				2,197	06/29/2027
91835#-AN-6	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		01/01/2024	Redemption 100.0000		6,221	6,221	6,127	6,142		78		78		6,221				175	06/29/2027
91835#-AN-6	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		02/20/2024	Tax Free Exchange		2,625,122	2,657,812	2,617,945	2,624,351		772		772		2,625,122				77,931	06/29/2027
91838L-AG-5	VT TOPCO INC VT TOPCO INC 08/03/30		04/08/2024	Tax Free Exchange		1,124,129	1,135,000	1,123,650	1,123,705		424		424		1,124,129				34,702	08/03/2030
91860#-AA-2	VPET USA LLC First Amendment Term Loan 12/31/25		12/31/2024	Redemption 100.0000		103,070	103,070	102,039	102,533		537		537		103,070				5,985	12/31/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91860#-AB-0	VPET USA LLC Revolver 12/31/26		07/12/2024	Redemption 100.0000		42,649	42,649	42,537	42,594		55		55		42,649				4,214	12/31/2026
91860#-AE-4	VPET USA LLC Second Amendment Term Loan 12/31/25		12/31/2024	Redemption 100.0000		19,933	19,933	19,733	19,822		111		111		19,933				1,157	12/31/2025
91860#-AF-1	VPET BUYER LLC Third Amendment Term Loan 12/31/27		12/31/2024	Redemption 100.0000		62,252	62,252	61,268	61,522		730		730		62,252				3,615	12/31/2027
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		07/19/2024	DIRECT		5,426,431	5,426,431	5,381,768	5,413,429		4,557		4,557		5,417,985		8,446	8,446	99,244	05/30/2025
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL INITIAL 2ND LIEN TERM LOAN 01/24/27		08/19/2024	Redemption 100.0000		15,900,000	15,900,000	15,499,292	15,693,693		206,307		206,307		15,900,000				1,532,479	01/24/2027
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL INITIAL 2ND LIEN TERM LOAN 01/24/27		01/24/2024	Tax Free Exchange		5,627,249	5,700,000	5,555,708	5,626,030		1,219		1,219		5,627,249				128,208	01/24/2027
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 01/26/26		12/06/2024	Redemption 100.0000		749,884	749,884	749,884	749,884						749,884				14,854	01/26/2026
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		09/30/2024	Redemption 100.0000		13,300	13,300	13,300	13,300						13,300				114	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		09/30/2024	Redemption 100.0000		80,000	80,000	79,200	79,633		367		367		80,000				1,506	07/24/2026
91917L-AE-4	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		09/30/2024	Redemption 100.0000		18,750	18,750	18,375	18,456		294		294		18,750				811	07/24/2026
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		07/19/2024	DIRECT		7,188,614	7,207,461	7,195,837	7,199,812		1,367		1,367		7,201,179		(12,565)	(12,565)	392,834	03/26/2027
92276A-AK-7	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		09/30/2024	Redemption 100.0000		54,901,389	54,901,389	54,812,843	54,843,121		58,268		58,268		54,901,389				4,834,053	03/26/2027
92276A-AR-2	VENSURE EMPLOYER SERVICES INC 2023 DELAYED DRAW TERM B LOAN 03/26/27		07/19/2024	DIRECT		180,457	180,457	180,457	180,457						180,457				12,846	03/26/2027
92276A-AR-2	VENSURE EMPLOYER SERVICES INC 2023 DELAYED DRAW TERM B LOAN 03/26/27		09/27/2024	Redemption 100.0000		1,370,545	1,370,545	1,370,545	1,370,545						1,370,545				136,151	03/26/2027
92535@-AA-7	VERTEX SERVICE PARTNERS LLC TERM LOAN 11/08/29		07/19/2024	DIRECT		1,943,216	1,970,808	1,941,246	1,941,444		2,590		2,590		1,944,034		(818)	(818)	108,660	11/08/2029
92535@-AA-7	VERTEX SERVICE PARTNERS LLC TERM LOAN 11/08/29		12/31/2024	Redemption 100.0000		32,451	32,451	31,964	31,968		484		484		32,451				2,888	11/08/2029
92535@-AB-5	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 11/08/29		07/19/2024	DIRECT		837,520	849,411	847,288	847,058		364		364		847,422		(9,902)	(9,902)	43,432	11/08/2029
92535@-AB-5	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 11/08/29		09/30/2024	Redemption 100.0000		12,911	12,911	12,878	12,875		36		36		12,911				710	11/08/2029
92539*-AA-5	Vessco Syndicated Loan Term 11/02/27		07/24/2024	DIRECT		24,887,868	24,887,868	24,265,671	24,490,622		53,912		53,912		24,544,534		343,334	343,334	1,470,832	11/02/2027
92539E-AB-2	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		01/18/2024	Redemption 100.0000		273,408	273,408	273,320	273,318		91		91		273,408				(2,946)	10/18/2026
92539E-AC-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		07/24/2024	Redemption 100.0000		18,697,389	18,697,389	18,510,415	18,596,309		101,080		101,080		18,697,389				760,494	11/02/2026
92539E-AD-8	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		07/25/2024	Redemption 100.0000		12,183,804	12,183,804	12,061,966	12,109,195		74,608		74,608		12,183,804				736,504	10/19/2026
92539E-AF-3	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL 11/02/26		05/22/2024	DIRECT		72,629	73,281	73,281	73,281						73,281		(652)	(652)	18,132	11/02/2026
92539E-AF-3	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL 11/02/26		07/24/2024	Redemption 100.0000		169,259	169,259	169,259	169,259						169,259				41,881	11/02/2026
92555W-AD-7	VIASAT INC TERM B 03/02/29		02/05/2024	Various		9,703,042	9,850,000	9,671,297	9,702,889		1,622	4,295	(2,673)		9,700,216		2,826	2,826	117,238	03/02/2029
92675*-AA-9	VANGUARD PACKAGING LLC Term A Loan 08/09/24		03/29/2024	Redemption 100.0000		3,477,817	3,477,817	3,445,838	3,472,889		4,928		4,928		3,477,817				(29,300)	08/09/2024
92675*-AB-7	VANGUARD PACKAGING LLC Revolving Loan 08/09/26		01/01/2024	DIRECT																08/09/2026
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		06/12/2024	Redemption 100.0000		2,590,738	2,590,738	2,568,423	2,568,450		22,288		22,288		2,590,738				93,503	04/07/2028
92838P-AC-3	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		09/30/2024	Redemption 100.0000		96,524	96,524	95,558	95,492		1,031		1,031		96,524				7,583	04/07/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92941L-AB-8	W20 HOLDINGS INC Term Loan 10/21/26		09/30/2024	Redemption 100.0000		139,290	139,290	139,254	139,267		23		23		139,290				5,533	10/21/2026
92941L-AF-9	W20 HOLDINGS INC 2023 INCREMENTAL TERM LOAN 06/12/25		09/30/2024	Redemption 100.0000		56,724	56,724	55,589	55,942		782		782		56,724				3,465	06/12/2025
92943F-AB-9	WSB ENGINEERING INTERMEDIATE TERM LOAN 08/31/29		07/19/2024	DIRECT		2,527,817	2,562,670	2,524,230	2,524,866		3,309		3,309		2,528,174		(357)	(357)	209,219	08/31/2029
92943F-AB-9	WSB ENGINEERING INTERMEDIATE TERM LOAN 08/31/29		12/31/2024	Redemption 100.0000		65,583	65,583	64,599	64,615		967		967		65,583				5,617	08/31/2029
92943F-AD-5	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29		04/25/2024	Redemption 100.0000		300,000	300,000	295,500	295,574		4,426		4,426		300,000				10,926	08/31/2029
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		03/29/2024	Redemption 100.0000		26,505	26,505	26,427	26,439		66		66		26,505				620	08/11/2028
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		05/30/2024	Tax Free Exchange		10,353,294	10,363,988	10,333,178	10,338,078		15,216		15,216		10,353,294				639,810	08/11/2028
94184#-AA-5	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		12/31/2024	Redemption 100.0000		197,066	197,066	195,095	195,753		1,313		1,313		197,066				13,901	04/20/2027
94184#-AB-3	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		12/31/2024	Redemption 100.0000		18,768	18,768	18,581	18,613		155		155		18,768				1,324	04/20/2027
94184#-AC-1	WATERMILL EXPRESS LLC Revolver 04/20/27		01/05/2024	Redemption 100.0000		1,496,000	1,496,000	1,484,916	1,485,473		10,527		10,527		1,496,000				(3,434)	04/20/2027
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		12/31/2024	Redemption 100.0000		153,250	153,250	153,421	153,354		(104)		(104)		153,250				8,421	10/20/2027
95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan 08/22/28		12/31/2024	Redemption 100.0000		39,474	39,474	38,684	38,754		720		720		39,474				2,745	08/22/2028
95024T-AC-2	WELLSPRING PHARMACEUTICAL CORP REVOLVER 08/22/28		08/06/2024	Redemption 100.0000		3,000,000	3,000,000	2,940,000	2,942,932		57,068		57,068		3,000,000				162,804	08/22/2028
95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP TERM LOAN 08/22/28		12/31/2024	Redemption 100.0000		85,526	85,526	83,816	84,084		1,442		1,442		85,526				5,921	08/22/2028
95024T-AF-5	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN 01/10/40		12/31/2024	Redemption 100.0000		31,303	31,303	30,677	30,668		635		635		31,303				2,408	01/10/2040
96208U-AT-8	WEX INC 04/01/28		01/12/2024	Tax Free Exchange		45,560,511	45,727,326	45,498,689	45,558,107		2,403		2,403		45,560,511				320,757	04/01/2028
96667F-AB-4	WHITSONS HOLDING GROUP LLC TERM 08/27/27		12/31/2024	Redemption 100.0000		162,198	162,198	160,170	162,198						162,198					08/27/2027
96667F-AC-2	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		12/31/2024	Redemption 100.0000		23,507	23,507	23,213	23,274		233		233		23,507				1,675	08/27/2027
96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		03/11/2024	Redemption 100.0000		5,880,000	5,880,000	5,880,000	5,880,000						5,880,000				21,517	08/27/2027
96667F-AF-5	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN 06/03/24		03/28/2024	Redemption 100.0000		1,165	1,165	1,141	1,154		10		10		1,165				44	06/03/2024
96667F-AF-5	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN 06/03/24		06/03/2024	Maturity		462,413	462,413	453,165	458,296		4,117		4,117		462,413				25,267	06/03/2024
96667F-AG-3	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN 08/27/27		12/31/2024	Redemption 100.0000		11,518	11,518	11,288	11,310		208		208		11,518				816	08/27/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		12/31/2024	Redemption 100.0000		86,250	86,250	86,222	86,242		8		8		86,250				2,882	05/16/2025
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B 06/22/30		03/19/2024	Tax Free Exchange		27,150,527	27,625,763	27,123,122	27,130,927		19,601		19,601		27,150,527				800,087	06/22/2030
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		09/24/2024	GOLDMAN SACHS & CO.		2,052,796	3,063,875	3,048,556	3,053,642		3,797		3,797		3,057,439		(1,004,643)	(1,004,643)	222,458	12/16/2027
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		09/30/2024	Redemption 100.0000		23,813	23,813	23,693	23,733		80		80		23,813				757	12/16/2027
98142*-AG-8	WORLD INSURANCE ASSOCIATES LLC 2028 TERM LOANS 01/01/30		12/31/2024	Redemption 100.0000		354,481	354,481	353,071	353,082		1,399		1,399		354,481				25,388	01/01/2030
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		03/22/2024	Redemption 100.0000		14,353,106	14,353,106	14,209,575	14,281,131		71,976		71,976		14,353,106				(31,175)	01/10/2027
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		03/29/2024	Redemption 100.0000		33,625,000	33,625,000	32,952,500	33,261,425		363,575		363,575		33,625,000				1,247,570	01/10/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98149H-B*-8	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		03/22/2024	Redemption 100.0000		3,085,485	3,085,485	3,054,630	3,071,597		13,888		13,888		3,085,485				31,759	01/10/2026
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		03/14/2024	Redemption 100.0000		500,000	500,000	495,000	495,250		4,751		4,751		500,000				11,341	02/23/2030
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		03/18/2024	Tax Free Exchange		4,422,383	4,462,500	4,417,875	4,420,102		2,281		2,281		4,422,383				101,220	02/23/2030
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B 05/25/30		03/29/2024	Redemption 100.0000		24,041	24,041	24,041	24,041						24,041				76	05/25/2030
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B 05/25/30		05/24/2024	Tax Free Exchange		4,772,313	4,772,313	4,772,313	4,772,313						4,772,313				124,467	05/25/2030
98379E-AE-6	XPO LOGISTICS INC 02/24/25		04/30/2024	Tax Free Exchange		13,971,497	13,974,535	13,961,235	13,970,304		1,192		1,192		13,971,497				82,545	02/24/2025
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		12/31/2024	Redemption 100.0000		228,204	228,204	225,946	227,280		924		924		228,204				28,465	02/06/2026
98415D-B#-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		12/31/2024	Redemption 100.0000		118,059	118,059	116,583	117,240		819		819		118,059				11,422	02/06/2026
98415D-B@-2	XIFIN INC Third Amendment Term Loan 02/06/26		12/31/2024	Redemption 100.0000		63,490	63,490	62,855	63,158		332		332		63,490				7,448	02/06/2026
98422U-AC-1	XPRESSMYSELF COM LLC Initial Term Loan 09/07/28		12/31/2024	Redemption 100.0000		117,641	117,641	116,465	116,654		987		987		117,641				10,624	09/07/2028
98422U-AD-9	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN 09/07/28		12/31/2024	Redemption 100.0000		75,405	75,405	73,897	73,992		1,413		1,413		75,405				5,347	09/07/2028
98584J-AK-2	YI LLC TERM LOAN 12/03/29		07/19/2024	DIRECT		9,010,133	9,094,714	9,003,767	9,002,277		8,656		8,656		9,010,933		(800)	(800)	683,934	12/03/2029
98584J-AK-2	YI LLC TERM LOAN 12/03/29		12/31/2024	Redemption 100.0000		234,712	234,712	232,365	232,326		2,386		2,386		234,712				17,548	12/03/2029
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		03/26/2024	Tax Free Exchange		2,650,258	2,705,089	2,591,471	2,645,566		4,692		4,692		2,650,258				57,135	01/17/2027
98932T-AE-3	ZELIS TERM B 09/30/26		01/17/2024	Redemption 100.0000		6,447,699	6,447,699	6,400,631	6,418,068		29,632		29,632		6,447,699				(112,317)	09/30/2026
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		09/18/2024	Various		3,910,306	3,905,424	3,895,661	3,898,621		727		727		3,899,348		10,957	10,957	163,122	01/21/2029
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		12/31/2024	Redemption 100.0000		92,472	92,472	92,631	92,597		(125)		(125)		92,472				2,244	01/21/2029
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		02/26/2024	Redemption 100.0000		1,000,000	1,000,000	987,850	982,586	5,287	12,127		17,414		1,000,000				40,741	01/19/2029
99AAQ0-35-7	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN 12/29/26		01/08/2024	Redemption 100.0000		3,898,606	3,898,606	3,820,634	3,832,354		66,253		66,253		3,898,606				82,621	12/29/2026
99AAR7-90-6	SHF HOLDINGS INC REVOLVING LOAN 11/29/29		01/26/2024	Redemption 100.0000		7,795,110	7,795,110	7,678,183	7,677,321		117,789		117,789		7,795,110				143,085	11/29/2029
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		01/01/2024	Redemption 100.0000		175,946	175,946	172,427	174,715		1,231		1,231		175,946					06/30/2025
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		03/14/2024	Redemption 100.0000		3,115,604	3,115,604	3,076,671	3,082,431		33,173		33,173		3,115,604				18,299	07/03/2028
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		03/14/2024	Tax Free Exchange		17,122,376	17,296,120	17,079,987	17,111,963		10,412		10,412		17,122,376				241,300	07/03/2028
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		08/02/2024	Redemption 100.0000		8,229,391	8,229,391	8,219,923	8,220,853		8,538		8,538		8,229,391				556,168	04/27/2028
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		03/20/2024	Redemption 100.0000		708,326	708,326	699,468	700,970		7,356		7,356		708,326				36,383	07/01/2028
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		03/20/2024	Tax Free Exchange		4,280,169	4,323,019	4,268,956	4,278,125		2,044		2,044		4,280,169				(85,398)	07/01/2028
BL3751-62-7	CARNIVAL CORP TERM B 10/18/28		04/25/2024	Redemption 100.0000		3,505,067	3,505,067	3,491,940	3,494,928		10,139		10,139		3,505,067				99,701	10/18/2028
BL3751-62-7	CARNIVAL CORP TERM B 10/18/28		04/25/2024	Tax Free Exchange		12,084,373	12,116,133	12,070,754	12,081,084		3,290		3,290		12,084,373				345,572	10/18/2028
BL3769-87-6	US FOODS INC 11/22/28		02/23/2024	Tax Free Exchange		29,863,050	30,035,556	29,856,644	29,860,145		2,905		2,905		29,863,050				179,021	11/22/2028
BL3789-16-3	Anticimex Global AB TERM B 11/16/28		03/28/2024	Redemption 100.0000		2,000	2,000	1,990	1,992		8		8		2,000				65	11/16/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3789-16-3	Anticimex Global AB TERM B 11/16/28		04/12/2024	Tax Free Exchange		778,973	782,000	778,090	778,776		197		197		778,973				25,288	11/16/2028
BL4117-08-3	CAESARS ENTERTAINMENT INC TERM B 01/25/30		03/28/2024	Redemption 100.0000		20,000	20,000	19,800	19,823		177		177		20,000				801	01/25/2030
BL4117-08-3	CAESARS ENTERTAINMENT INC TERM B 01/25/30		05/07/2024	Tax Free Exchange		7,854,670	7,920,000	7,840,800	7,849,713		4,957		4,957		7,854,670				316,997	01/25/2030
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		03/28/2024	Redemption 100.0000		17,450	17,450	17,319	17,324		126		126		17,450				482	02/09/2030
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		06/05/2024	Tax Free Exchange		6,880,639	6,927,650	6,875,742	6,877,590		3,050		3,050		6,880,639				437,564	02/09/2030
BL4207-21-5	INEOS US PETROCHEM LLC TERM B 03/01/30		12/31/2024	Redemption 100.0000		34,600	34,600	34,254	34,267		333		333		34,600				1,686	03/01/2030
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B 04/17/30		03/28/2024	Redemption 100.0000		10,625	10,625	10,519	10,521		104		104		10,625				235	04/17/2030
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B 04/17/30		05/23/2024	Tax Free Exchange		4,190,214	4,228,750	4,186,463	4,187,205		3,009		3,009		4,190,214				93,447	04/17/2030
BL4265-57-7	CLARIOS GLOBAL LP TERM B 04/20/30		01/12/2024	Tax Free Exchange		19,246,382	19,336,538	19,246,089	19,245,377		1,006		1,006		19,246,382				224,441	04/20/2030
BL4267-66-4	BROADSTREET PARTNERS INC TERM B3 01/26/29		01/01/2024	Tax Free Exchange		4,436,303	4,488,750	4,432,641	4,435,888		415		415		4,436,303				(36,134)	01/26/2029
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		03/28/2024	Redemption 100.0000		173,218	173,218	172,010	172,064		1,153		1,153		173,218				3,385	04/03/2028
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		04/26/2024	Tax Free Exchange		34,176,903	34,383,746	34,143,881	34,154,780		22,123		22,123		34,176,903				1,401,535	04/03/2028
BL4372-26-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 05/17/30		04/16/2024	Tax Free Exchange		17,345,954	17,430,000	17,342,850	17,340,543		5,411		5,411		17,345,954					05/17/2030
BL4373-22-3	CARNIVAL CORP TERM B 08/08/27		04/25/2024	Redemption 100.0000		1,948,448	1,948,448	1,938,706	1,939,000		9,448		9,448		1,948,448				61,245	08/08/2027
BL4373-22-3	CARNIVAL CORP TERM B 08/08/27		04/25/2024	Tax Free Exchange		6,381,706	6,409,552	6,377,504	6,378,474		3,232		3,232		6,381,706				201,678	08/08/2027
BL4376-21-8	ASGN INC TERM B 08/15/30		03/13/2024	Tax Free Exchange		9,952,650	9,975,000	9,950,063	9,949,878		2,773		2,773		9,952,650				157,767	08/15/2030
BL4420-22-2	GFL ENVIRNMENT INC TERM B 05/31/27		06/30/2024	Various		22,563,294	22,620,129	22,525,091	22,528,213		6,038		6,038		22,534,251		29,043	29,043	768,592	05/31/2027
BL4420-22-2	GFL ENVIRNMENT INC TERM B 05/31/27		03/29/2024	Redemption 100.0000		53,291	53,291	53,030	52,801		490		490		53,291				5,087	05/31/2027
BL4437-75-4	EVERTEC GROUP LLC TERM B 10/12/30		05/09/2024	Tax Free Exchange		3,695,706	3,748,500	3,692,273	3,692,858		2,848		2,848		3,695,706				165,646	10/12/2030
BL4473-00-7	FLUTTER FINANCING INC TERM B 11/08/30		09/30/2024	Redemption 100.0000		204,750	204,750	204,238	204,222		528		528		204,750				352,391	11/08/2030
BL4473-00-7	FLUTTER FINANCING INC TERM B 11/08/30		12/12/2024	Tax Free Exchange		27,032,138	27,095,250	27,027,512	27,025,391		6,747		6,747		27,032,138				1,723,333	11/08/2030
C0102M-AP-0	AIR CANADA Term B 08/11/28		03/14/2024	CORP ACTION		22,231,462	22,231,462	21,982,529	22,029,743		14,857		14,857		22,044,600		186,862	186,862	679,891	08/11/2028
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		12/31/2024	Redemption 100.0000		406,813	406,813	393,590	396,478		10,335		10,335		406,813				18,363	05/05/2027
C6901L-AJ-6	1011778 BC ULC TERM B 09/21/30		06/27/2024	DIRECT																09/21/2030
C6901L-AJ-6	1011778 BC ULC TERM B 09/21/30		03/28/2024	Redemption 100.0000		120,798	120,798	120,718	120,707		91		91		120,798				2,292	09/21/2030
C6901L-AJ-6	1011778 BC ULC TERM B 09/21/30		06/07/2024	Tax Free Exchange		48,165,462	48,197,991	48,166,392	48,161,709		3,753		3,753		48,165,462				1,625,715	09/21/2030
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		03/27/2024	Redemption 100.0000		159,750	159,750	157,952	158,655		1,095		1,095		159,750				(160,170)	03/01/2026
D9000B-AD-4	TK ELEVATOR US NEWCO INC TERM B 07/30/27		03/11/2024	Tax Free Exchange		13,925,983	14,080,028	13,842,655	13,915,757		10,225		10,225		13,925,983				827,877	07/30/2027
G3679Y-AC-6	Froneri US INC TERM 01/31/27		06/28/2024	Redemption 100.0000		53,536	53,536	52,951	53,222		313		313		53,536				1,347	01/31/2027
G3679Y-AC-6	Froneri US INC TERM 01/31/27		09/18/2024	Tax Free Exchange		10,232,365	10,278,850	10,166,665	10,218,666		13,698		13,698		10,232,365				521,525	01/31/2027
G4770M-AH-7	INEOS US PETROCHEM LLC 01/29/26		01/01/2024	Tax Free Exchange		5,852,025	5,865,000	5,835,675	5,852,371		(346)		(346)		5,852,025					01/29/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G4770M-AL-8	INEOS QUATTRO TERM 03/31/29		12/31/2024	Redemption 100.0000		33,750	33,750	32,738	32,749		1,001		1,001		33,750				2,591	03/31/2029
L2465B-AS-5	FORMULA ONE MANAGEMENT LIMITED TERM B 01/15/30		09/19/2024	Redemption 100.0000		24,215,000	24,215,000	24,134,785	24,135,510		79,490		79,490		24,215,000				1,407,011	01/15/2030
N6872P-AD-3	PEGASUS BIDCO BV Term B 07/12/29		02/24/2024	Redemption 100.0000		79,500	79,500	76,320	76,719		2,781		2,781		79,500				1,262	07/12/2029
N6872P-AD-3	PEGASUS BIDCO BV Term B 07/12/29		02/02/2024	Tax Free Exchange		15,493,641	15,741,000	15,456,625	15,492,495		1,146		1,146		15,493,641				249,783	07/12/2029
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		03/14/2024	Redemption 100.0000		14,060,730	14,060,730	13,994,324	14,016,609		44,120		44,120		14,060,730				233,307	07/21/2026
W5000C-AB-3	IGT HOLDINGS IV AB TERM B 03/31/28		12/31/2024	Redemption 100.0000		93,750	93,750	93,516	93,554		196		196		93,750				4,039	03/31/2028
W8189E-AB-6	ANTICIMEX GLOBAL AB Term B1 07/21/28		12/30/2024	Redemption 100.0000		30,000	30,000	29,850	29,882		118		118		30,000				57,151	07/21/2028
Z00002-28-9	Service Express II Syndicated Loan Term 11/26/26		08/15/2024	Redemption 100.0000		850,000	850,000	850,000	850,000						850,000				75,959	11/26/2026
Z00003-9D-9	JS HOLD KELSO WATCHTOWER 14.000% 07/01/28		09/01/2024	Redemption 100.0000		19,479,167	19,479,167	18,916,667	19,605,741		(126,574)		(126,574)		19,479,167				4,121,791	07/01/2028
Z00030-97-5	M&M THRIFTY 2ND LIEN CANADIAN TL 8.000% 09/30/27		04/08/2024	Redemption 100.0000		8,220,000	8,220,000	8,055,600	8,107,765		112,235		112,235		8,220,000				308,993	09/30/2027
Z00034-CA-6	LAP MASTER 15.000% 11/30/24		11/30/2024	Maturity		2,850,663	2,850,663	2,850,663	2,850,663						2,850,663				320,700	11/30/2024
Z00035-E5-2	HP SCF VetCor Aggregator LP 13.000% 08/31/30		08/19/2024	DIRECT		9,032,607	9,105,338	9,023,183	9,091,317		(58,710)		(58,710)		9,032,607					08/31/2030
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC 13.854% 01/30/27		01/25/2024	Redemption 100.0000		30,000,000	30,000,000	29,250,000	29,528,293		471,707		471,707		30,000,000					01/30/2027
Z00061-16-0	Tropicale Foods LLC NA-SUB-SEC 13.854% 06/03/26		02/29/2024	DIRECT		6,658,945	6,624,591	6,503,391	6,661,022		(2,076)		(2,076)		6,658,945					06/03/2026
Z00066-86-2	HP SCF VETCOR AGGREGATOR LP 13.000% 08/31/30		08/19/2024	DIRECT		26,824,116	27,370,000	26,647,385	26,767,638		56,478		56,478		26,824,116					08/31/2030
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		07/19/2024	DIRECT		4,593,983	4,582,604	4,536,778	4,559,922		5,107		5,107		4,565,029		28,953	28,953	253,419	09/30/2026
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		11/07/2024	Redemption 100.0000		207,742	207,742	205,664	206,713		1,028		1,028		207,742				14,481	09/30/2026
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		07/12/2024	Redemption 100.0000		900,333	900,333	900,170	900,266		67		67		900,333				46,433	11/06/2025
Z00071-DF-6	HP SCF VECTOR AGGREGATOR LP 13.000% 08/31/30		08/19/2024	DIRECT		8,067,849	8,293,939	8,045,121	8,058,100		9,749		9,749		8,067,849					08/31/2030
C4000K-AD-6	GARDA WORLD SECURITY CORP 10/30/26	A	02/02/2024	Tax Free Exchange		2,087,500	2,087,500	2,087,500	2,087,500						2,087,500				29,466	10/30/2026
000000-00-0	GSM ACQUISITION CORP REVOLVER 11/16/26	D	01/01/2024	DIRECT																11/16/2026
08969#-AA-6	BIG TRUCK SECOND LIENTERM LOAN NA-SR-SEC 0.000% 09/28/27	D	04/08/2024	Redemption 100.0000		32,880,000	32,880,000	32,222,400	32,467,967		412,033		412,033		32,880,000				1,505,709	09/28/2027
12751*-AA-4	CP Turf Parent LLC Term Loan 10/25/27	C	09/30/2024	Redemption 100.0000		121,235	121,235	120,423	120,655		581		581		121,235				4,790	10/25/2027
12751*-AB-2	CP Turf Parent LLC Revolver 10/25/27	C	04/02/2024	Redemption 100.0000		4,556,250	4,556,250	4,556,250	4,556,250						4,556,250				167,817	10/25/2027
25471N-AC-0	DISCOVERY PURCHASER CORPORATIO TERM B 08/04/29	C	12/31/2024	Redemption 100.0000		105,576	105,576	97,075	95,335		10,241		10,241		105,576				6,414	08/04/2029
36259#-AB-4	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	09/30/2024	Redemption 100.0000		17,769,066	17,769,066	17,591,375	17,667,610		101,456		101,456		17,769,066				1,418,435	11/16/2026
36259#-AC-2	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	09/30/2024	Redemption 100.0000		1,831,651	1,831,651	1,813,334	1,820,956		10,695		10,695		1,831,651				129,472	11/16/2026
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	05/09/2024	Redemption 100.0000		2,541,729	2,541,729	2,509,083	2,526,031		15,699		15,699		2,541,729				67,039	04/16/2025
98979#-AA-5	ZONE CLIMATE SERVICES INC THIRD AMENDMENT DDTL 03/09/28	C	12/31/2024	Redemption 100.0000		98,730	98,730	96,755	97,060		1,670		1,670		98,730				6,527	03/09/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	ZONE CLIMATE SERVICES INC SEVENTH AMENDMENT			Redemption																
98979P-AD-7	TERM LOAN 03/09/28	C	09/30/2024	100.0000		15,538	15,538	15,382	15,383		155		155		15,538				1,094	03/09/2028
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	01/25/2024	Tax Free Exchange		16,740,627	16,797,041	16,708,171	16,738,023		2,604		2,604		16,740,627				130,422	10/31/2026
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/25/2024	Tax Free Exchange		38,624,897	38,635,906	38,630,190	38,621,495		3,402		3,402		38,624,897				202,172	05/05/2028
	CAMEELOT FINANCE SA CAMELOT FINANCE SA																			
L2000A-AC-4	10/30/26	D	01/31/2024	Tax Free Exchange		1,743,192	1,759,770	1,737,773	1,742,748		444		444		1,743,192				13,664	10/30/2026
	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS			Redemption																
L8030P-AF-5	04/25/25	D	04/23/2024	0.0000					(159)		159		159							04/25/2025
	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS																			
L8030P-AF-5	04/25/25	D	01/01/2024	Tax Free Exchange		1,394,457	1,395,011	1,393,267	1,394,769		(312)		(312)		1,394,457					04/25/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,272,518,046	5,435,099,054	5,241,439,115	5,333,111,003	5,287	20,268,054	78,246,138	(57,972,797)		5,275,138,235		(2,620,194)	(2,620,194)	235,330,059	XXX
2509999997. Total - Bonds - Part 4						20,233,214,847	21,068,746,955	20,308,840,981	20,485,381,602	11,265,478	30,499,045	162,159,336	(120,394,813)	4,415,527	20,363,092,238	(6,143,367)	(111,247,088)	(117,390,455)	719,693,885	XXX
2509999998. Total - Bonds - Part 5						2,774,151,112	2,789,846,200	2,761,895,990			9,540,174	402,668	9,137,506		2,771,033,483		3,117,627	3,117,627	80,142,508	XXX
2509999999. Total - Bonds						23,007,365,959	23,858,593,155	23,070,736,971	20,485,381,602	11,265,478	40,039,219	162,562,004	(111,257,307)	4,415,527	23,134,125,721	(6,143,367)	(108,129,461)	(114,272,828)	799,836,393	XXX
000000-00-0	OAO ACQUISITIONS INC. SERIES C-1		01/01/2024	DIRECT	1,239.000	892,400	0.00	557,746	917,153	(359,408)			(359,408)		557,746		334,654	334,654		
56720#-32-1	OAO ACQUISITIONS INC. SERIES B-1		01/01/2024	DILLON READ & CO. INC.	558.000	521,788	0.00	557,746	812,129	(254,383)			(254,383)		557,746		(35,958)	(35,958)		
67101*-12-3	OAO ACQUISITIONS INC. SERIES A-1		01/01/2024	DIRECT	17,500.000	11,062,007	0.00	17,500,000	25,481,400	(7,981,400)			(7,981,400)		17,500,000		(6,437,993)	(6,437,993)		
671058-14-3	OSI GROUP-LLC B-3 UNITS		12/16/2024	DIRECT	50,000.000	50,000,000	0.00	50,000,000	50,000,000						50,000,000				4,164,832	
Z00026-0C-1	OAO ACQUISITIONS INC. SERIES D-1		01/01/2024	DILLON READ & CO. INC.	14,940.000	3,346,500	0.00	836,619	3,346,473	(2,509,854)			(2,509,854)		836,619		2,509,881	2,509,881		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						65,822,695	XXX	69,452,111	80,557,155	(11,105,045)			(11,105,045)		69,452,111		(3,629,416)	(3,629,416)	4,164,832	XXX
4509999997. Total - Preferred Stocks - Part 4						65,822,695	XXX	69,452,111	80,557,155	(11,105,045)			(11,105,045)		69,452,111		(3,629,416)	(3,629,416)	4,164,832	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						65,822,695	XXX	69,452,111	80,557,155	(11,105,045)			(11,105,045)		69,452,111		(3,629,416)	(3,629,416)	4,164,832	XXX
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS		07/19/2024	DIRECT	162,981.000	201,933		162,981	180,420	(17,439)			(17,439)		162,981		38,952	38,952		
000000-00-0	ITSAVVY LLC Class A		11/20/2024	DIRECT	500.000	884,384		500,000	996,750	(496,750)			(496,750)		500,000		384,384	384,384		
590996-5S-9	MILLER ENVIRONMENTAL CO-INVEST		10/21/2024	DIRECT	15,728,587.000			2	(2)				(2)							
67092P-11-0	NUSA NUVEEN ENHANCED YIELD 1-5 YE		09/05/2024	DIRECT	300,000.000	6,989,550		7,364,297	6,916,500	447,797			447,797		7,364,297		(374,747)	(374,747)	156,676	
	NUVEEN CHURCHILL BDC INC. Nuveen Churchill																			
67114U-10-5	BDC Inc.		11/29/2024	DIRECT	6,648,873.000	164,182,405		166,221,818	163,628,757	2,593,060			2,593,060		166,221,818		(2,039,413)	(2,039,413)	13,357,338	
671058-13-5	OSI GROUP LLC A-3 UNITS 10.000% 03/13/49		12/16/2024	DIRECT	265.000	26,352,427									26,352,427		26,352,427	26,352,427		
68621F-10-2	ORGANOGENESIS HOLDINGS INC		11/25/2024	Various	750,000.000	2,441,022		1,597,500	3,067,500	(1,470,000)			(1,470,000)		1,597,500		843,522	843,522		
687793-10-9	OSCAR HEALTH INC		04/18/2024	Various	16,997.000	285,446		142,404	155,523	(13,118)			(13,118)		142,404		143,042	143,042		
				MERRIL LYNCH PERCE																
75382E-10-9	RAPT THERAPEUTICS INC		05/07/2024	FENER SMITH	1,199.000	9,661		33,524	29,795	3,729			3,729		33,524		(23,863)	(23,863)		
	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P																			
BG21L4-38-8	USDPA		08/30/2024	DIRECT	694.000	20,000		13,879	18,612	(4,733)			(4,733)		13,879		6,121	6,121		
	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P																			
BG21L5-45-0	EUR		03/22/2024	Tax Free Exchange	2,500.000	56,880		56,880	76,255	(21,058)			(21,058)	1,682	56,880					
ZD4545-45-9	COUNTRY FRESH HLDGS LLC		11/08/2024	DIRECT	3,611.000															
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		11/18/2024	FEDERAL HOME LOAN BANK	1,960,560.000	196,056,000		196,056,000	196,056,000						196,056,000				7,438,492	
				MERRIL LYNCH PERCE																
M70700-10-5	NANO X IMAGING LTD	D	02/15/2024	FENER SMITH	2,741.000	33,901		29,368	17,460	11,908			11,908		29,368		4,532	4,532		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						397,513,609	XXX	372,178,651	371,143,574	1,033,394			1,033,394	1,682	372,178,651		25,334,957	25,334,957	20,952,506	XXX
Q7062Q-12-0	OCTAVIAR LTD OCTAVIAR LTD	B	04/30/2024	DIRECT	17,793.000															
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX													XXX
	TIAA CREF LIFEC IDX 2055-RET R FUND # 2555																			
87245M-15-2	/10410/745020		09/18/2024	DIRECT	1,000.000	25,490		10,000	22,430	(12,430)			(12,430)		10,000		15,490	15,490		
	TIAA CREF LIFEC IDX 2055-PRE FUND #2455																			
87245M-16-0	/10410/745015		09/18/2024	DIRECT	1,000.000	25,570		10,000	22,490	(12,490)			(12,490)		10,000		15,570	15,570		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
87245M-17-8	TIAA CREF LIFEC IDX 2055-INS I FUND #2755 /10410/745010		09/18/2024	DIRECT	1,000.000	25,670		10,000	22,560	(12,560)			(12,560)		10,000		15,670	15,670		
87245M-18-6	TIAA CREF LIFECYCLE 2055-PRE P FUND # 2655 /10700/745015		09/18/2024	DIRECT	1,000.000	17,666		9,998	15,607	(5,609)			(5,609)		9,998		7,668	7,668		
87245M-19-4	TIAA CREF LIFECYCLE 2055-RET R FUND #2355 /10700/745020		09/18/2024	DIRECT	1,000.000	17,643		9,996	15,593	(5,598)			(5,598)		9,996		7,647	7,647		
87245M-21-0	TIAA CREF LIFECYCLE 2055-INS I FUND #2356 /10700/745010		09/18/2024	DIRECT	1,000.000	17,759		9,999	15,669	(5,670)			(5,670)		9,999		7,759	7,759		
87245M-62-4	LIFECYCLE INDEX RETIREMENT INC FUND # 2434 / 10405 / 745055		09/18/2024	DIRECT	1,000.000	16,757		10,004	15,587	(5,582)			(5,582)		10,004		6,753	6,753	160	
87245M-73-1	LIFECYCLE RETIREMENT INCOME IN FUND # 2734 / 10405 / 745040		09/18/2024	DIRECT	1,000.000	16,766		9,997	15,586	(5,589)			(5,589)		9,997		6,768	6,768	172	
87245M-88-9	LIFECYCLE INDEX RETIREMENT INC FUND # 2534 / 10405 / 745045		09/18/2024	DIRECT	1,000.000	16,723		9,996	15,553	(5,558)			(5,558)		9,996		6,727	6,727	152	
87245P-10-6	TC LIFECYCLE RETIREMENT INCOME FD # 3500		09/18/2024	DIRECT	9,424.000	109,126		100,000	102,246	(2,246)			(2,246)		100,000		9,126	9,126	1,496	
87245P-20-5	TC LIFECYCLE 2010 - ADVISOR CL FD # 3510		09/18/2024	DIRECT	7,034.000	74,774		74,943	69,077	5,867			5,867		74,943		(169)	(169)		
87245P-30-4	TC LIFECYCLE 2015- ADVISOR CLA FD # 3515		09/18/2024	DIRECT	10,644.000	101,114		100,000	93,238	6,762			6,762		100,000		1,114	1,114		
87245P-40-3	TC LIFECYCLE 2020 - ADVISOR CL FD # 3520		09/18/2024	DIRECT	10,478.000	103,837		100,000	95,350	4,650			4,650		100,000		3,837	3,837		
87245P-50-2	TC LIFECYCLE 2025 - ADVISOR CL FD # 3525		09/18/2024	DIRECT	10,473.000	109,229		100,000	99,804	196			196		100,000		9,229	9,229		
87245P-60-1	TC LIFECYLCE 2030 - ADVISOR CL FD # 3530		09/18/2024	DIRECT	10,545.000	113,364		100,000	102,818	(2,818)			(2,818)		100,000		13,364	13,364		
87245P-70-0	TC LIFECYCLE 2035 - ADVISOR CL FD # 3535		09/30/2024	DIRECT	10,528.000	117,177		100,000	105,491	(5,491)			(5,491)		100,000		17,177	17,177		
87245P-72-6	T-C LIFECYCLE INDEX 2060 ADVIS FD #3660		09/18/2024	DIRECT	10,000.000	198,800		95,611	174,600	(78,989)			(78,989)		95,611		103,189	103,189		
87245P-73-4	T-C LIFECYCLE INDEX 2055 ADVIS FD #3655		09/30/2024	DIRECT	8,040.000	205,909		100,000	181,065	(81,065)			(81,065)		100,000		105,909	105,909		
87245P-74-2	T-C LIFECYCLE INDEX 2050 ADVIS FD #3650		09/18/2024	DIRECT	6,392.000	202,561		100,000	178,272	(78,272)			(78,272)		100,000		102,561	102,561		
87245P-75-9	T-C LIFECYCLE INDEX 2045 ADVIS FD #3645		09/18/2024	DIRECT	6,388.000	198,919		100,000	175,539	(75,539)			(75,539)		100,000		98,919	98,919		
87245P-76-7	T-C LIFECYCLE INDEX 2040 ADVIS FD #3640		09/30/2024	DIRECT	6,355.000	188,819		100,000	167,655	(67,655)			(67,655)		100,000		88,819	88,819		
87245P-77-5	T-C LIFECYCLE INDEX 2035 ADVIS FD #3635		09/18/2024	DIRECT	6,432.000	176,547		100,000	158,281	(58,281)			(58,281)		100,000		76,547	76,547		
87245P-78-3	T-C LIFECYCLE INDEX 2030 ADVIS FD #3630		09/18/2024	DIRECT	6,600.000	164,865		100,000	148,959	(48,959)			(48,959)		100,000		64,865	64,865		
87245P-79-1	T-C LIFECYCLE INDEX 2025 ADVIS FD #3625		09/18/2024	DIRECT	6,800.000	153,686		100,000	139,882	(39,882)			(39,882)		100,000		53,686	53,686		
87245P-80-9	TC LIFECYCLE 2040 - ADVISOR CL FD # 3540		09/18/2024	DIRECT	10,520.000	119,824		100,000	106,779	(6,779)			(6,779)		100,000		19,824	19,824		
87245P-81-7	T-C LIFECYCLE INDEX 2020 ADVIS FD #3620		09/18/2024	DIRECT	6,999.000	141,589		100,000	129,551	(29,551)			(29,551)		100,000		41,589	41,589		
87245P-82-5	T-C LIEFCYCLE INDEX 2015 ADVIS FD #3615		09/18/2024	DIRECT	7,240.000	133,641		100,000	122,854	(22,854)			(22,854)		100,000		33,641	33,641		
87245P-83-3	T-C LIFECYCLE INDEX 2010 ADVIS FD #3610		09/18/2024	DIRECT	7,469.000	130,561		100,000	120,552	(20,552)			(20,552)		100,000		30,561	30,561		
87245P-84-1	T-C LIFECYCLE INDEX RETIREMENT FD #3601 ADVISOR CL		09/18/2024	DIRECT	7,841.000	131,487		100,000	122,235	(22,235)			(22,235)		100,000		31,487	31,487	1,285	
87245P-85-8	T-C LIFECYCLE 2060 ADVISOR CLA FD #3560		12/27/2024	DIRECT	10,000.000	153,600		92,314	135,400	(43,086)			(43,086)		92,314		61,286	61,286		
87245P-86-6	T-C LIFECYCLE 2055 ADVISOR CLA FD #3555		09/18/2024	DIRECT	8,732.000	154,986		100,000	136,824	(36,824)			(36,824)		100,000		54,986	54,986		
87245P-87-4	TC LIFECYCLE 2050 - ADVISOR CL FD # 3550		09/18/2024	DIRECT	9,806.000	146,701		100,000	129,639	(29,639)			(29,639)		100,000		46,701	46,701		
87245P-88-2	TC LIFECYCLE 2045 - ADVISOR CL FD # 3545		09/18/2024	DIRECT	9,796.000	141,941		100,000	125,778	(25,778)			(25,778)		100,000		41,941	41,941		
87245R-11-0	TC SOCIAL CHOICE LOW CARBON EQ FD # 3465		12/13/2024	Tax Free Exchange	10,364.000	100,000		100,000	207,596	(107,596)			(107,596)		100,000				33,021	
87245R-12-8	TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464		12/18/2024	DIRECT	6,474.000	169,696		100,000	166,588	(66,588)			(66,588)		100,000		69,696	69,696	28,283	
87245R-22-7	T-C LIFESTYLE AGGRESSIVE GROWT FD #3488 ADVISOR CL		09/18/2024	DIRECT	7,538.000	152,269		100,000	133,348	(33,348)			(33,348)		100,000		52,269	52,269		
87245R-23-5	T-C LIFESTYLE GROWTH ADVISOR C FD #3489		09/18/2024	DIRECT	7,812.000	137,722		100,000	122,332	(22,332)			(22,332)		100,000		37,722	37,722		
87245R-24-3	T-C LIFESTYLE MODERATE ADVISOR FD #3490		09/18/2024	DIRECT	8,208.000	123,945		100,000	112,864	(12,864)			(12,864)		100,000		23,945	23,945	1,091	
87245R-25-0	T-C LIFESTYLE CONSERVATIVE ADV FD #3493		09/18/2024	DIRECT	8,780.000	114,136		100,000	106,146	(6,146)			(6,146)		100,000		14,136	14,136	1,410	
87245R-26-8	T-C LIFESTYLE INCOME ADVISOR C FD #3494		09/18/2024	DIRECT	7,201.000	79,719		76,126	75,686	440			440		76,126		3,593	3,593	1,328	
87245R-38-3	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2575		12/13/2024	Tax Free Exchange	1,000.000	10,000		10,000	20,040	(10,040)			(10,040)		10,000				3,197	
87245R-39-1	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2613		12/13/2024	Tax Free Exchange	25,000.000	250,000		250,000	502,250	(252,250)			(252,250)		250,000				79,072	
87245R-41-7	TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2518		12/13/2024	Tax Free Exchange	1,000.000	10,000		10,000	19,940	(9,940)			(9,940)		10,000				2,837	
87245R-42-5	TIAA-CREF SOC CH LOW CRBN EQ F FUND # 2763		12/13/2024	Tax Free Exchange	1,000.000	10,000		10,000	19,960	(9,960)			(9,960)		10,000				3,136	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87245R-50-8	TIAA- CREF LIFESTYLE INCOME FU FUND # 77 /15050/725010		09/18/2024	DIRECT	1,000.000	11,060		10,000	10,510	(510)			(510)		10,000		1,060	1,060	170	
87245R-52-4	LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666		09/30/2024	DIRECT	10,000.000	153,200		100,000	135,200	(35,200)			(35,200)		100,000		53,200	53,200		
87245R-53-2	LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766		09/18/2024	DIRECT	1,000.000	15,290		10,000	13,500	(3,500)			(3,500)		10,000		5,290	5,290		
87245R-54-0	LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466		12/27/2024	DIRECT	10,000.000	198,500		100,000	174,400	(74,400)			(74,400)		100,000		98,500	98,500		
87245R-55-7	LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566		12/27/2024	DIRECT	1,000.000	19,790		10,000	17,400	(7,400)			(7,400)		10,000		9,790	9,790		
87245R-56-5	LIFECYCLE INDEX 2060 FUND INST FUND ID 2760		09/30/2024	DIRECT	1,000.000	19,910		10,000	17,480	(7,480)			(7,480)		10,000		9,910	9,910		
87245R-57-3	LIFECYCLE 2060 FUND INST CLASS FUND ID 2761		12/27/2024	DIRECT	1,000.000	15,380		10,000	13,560	(3,560)			(3,560)		10,000		5,380	5,380		
87245R-60-7	TIAA- CREF LIFESTYLE INCOME FU FUND # 2206 /15050/745010		09/18/2024	DIRECT	1,000.000	11,070		10,000	10,520	(520)			(520)		10,000		1,070	1,070	186	
87245R-70-6	TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015		09/18/2024	DIRECT	17,744.000	196,600		183,462	186,841	(3,379)			(3,379)		183,462		13,138	13,138	3,115	
87245R-72-2	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 1642 /15010/745020		09/18/2024	DIRECT	1,000.000	20,090		10,000	17,610	(7,610)			(7,610)		10,000		10,090	10,090		
87245R-73-0	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015		09/18/2024	DIRECT	18,767.000	380,400		187,667	333,108	(145,442)			(145,442)		187,667		192,734	192,734		
87245R-74-8	TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2249 /15010/745010		09/18/2024	DIRECT	1,000.000	20,210		10,000	17,690	(7,690)			(7,690)		10,000		10,210	10,210		
87245R-75-5	TIAA- CREF LIFESTYL AGG GRWTH FUND # 94 /15010/725010		09/18/2024	DIRECT	1,000.000	20,040		10,000	17,570	(7,570)			(7,570)		10,000		10,040	10,040		
87245R-76-3	TIAA- CREF LIFESTYLE GROWTH RT FUND # 1641 /15020/745020		09/18/2024	DIRECT	1,000.000	17,551		10,000	15,611	(5,610)			(5,610)		10,000		7,550	7,550		
87245R-77-1	TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015		09/18/2024	DIRECT	18,585.000	328,400		185,852	291,973	(106,121)			(106,121)		185,852		142,548	142,548		
87245R-78-9	TIAA- CREF LIFESTYLE GROWTH IN FUND # 2248 /15020/745010		09/30/2024	DIRECT	750.000	13,238		10,110	11,753	(1,643)			(1,643)		10,110		3,127	3,127		
87245R-79-7	TIAA- CREF LIFESTYLE GROWTH RT FUND # 93 /15020/725010		09/18/2024	DIRECT	1,000.000	17,516		10,004	15,585	(5,582)			(5,582)		10,004		7,513	7,513		
87245R-80-5	TIAA- CREF LIFESTYLE INCOME FU FUND # 1638 /15050/745020		09/18/2024	DIRECT	1,000.000	11,060		10,000	10,510	(510)			(510)		10,000		1,060	1,060	172	
87245R-81-3	TIAA- CREF LIFESTYLE MODERATE FUND # 1640 /15030/745020		09/18/2024	DIRECT	1,000.000	15,080		10,000	13,730	(3,730)			(3,730)		10,000		5,080	5,080	122	
87245R-82-1	TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015		09/18/2024	DIRECT	18,350.000	278,000		183,498	253,228	(69,729)			(69,729)		183,498		94,502	94,502	2,371	
87245R-83-9	TIAA- CREF LIFESTYLE MODERATE FUND # 2247 /15030/745010		09/18/2024	DIRECT	1,000.000	15,110		10,000	13,750	(3,750)			(3,750)		10,000		5,110	5,110	140	
87245R-84-7	TIAA- CREF LIFESTYLE MODERATE FUND # 79 /15030/725010		09/18/2024	DIRECT	1,000.000	15,070		10,000	13,730	(3,730)			(3,730)		10,000		5,070	5,070	120	
87245R-85-4	TIAA- CREF LIFESTYLE CONSERV R FUND # 1639 /15040/745020		09/18/2024	DIRECT	1,000.000	12,990		10,000	12,080	(2,080)			(2,080)		10,000		2,990	2,990	152	
87245R-86-2	TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /15040/745015		09/18/2024	DIRECT	18,078.000	235,200		194,012	218,749	(24,737)			(24,737)		194,012		41,188	41,188	2,852	
87245R-87-0	TIAA- CREF LIFESTYLE CONSERV I FUND # 2246 /15040/745010		09/18/2024	DIRECT	1,000.000	13,013		10,002	12,093	(2,091)			(2,091)		10,002		3,011	3,011	167	
87245R-88-8	TIAA- CREF LIFESTYLE CONSERV R FUND # 78 /15040/725010		09/18/2024	DIRECT	1,000.000	12,986		10,005	12,076	(2,071)			(2,071)		10,005		2,981	2,981	150	
87249N-69-3	TIAA CREF LFCY INDX 2065 RET TIAA CREF LFCY INDX 2065		09/18/2024	DIRECT	50,000.000	703,500		500,000	618,000	(118,000)			(118,000)		500,000		203,500	203,500		
87249N-71-9	TIAA CREF LFCY INDX 2065 PRM		09/18/2024	DIRECT	50,000.000	703,500		500,000	617,000	(117,000)			(117,000)		500,000		203,500	203,500		
87249N-72-7	TIAA CREF LFCY INDX 2065 INS		09/18/2024	DIRECT	350,000.000	4,994,500		3,500,000	4,378,500	(878,500)			(878,500)		3,500,000		1,494,500	1,494,500		

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87249N-73-5	TIAA CREF LFCY INDX 2065 ADV		09/18/2024	DIRECT	50,000.000	704,000		500,000	617,500	(117,500)			(117,500)		500,000		204,000	204,000		
87249N-74-3	TIAA CREF LIFECYCLE 2065 RTR		09/18/2024	DIRECT	50,000.000	663,500		500,000	585,500	(85,500)			(85,500)		500,000		163,500	163,500		
87249N-75-0	TIAA CREF LIFECYCLE 2065 PRE		09/18/2024	DIRECT	50,000.000	655,000		500,000	577,500	(77,500)			(77,500)		500,000		155,000	155,000		
87249N-76-8	TIAA CREF LIFCYCLE 2065 INS		09/18/2024	DIRECT	350,000.000	4,655,000		3,500,000	4,098,500	(598,500)			(598,500)		3,500,000		1,155,000	1,155,000		
87249N-77-6	TIAA CREF LIFCYCLE 2065 ADV		09/18/2024	DIRECT	48,083.000	627,000		480,828	552,472	(71,643)			(71,643)		480,828		146,172	146,172		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						20,583,342	XXX	14,714,424	18,674,943	(3,960,518)			(3,960,518)		14,714,424		5,868,916	5,868,916	166,357	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT NUV ENH HI YLD MUNI BOND FD- C		11/05/2024	Various	4,964,723.000	38,960,722		49,943,054	36,192,827	13,750,227			13,750,227		49,943,054		(10,982,332)	(10,982,332)	4,397,520	
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT NUV ENH HI YLD MUNI BOND FD- C		01/01/2024	Tax Free Exchange	3,094.000	30,941		30,941	22,556	8,385			8,385		30,941				633	
670686-20-3	NUVEEN ENH HI YLD MUNI A		08/05/2024	DIRECT	2,500.000	19,725		25,000	18,225	6,775			6,775		25,000		(5,275)	(5,275)	1,964	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						39,011,388	XXX	49,998,995	36,233,608	13,765,387			13,765,387		49,998,995		(10,987,607)	(10,987,607)	4,400,117	XXX
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG		08/15/2024	DIRECT	446,333.000	9,323,571		9,368,530	9,430,213	(61,683)			(61,683)		9,368,530		(44,959)	(44,959)	106,871	
67092P-78-9	NUVEEN GLOBAL NET ZERO TRANS ETF		10/23/2024	Various	195,705.000	6,416,402		5,026,059	5,778,679	(752,620)			(752,620)		5,026,059		1,390,342	1,390,342	89,826	
67092P-81-3	NUVEEN ESG YIELD CORP B ETF		03/06/2024	DIRECT	190,100.000	5,030,046		4,718,153	4,884,144	(165,991)			(165,991)		4,718,153		311,893	311,893		
67092P-85-4	NUVEEN ESG YIELD CORP B ETF		03/09/2024	DIRECT	1,300,000.000	27,242,460		32,760,826	27,352,000	5,408,826			5,408,826		32,760,826		(5,518,366)	(5,518,366)	282,880	
78470P-85-3	SPDR NUVEEN MUNI BOND ESG ETF		03/06/2024	Various	499,998.000	14,964,356		15,004,945	14,999,940	5,005			5,005		15,004,945		(40,589)	(40,589)	12,092	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						62,976,835	XXX	66,878,513	62,444,976	4,433,537			4,433,537		66,878,513		(3,901,679)	(3,901,679)	491,669	XXX
5989999997. Total - Common Stocks - Part 4						520,085,174	XXX	503,770,583	488,497,101	15,271,800			15,271,800	1,682	503,770,583		16,314,587	16,314,587	26,010,649	XXX
5989999998. Total - Common Stocks - Part 5						2,054,783,709	XXX	2,055,233,046							2,055,233,046		(449,335)	(449,335)	5,829,264	XXX
5989999999. Total - Common Stocks						2,574,868,883	XXX	2,559,003,629	488,497,101	15,271,800			15,271,800	1,682	2,559,003,629		15,865,252	15,865,252	31,839,913	XXX
5999999999. Total - Preferred and Common Stocks						2,640,691,578	XXX	2,628,455,740	569,054,256	4,166,755			4,166,755	1,682	2,628,455,740		12,235,836	12,235,836	36,004,745	XXX
6009999999 - Totals						25,648,057,537	XXX	25,699,192,711	21,054,435,858	15,432,233	40,039,219	162,562,004	(107,090,552)	4,417,209	25,762,581,461	(6,143,367)	(95,893,625)	(102,036,992)	835,841,138	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42																			
38378E-2M-4			08/01/2024	Interest Capitalization	12/01/2024	Paydown	21,248	21,248	21,248	21,248									368	
	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43																			
38378M-BD-6			11/01/2024	Interest Capitalization	12/01/2024	Paydown	1,826	1,826	1,826	1,826									28	
	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43																			
38378V-V6-9			03/01/2024	Interest Capitalization	12/01/2024	Paydown	12,560	12,560	12,560	12,560									214	
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		03/01/2024	Interest Capitalization	12/01/2024	Paydown	14,597	14,597	14,597	14,597									231	
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		02/01/2024	Interest Capitalization	12/01/2024	Paydown	10,067	10,067	10,067	10,067									151	
	GNR 2017-26 ZB EXCH SC Z PAC PT																			
38380C-P9-8	3.000% 02/20/47		04/01/2024	Interest Capitalization	05/01/2024	Paydown	55	55	55	55										
	GOVERNMENT NATIONAL MORTGAGE SERIES																			
38381B-E5-9	2019-5 CLASS ZC 3.500% 11/20/48		02/01/2024	Interest Capitalization	12/01/2024	Paydown	1,422	1,422	1,422	1,422									26	
0109999999. Subtotal - Bonds - U.S. Governments							61,775	61,775	61,775	61,775									1,018	
	REPUBLIC OF GHANA SERIES 144A 0.000%					Redemption 100.0000														
374422-AL-7	07/03/26	D	09/30/2024	Taxable Exchange	10/11/2024		97,732	90,158	97,732	97,732		7,574		7,574						
	REPUBLIC OF GHANA SERIES 144A 0.000%					Redemption 100.0000														
374422-AN-3	01/03/30	D	09/30/2024	Taxable Exchange	10/11/2024		69,785	53,996	69,785	69,785		15,789		15,789						
						Goldman Sachs														
731011-AV-4	REPUBLIC OF POLAND 4.875% 10/04/33	D	01/26/2024	BANCO SANTANDER	07/02/2024	International	4,000,000	3,960,000	3,867,000	3,961,652		1,652		1,652			(94,652)	(94,652)	145,708	62,833
0309999999. Subtotal - Bonds - All Other Governments							4,167,517	4,104,154	4,034,517	4,129,169		25,015		25,015			(94,652)	(94,652)	145,708	62,833
	FANNIE MAE CAS SERIES 2022-R02 CLASS 2B1					MORGAN STANLEY & CO. INC.														
20754B-AF-8	144A 9.069% 01/25/42		02/29/2024	Various	11/06/2024		9,900,000	10,367,156	10,424,388	10,352,827		(14,329)		(14,329)			71,561	71,561	563,232	18,907
3132DP-G2-8	FHLMC POOL SD2017 3.000% 12/01/51		06/21/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	1,974,010	1,700,116	1,974,010	1,974,010		273,894		273,894					16,875	3,784
3132DS-2J-0	FHLMC POOL SD5277 3.000% 07/01/52		07/22/2024	WELLS FARGO	12/25/2024	Paydown	1,562,944	1,348,283	1,562,944	1,562,944		214,661		214,661					10,711	2,865
3132DW-DZ-3	FHLMC POOL SD8220 3.000% 06/01/52		09/19/2024	Various	12/01/2024	Paydown	7,582,335	6,533,247	7,582,335	7,582,335		1,049,088		1,049,088					63,569	14,484
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		10/25/2024	Interest Capitalization	11/25/2024	Paydown	1,468	1,468		1,468							(1,468)	(1,468)		
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2024	Interest Capitalization	12/01/2024	Paydown	8,422	8,422	8,422	8,422									157	
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		08/01/2024	Interest Capitalization	12/01/2024	Paydown	23,115	23,115	23,115	23,115									423	
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		11/01/2024	Interest Capitalization	12/01/2024	Paydown	4,063	4,063	4,063	4,063									61	
	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43																			
3136AC-S8-5			02/01/2024	Interest Capitalization	12/01/2024	Paydown	19,308	19,308	19,308	19,308									333	
	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43																			
3136AE-5G-8			08/01/2024	Interest Capitalization	12/01/2024	Paydown	10,920	10,920	10,920	10,920									160	
	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44																			
3136AJ-C6-1			05/01/2024	Interest Capitalization	12/01/2024	Paydown	15,394	15,394	15,394	15,394									245	
	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47																			
3136AV-GE-3			07/01/2024	Interest Capitalization	12/01/2024	Paydown	7,067	7,067	7,067	7,067									114	
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2024	Interest Capitalization	12/01/2024	Paydown	7,281	7,281	7,281	7,281									109	
	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47																			
3136AW-QN-0			05/01/2024	Interest Capitalization	12/01/2024	Paydown	40,762	40,762	40,762	40,762									589	
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		10/01/2024	Interest Capitalization	12/01/2024	Paydown	26,379	26,379	26,379	26,379									457	
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		05/01/2024	Interest Capitalization	12/01/2024	Paydown	5,076	5,076	5,076	5,076									81	
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		01/01/2024	Interest Capitalization	12/01/2024	Paydown	2,088	2,088	2,088	2,088									31	
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		10/01/2024	Interest Capitalization	12/01/2024	Paydown	7,213	7,213	7,213	7,213									109	
	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50																			
3137BC-NN-4			04/01/2024	Interest Capitalization	12/01/2024	Paydown	15,568	15,568	15,568	15,568									305	
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		01/01/2024	Interest Capitalization	12/01/2024	Paydown	4,040	4,040	4,040	4,040									62	
	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51																			
3137BC-SU-3			10/01/2024	Interest Capitalization	12/01/2024	Paydown	4,364	4,364	4,364	4,364									87	
	FHR 4378 EZ EXCH Z SEQ 3.000%																			
3137BD-5W-2	08/15/44		10/01/2024	Interest Capitalization	12/01/2024	Paydown	684	684	684	684									13	
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		05/01/2024	Interest Capitalization	12/01/2024	Paydown	13,209	13,209	13,209	13,209									210	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		10/01/2024	Interest Capitalization	12/01/2024	Paydown	9,209	9,209	9,209	9,209									195	
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		02/01/2024	Interest Capitalization	12/01/2024	Paydown	17,372	17,372	17,372	17,372									349	
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		08/01/2024	Interest Capitalization	12/01/2024	Paydown	2,389	2,389	2,389	2,389									48	
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		01/01/2024	Interest Capitalization	12/01/2024	Paydown	6,958	6,958	6,958	6,958									116	
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2024	Interest Capitalization	12/01/2024	Paydown	10,974	10,974	10,974	10,974									178	
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		01/01/2024	Interest Capitalization	12/01/2024	Paydown	4,852	4,852	4,852	4,852									91	
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		07/01/2024	Interest Capitalization	12/01/2024	Paydown	9,091	9,091	9,091	9,091									160	
3140XA-2D-3	FNMA POOL FM7071 3.000% 04/01/51		07/22/2024	JP MORGAN SECURITIES INC	09/19/2024	CITIGROUP GLOBAL MARKETS INC.	9,016,360	7,782,950	8,149,944	7,781,498		(1,452)		(1,452)			368,446	368,446	59,358	16,530
3140XA-2D-3	FNMA POOL FM7071 3.000% 04/01/51		07/22/2024	JP MORGAN SECURITIES INC	09/01/2024	Paydown	76,322	65,881	76,322	76,322		10,441		10,441					314	140
3140XL-TG-3	FNMA POOL FS5050 3.000% 06/01/52		07/22/2024	JP MORGAN SECURITIES INC	12/25/2024	Paydown	1,419,057	1,224,158	1,419,057	1,419,057		194,899		194,899					9,281	2,602
31418E-D6-4	FNMA POOL MA4624 3.000% 06/01/52		07/22/2024	CANTOR FITZGERALD & CO.	12/01/2024	Paydown	5,622,096	4,846,783	5,622,096	5,622,096		775,313		775,313					41,388	10,340
35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A 7.969% 01/25/42		02/29/2024	WELLS FARGO	06/03/2024	MORGAN STANLEY & CO. INC.	10,000,000	10,209,375	10,356,250	10,207,859		(1,516)		(1,516)			148,391	148,391	239,915	16,959
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 11.319% 06/25/42		02/15/2024	BANK OF AMERICA	05/22/2024	BANK OF AMERICA	5,000,000	5,643,750	5,681,250	5,638,113		(5,637)		(5,637)			43,137	43,137	201,325	43,675
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A 8.904% 02/25/49		06/28/2024	MORGAN STANLEY & CO. INC.	08/29/2024	BANK OF AMERICA	1,500,000	1,653,750	1,685,625	1,653,750							31,875	31,875	26,143	2,375
59261A-2M-8	MET TRANSPRTN AUTH NY REVENUE SERIES C2 5.175% 11/15/49		04/03/2024	Tax Free Exchange	05/03/2024	Call 100.0000	5,750,000	4,750,991	5,750,000	4,752,571		1,580		1,580			997,429	997,429	138,863	114,066
0909999999. Subtotal - Bonds - U.S. Special Revenues							59,680,390	56,403,706	60,560,019	58,900,648		2,496,942		2,496,942			1,659,371	1,659,371	1,375,657	246,727
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 1ST AMENDMENT DELAYED DRAW 12.250% 05/24/28		04/09/2024	DIRECT	10/01/2024	Redemption 100.0000	14,662,500	14,594,500	14,662,500	14,662,500		68,000		68,000					684,132	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 1ST AMENDMENT DELAYED DRAW 12.250% 05/24/28		09/30/2024	Interest Capitalization	10/01/2024	Redemption 100.0000	399,750	399,750	399,750	399,750									6,411	
000000-00-0	BUDDERFLY SPV 8.800% 12/20/28		07/19/2024	DIRECT	08/01/2024	DIRECT	420,000	415,800	420,000	415,832		32		32			4,168	4,168	3,572	
000000-00-0	RN FEEDER FUND I LLC SUBORDINATED NOTES 0.000% 03/20/60		04/12/2024	DIRECT	06/17/2024	Tax Free Exchange	292,418	292,418	292,418	292,418										
00225B-AB-3	A2-A PEARL INVESTMENTS LLC 6.550% 06/30/37		05/24/2024	DIRECT	12/31/2024	Redemption 100.0000	615,754	615,754	615,754	615,754									20,166	
00255J-AA-8	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A1 144A 6.261% 05/16/49		06/06/2024	GOLDMAN SACHS & CO.	12/16/2024	Paydown	290,066	290,056	290,066	290,066		10		10					4,815	
00255J-AB-6	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A2 144A 6.261% 05/16/49		06/27/2024	GOLDMAN SACHS & CO.	12/16/2024	Paydown	300,587	300,485	300,587	300,587		102		102					3,840	
02157J-AA-3	ALTERNA FUNDING LLC SERIES 2024 1A CLASS A 144A 6.260% 05/16/39		05/08/2024	CANTOR FITZGERALD & CO.	12/15/2024	Paydown	523,206	523,206	523,206	523,206									8,489	
02157J-AC-9	ALTERNA FUNDING LLC SERIES 2024 1A CLASS B 144A 7.136% 05/16/39		05/08/2024	CANTOR FITZGERALD & CO.	12/15/2024	Paydown	95,758	95,758	95,758	95,758									1,802	
02352B-AA-3	AMENTUM ESCROW CORP SERIES 144A 7.250% 08/01/32		07/30/2024	JP MORGAN SECURITIES INC	09/13/2024	SMBC NIKKO SECURITIES AMERICA	1,950,000	1,950,000	2,037,750	1,950,000							87,750	87,750	12,959	
02361E-A*-9	AMERESCO INC. 4.310% 06/28/29		06/28/2024	DIRECT	09/05/2024	Redemption 100.0000	5,880,000	5,762,400	5,880,000	5,880,000		117,600		117,600					7,580	
039653-AC-4	ARCOSA INC SERIES 144A 6.875% 08/15/32		08/12/2024	JP MORGAN SECURITIES INC	09/17/2024	JP MORGAN SECURITIES INC	2,575,000	2,575,000	2,690,875	2,575,000							115,875	115,875	10,819	
04940J-AB-9	Atlas Securitized Products Fun 5.900% 05/25/63		06/28/2024	Various	07/05/2024	Paydown	12,414,701	12,282,777	12,414,701	12,414,701		131,923		131,923					76,563	
04940J-AB-9	Atlas Securitized Products Fun 5.900% 05/25/63		06/28/2024	Various	07/05/2024	Tax Free Exchange	24,425,792	24,214,413	24,214,413	24,214,413									448,193	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04940J-AC-7	Atlas Securitized Products Fun 7.330% 05/25/63		06/28/2024	Various	07/08/2024	Redemption 100.0000	6,531,624	6,465,410	6,531,624	6,531,624		66,214		66,214					80,882	
04940J-AC-7	Atlas Securitized Products Fun 7.330% 05/25/63		06/28/2024	Various	07/08/2024	Tax Free Exchange	11,688,098	11,583,917	11,583,917	11,583,917									888,904	
04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A 6.030% 05/25/63		10/30/2024	Various	12/25/2024	Redemption 100.0000	5,922,061	5,922,061	5,922,061	5,922,061									37,541	
04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A 6.030% 05/25/63		07/05/2024	Tax Free Exchange	12/25/2024	Redemption 100.0000	10,364,682	10,294,651	10,364,682	10,364,682		70,031		70,031					1,422,096	
04941*-AB-0	Atlas Securitized Products Fun Class A-2A 6.530% 05/25/63		10/30/2024	Various	12/13/2024	Redemption 100.0000	2,886,985	2,886,985	2,886,985	2,886,985									23,242	
04941*-AB-0	Atlas Securitized Products Fun Class A-2A 6.530% 05/25/63		07/08/2024	Tax Free Exchange	12/13/2024	Redemption 100.0000	4,967,925	5,015,693	4,967,925	4,967,925		(47,768)		(47,768)					56,708	10,115
04941*-AC-8	Atlas Securitized Products Fun A-1B 2.674% 05/25/63		10/30/2024	Various	12/13/2024	Redemption 100.0000	5,800,996	5,800,996	5,800,996	5,800,996									33,919	
04941*-AC-8	Atlas Securitized Products Fun A-1B 2.674% 05/25/63		07/05/2024	Tax Free Exchange	12/13/2024	Redemption 100.0000	10,250,343	10,173,554	10,250,343	10,250,343		76,788		76,788					87,967	7,530
04941*-AD-6	Atlas Securitized Products Fun A-2B 6.400% 05/25/63		10/30/2024	Various	12/13/2024	Redemption 100.0000	1,527,611	1,527,611	1,527,611	1,527,611									9,796	
04941*-AD-6	Atlas Securitized Products Fun A-2B 6.400% 05/25/63		07/08/2024	Tax Free Exchange	12/13/2024	Redemption 100.0000	2,660,207	2,685,786	2,660,207	2,660,207		(25,578)		(25,578)					23,855	5,416
055729-AH-0	BSOF SRT I LP BSOF SRT I Offsh 7.730% 06/30/30		01/25/2024	DEUTSCHE BANK SECURITIES	11/11/2024	Paydown	106,492	106,492	106,492	106,492									5,742	
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 5.000% 06/30/42		09/19/2024	DIRECT	10/31/2024	Redemption 100.0000	541,387	541,387	541,387	541,387									6,635	
09748R-AA-6	BOJANGLES ISSUER LLC SERIES 2020-1A CLASS A2 144A 3.832% 10/20/50		01/24/2024	WELLS FARGO	10/18/2024	Paydown	4,360,335	4,081,512	4,360,335	4,360,335		278,823		278,823					124,388	2,785
12511X-AA-2	C CUBED ASSET FINANCE 2024-1 L 9.220% 04/15/49		05/23/2024	DIRECT	10/15/2024	Paydown	28,731,297	28,731,297	28,731,297	28,731,297									993,385	
12511X-AA-2	C CUBED ASSET FINANCE 2024-1 L 9.220% 04/15/49		04/09/2024	DIRECT	04/15/2024	Redemption 100.0000	58,330,000	58,330,000	58,330,000	58,330,000									206,585	
12511X-AB-0	C CUBED ASSET FINANCE 2024-1 L 10.000% 04/15/49		04/09/2024	DIRECT	04/15/2024	Redemption 97.6420	15,730,000	15,359,087	15,359,087	15,359,087									54,397	
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		05/01/2024	Interest Capitalization	12/01/2024	Paydown	16	16	20	16							4	4		
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2024	Interest Capitalization	12/01/2024	Paydown	33	33	34	33									1	
12661X-BR-2	CREDIT SUISSUE MORTGAGE TRUST SERIES 2021-INV1 CLASS B4 144A 3.084% 07/25/56		04/22/2024	BTIG L.L.C.	12/01/2024	Paydown	51,406	38,362	51,406	51,406		13,044		13,044					597	101
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 0.000% 01/25/35		01/01/2024	Interest Capitalization	12/01/2024	Paydown	270	270	2	270							(268)	(268)	76	
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2024	Interest Capitalization	12/01/2024	Paydown	112	112	112	112									2	
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		04/01/2024	Interest Capitalization	12/01/2024	Paydown	266	266	339	266							73	73	7	
12755*-AA-0	Kemper Ground Lease 4.016% 05/15/57		11/15/2024	Interest Capitalization	12/16/2024	Redemption 100.0000	1	1	1	1										
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		01/01/2024	GRANDBRIDGE REAL ESTATE CAPITL	11/15/2024	Redemption 100.0000	1,887,799	1,887,799	1,887,799	1,887,799									79,653	
12794@-AB-9	DALLAS COUNTY 5.132% 03/10/39		09/27/2024	CGA CAPITAL	12/10/2024	Redemption 100.0000	29,609	29,609	29,609	29,609									87	
12800@-AA-3	CTL PASS-THRU TR SER 2023 CHRI 5.870% 02/25/40		10/18/2024	JONES LANG LASALLE	11/25/2024	Redemption 100.0000	2,575	2,575	2,575	2,575										

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		01/01/2024	Interest Capitalization	12/01/2024	Paydown														
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		10/01/2024	Interest Capitalization	12/01/2024	Paydown	44	44	45	44							1	1	1	
16411R-AL-3	CHENIERE ENERGY INC SERIES 144A 5.650% 04/15/34		03/05/2024	GOLDMAN SACHS & CO.	10/07/2024	Tax Free Exchange	2,350,000	2,345,042	2,345,382	2,345,382		341		341					73,026	
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		06/01/2024	Interest Capitalization	12/01/2024	Paydown														
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		03/01/2024	Interest Capitalization	12/01/2024	Paydown														
255123-A*-2	DIVERSIFIED ABS PHASE II LLC 7.076% 05/31/44		05/22/2024	BARCLAYS CAPITAL INC	11/30/2024	Redemption 100.0000	1,249,202	1,249,202	1,249,202	1,249,202									26,490	
25657*-AA-1	City of New York 2736 Creston 5.950% 08/15/64		08/09/2024	RAYMOND JAMES	12/15/2024	Redemption 100.0000	67,818	67,818	67,818	67,818									400	
29281E-AA-6	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 2024-2A CLASS A 144A 5.980% 09/20/55		10/07/2024	RBC DAIN RAUSCHER INC.	12/20/2024	Paydown	6,189	6,132	6,189	6,189		58		58					46	
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		10/01/2024	Interest Capitalization	12/01/2024	Paydown	(28)	(28)		(28)							28	28		
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.790% 07/25/34		08/01/2024	Interest Capitalization	11/01/2024	Paydown	(18)	(18)		(18)							18	18		
302704-AA-9	FW Energy Asset Issuer LLC 7.151% 08/25/44		06/18/2024	STONE RIDGE ASSET MANAGEMENT	12/26/2024	Paydown	5,017,106	5,017,106	5,017,106	5,017,106									102,664	
302704-AB-7	FW Energy Asset Issuer LLC 8.106% 08/25/44		06/21/2024	STONE RIDGE ASSET MANAGEMENT	12/26/2024	Paydown	1,438,812	1,438,812	1,438,812	1,438,812									36,504	
33851P-BY-0	FLAGSTAR MORTGAGE TRUST SERIES 2021 5INV CLASS B5 144A 3.343% 07/25/51		10/23/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	8,520	6,752	8,520	8,520		1,768		1,768					36	18
33851T-BT-3	FLAGSTAR MORTGAGE TRUST SERIES 2021 11IN CLASS B4 144A 3.449% 11/25/51		09/25/2024	ROBERT W. BAIRD & COMPANY INC	12/01/2024	Paydown	45,894	37,590	45,894	45,894		8,304		8,304					264	110
33852C-BY-8	FLAGSTAR MORTGAGE TRUST SERIES 2021 3INV CLASS B5 144A 3.201% 06/25/51		10/23/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	5,589	4,458	5,589	5,589		1,132		1,132					22	11
33852J-BX-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-7 CLASS B4 144A 2.926% 08/25/51		04/26/2024	BTIG L.L.C.	12/01/2024	Paydown	45,325	32,436	45,325	45,325		12,889		12,889					499	107
33853G-BP-7	FLAGSTAR MORTGAGE TRUST SERIES 2021 12 CLASS B4 144A 2.967% 11/25/51		04/29/2024	GOLDMAN SACHS & CO.	12/25/2024	Paydown	61,050	43,613	61,050	61,050		17,437		17,437					607	
36262J-BM-6	GS MORTGAGE BACKED SECURITIES SERIES 2021 GR2 CLASS B4 144A 3.368% 02/25/52		07/02/2024	GOLDMAN SACHS & CO.	12/25/2024	Paydown	38,581	29,454	38,581	38,581		9,127		9,127					326	7
36262P-BM-2	GS MORTGAGE BACKED SECURITIES SERIES 2021 PJ10 CLASS B4 144A 2.908% 03/25/52		04/25/2024	BTIG L.L.C.	12/25/2024	Paydown	66,455	47,369	66,455	66,455		19,086		19,086					727	150
36267B-AV-9	GS MORTGAGE BACKED SECURITIES SERIES 22 GR2 CLASS B4 144A 3.280% 08/26/52		04/23/2024	BTIG L.L.C.	12/25/2024	Paydown	117,702	85,334	117,702	117,702		32,368		32,368					1,452	257
36268S-AV-1	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS B4 144A 4.352% 12/25/52		05/17/2024	WELLS FARGO	12/01/2024	Paydown	56,799	45,936	56,799	56,799		10,863		10,863					763	137
362924-CJ-9	GS MORTGAGE BACKED SECURITIES SERIES 2022 PJ3 CLASS B4 144A 2.945% 08/25/52		04/23/2024	BTIG L.L.C.	12/25/2024	Paydown	97,465	69,992	97,465	97,465		27,473		27,473					1,084	191
411707-AM-4	CKE RESTAURANT HOLDINGS INC SERIES 2024-1A CLASS A2 144A 7.253% 03/20/54		03/07/2024	BARCLAYS BANK PLC	12/20/2024	Paydown	90,000	90,000	90,000	90,000									2,992	
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		01/01/2024	Interest Capitalization	03/22/2024	Redemption 100.0000	158,773	158,773	158,773	158,773									4,340	
44992*-AC-2	FRESH EDGE IF P HOLDING IF&P (FRESHEDGE) 11.080% 03/03/29		09/30/2024	Interest Capitalization	10/23/2024	Tax Free Exchange	163,299	163,299	163,299	163,299									12,098	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
451102-CG-0	ICAHN ENTERPRISES FIN SERIES 144A 9.000% 06/15/30		05/13/2024	JEFFERIES & CO. INC.	10/24/2024	Tax Free Exchange	300,000	300,000	300,000	300,000									10,950	
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		05/03/2024	DIRECT	09/22/2024	Paydown	202,242	202,242	202,242	202,242									2,421	
45785*-AA-4	Inspirity Health Partners 12.500% 03/20/35		01/01/2024	STIFEL NICOLAUS & CO.	12/20/2024	Paydown	618,575	618,575	618,575	618,575									52,922	
45785*-AA-4	Inspirity Health Partners 12.500% 03/20/35		01/01/2024	STIFEL NICOLAUS & CO.	03/15/2024	Redemption 100.0000	64,236	64,236	64,236	64,236										
46591D-BA-6	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B4 144A 4.927% 10/25/49		11/18/2024	SANTANDER SECURITIES INC.	12/01/2024	Paydown	21,672	20,638	21,672	21,672		1,035		1,035					89	53
46592E-CB-0	JP MORGAN MORTGAGE TRUST SERIES 2021-1 CLASS B4 144A 3.022% 06/25/51		10/23/2024	BMO CAPITAL MARKETS	12/01/2024	Paydown	7,345	5,872	7,345	7,345		1,474		1,474					28	14
46593F-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS B4 144A 3.376% 09/25/52		03/14/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	167,303	126,183	167,303	167,303		41,120		41,120					2,363	267
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		10/01/2024	Interest Capitalization	12/01/2024	Paydown	1	1	1	1										
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.887% 12/25/48		06/25/2024	WELLS FARGO	12/01/2024	Paydown	30,138	23,696	30,138	30,138		6,442		6,442					292	81
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.223% 02/25/50		11/18/2024	WELLS FARGO	12/01/2024	Paydown	20,169	17,188	20,169	20,169		2,981		2,981					54	33
46651D-BH-8	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B4 144A 4.723% 02/25/50		11/25/2024	Various	12/01/2024	Paydown	17,403	16,298	17,403	17,403		1,105		1,105					69	42
46653P-CB-1	JP MORGAN MORTGAGE TRUST SERIES 2021 6 CLASS B5 144A 2.863% 10/25/51		11/19/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	6,625	4,571	6,625	6,625		2,054		2,054					16	10
46653T-CD-9	JP MORGAN MORTGAGE TRUST SERIES 2021 INV2 CLASS B4 144A 3.022% 12/25/51		04/24/2024	BTIG L.L.C.	12/25/2024	Paydown	52,963	38,167	52,963	52,963		14,797		14,797					602	111
46653X-AV-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV5 CLASS B4 144A 3.188% 12/25/51		10/23/2024	BMO CAPITAL MARKETS	12/01/2024	Paydown	5,743	4,636	5,743	5,743		1,107		1,107					22	12
46654T-CK-2	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS B5 144A 3.113% 06/25/52		11/19/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	9,313	6,636	9,313	9,313		2,678		2,678					24	15
46680*-AA-8	STATE FARM 6.640% 06/15/37		05/31/2024	JONES LANG LASALLE	12/15/2024	Redemption 100.0000	271,908	277,346	271,908	271,908		(5,438)		(5,438)					3,803	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC AII PIK 14.000% 03/22/26		03/31/2024	Interest Capitalization	08/30/2024	Redemption 100.0000	283,435	283,435	283,435	283,435									12,589	
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC AII PIK 14.000% 03/22/26		03/31/2024	Tax Free Exchange	08/30/2024	Redemption 100.0000	561,552	578,399	561,552	561,552		(16,847)		(16,847)					13,859	
476927-AA-6	JG WENTWORTH XLIV LLC 6.433% 12/15/69		05/31/2024	Tax Free Exchange	12/30/2024	Paydown	1,221,900	1,221,900	1,221,900	1,221,900									22,222	
47987E-A*-8	Jonah Energy LLC 7.625% 08/10/39		08/22/2024	CANTOR FITZGERALD & CO.	11/10/2024	Redemption 100.0000	574,931	574,931	574,931	574,931									3,823	
479913-A#-2	Jonah Energy LLC 6.504% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.	12/10/2024	Redemption 100.0000	1,195,630	1,195,630	1,195,630	1,195,630									13,526	
479913-A*-6	Jonah Energy LLC 7.035% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.	12/10/2024	Redemption 100.0000	27,589	27,589	27,589	27,589									322	
479913-A@-4	Jonah Energy LLC 11.236% 08/10/39		08/21/2024	CANTOR FITZGERALD & CO.	12/10/2024	Redemption 100.0000	538,011	538,011	538,011	538,011									10,360	
50022H-AA-9	KOFILE-INC. SUB-UNSEC 11.250% 12/31/27		06/30/2024	Interest Capitalization	07/25/2024		567,691	567,691	567,691	567,691									17,505	
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 7.759% 06/25/37		04/25/2024	Interest Capitalization	12/26/2024	Paydown														
55037L-AA-2	LUNAR AIRCRAFT 2020 1 LIMIT SERIES 2020 1A CLASS A 144A 3.376% 02/15/45		11/19/2024	DEUTSCHE BANK SECURITIES INCOR	12/15/2024	Paydown	85,485	81,945	85,485	85,485		3,540		3,540					241	40
552339-AA-1	LYRA MUSIC ASSETS SERIES 2024 2A CLASS A2 144A 5.760% 12/22/64		11/01/2024	MITSUBISHI UFJ SECURITIES USA	12/20/2024	Paydown	64,206	62,541	64,206	64,206		1,665		1,665					431	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024-HTL CLASS A 144A 6.155% 02/15/37		02/07/2024	DEUTSCHE BANK SECURITIES INCOR	12/15/2024	Paydown	1,711,852	1,707,573	1,711,852	1,711,852		4,278		4,278					50,609	
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		04/15/2024	Interest Capitalization	12/15/2024	Paydown	22,082	22,082	22,082	22,082									483	
565849-AR-7	MARATHON OIL CORP 5.700% 04/01/34		03/26/2024	JP MORGAN SECURITIES INC	12/09/2024	TENDER SALE	24,000,000	23,992,560	24,423,120	23,993,110		550		550			430,010	430,010	965,200	
59008@-AA-4	Meritize Education Loan Trust 6.733% 06/15/51		07/31/2024	GUGGENHEIM SECURITIES	12/16/2024	Redemption 100.0000	613,492	613,492	613,492	613,492									12,440	
594918-CN-2	MICROSOFT CORP 3.400% 09/15/26		06/06/2024	Tax Free Exchange	12/10/2024	BARCLAYS BANK PLC	1,000,000	959,703	985,830	968,486		8,784		8,784			17,344	17,344	25,122	7,650
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		07/10/2024	Various	12/20/2024	Various	20,000	20,155	20,000	20,000		(155)		(155)					177	76
62878Y-AC-8	NBC FUNDING LLC SERIES 2024 1A CLASS A2 144A 6.750% 07/30/54		05/14/2024	BARCLAYS BANK PLC	10/30/2024	Paydown	25,000	25,000	25,000	25,000									745	
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		01/01/2024	BELLWEATHER	12/16/2024	Redemption 100.0000	66,957	66,957	66,957	66,957									3,732	
654498-AA-8	CITY OF NEW YORK OLMSTEAD BRON 6.506% 03/15/54		01/01/2024	LAREW	12/16/2024	Redemption 100.0000	478,882	478,882	478,882	478,882									13,789	
69418*-AP-6	PACE LOAN GROUP 2019-1 LLC 7.727% 12/15/51		02/02/2024	STIFEL NICOLAUS & CO.	08/15/2024	Paydown	75,500	75,500	75,500	75,500									490	
69421*-AP-1	PACE EQUITY 2020-1 6.613% 06/30/53		08/16/2024	STIFEL NICOLAUS & CO.	12/15/2024	Paydown	129,344	129,344	129,344	129,344									1,901	
74935D-BM-5	WOODWAED CAPITAL MANAGEMENT SERIES 2021 1 CLASS B4 144A 2.718% 03/25/51		07/01/2024	WELLS FARGO	12/25/2024	Paydown	30,642	22,881	30,642	30,642		7,761		7,761					209	2
74938X-BV-0	WOODWARD CAPITAL MANAGEMENT SERIES 2022 3 CLASS B4 144A 3.192% 05/25/52		07/30/2024	NOMURA SECURITIES INTL INC.	12/25/2024	Paydown	41,131	32,037	41,131	41,131		9,094		9,094					327	109
75975D-AA-2	RENEW FINANCIAL SERIES 2024 2A CLASS A 144A 5.326% 11/20/60		09/17/2024	Various	12/20/2024	Various	63,142	63,139	63,142	63,142		3		3					407	
759950-AV-0	RAMC 2003-1 BF SUB STEP AFC 7.846% 06/25/33		09/01/2024	Interest Capitalization	12/01/2024	Paydown	7,236	7,236		7,236							(7,236)	(7,236)	4	
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024-1 CLASS A2 144A 6.421% 01/25/54		01/29/2024	GUGGENHEIM CAPITAL MARKETS LLC	10/25/2024	Paydown	45,000	45,000	45,000	45,000									1,340	
78486*-AQ-2	STONEHILL PACE 2020-1 LLC 7.266% 09/15/53		01/01/2024	DIRECT	09/15/2024	Paydown	527,028	527,028	527,028	527,028									28,315	
78486*-AQ-2	STONEHILL PACE 2020-1 LLC 7.266% 09/15/53		01/01/2024	DIRECT	03/21/2024	Redemption 100.0000	821,103	821,103	821,103	821,103									14,281	
78486*-AS-8	STONEHILL PACE 2020-1 LLC 6.912% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.	09/15/2024	Redemption 100.0000	315,627	315,627	315,627	315,627									6,559	
78486*-AT-6	STONEHILL PACE 2020-1 LLC 7.230% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.	09/15/2024	Paydown	209,070	209,070	209,070	209,070									5,710	
78486*-AU-3	STONEHILL PACE 2020-1 LLC 7.340% 09/15/53		02/06/2024	STIFEL NICOLAUS & CO.	09/16/2024	Paydown	98,074	98,074	98,074	98,074									2,180	
78486*-AV-1	STONEHILL PACE 2020-1 LLC 7.480% 09/15/53		05/29/2024	STIFEL NICOLAUS & CO.	09/16/2024	Paydown	49,291	49,291	49,291	49,291									1,075	
78486*-AW-9	STONEHILL PACE 2020-1 LLC 7.223% 09/15/53		05/29/2024	STIFEL NICOLAUS & CO.	09/15/2024	Redemption 100.0000	23,037	23,037	23,037	23,037									277	
78506*-AA-3	SCPTX Investments LLC 6.648% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.	12/16/2024	Paydown	266,000	266,000	266,000	266,000									2,585	
78506*-AB-1	SCPTX Investments LLC 7.394% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.	12/15/2024	Paydown	5,950	5,950	5,950	5,950									89	
78506*-AC-9	SCPTX Investments LLC 11.712% 10/15/39		10/08/2024	CANTOR FITZGERALD & CO.	12/16/2024	Paydown	7,101	7,101	7,101	7,101									83	
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		01/01/2024	GANTRY	09/15/2024	Redemption 100.0000	1,537,685	1,537,685	1,537,685	1,537,685									24,196	
80257*-AC-6	CFS11 2023-1 LLC 3.190% 02/15/44		01/01/2024	GANTRY	12/16/2024	Redemption 100.0000	628,629	628,629	628,629	628,629									9,051	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54		01/17/2024	BARCLAYS BANK PLC	10/25/2024	Paydown	59,250	59,250	59,250	59,250									1,839	
83100A-AA-0	SLAM LLC SERIES 2024 1A CLASS A 144A 5.335% 09/15/49		09/17/2024	Various	12/15/2024	Various	135,213	135,209	135,213	135,213		4		4					1,256	
83100A-AA-0	SLAM LLC SERIES 2024 1A CLASS A 144A 5.335% 09/15/49		09/17/2024	MITSUBISHI UFJ SECURITIES USA	11/15/2024	Redemption 100.0000	39,052	39,051	39,052	39,052		1		1					289	
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE A TERM LN 13.000% 06/09/27		01/01/2024	DIRECT	07/03/2024	Redemption 100.0000	1,790,323	1,790,323	1,790,323	1,790,323									26,198	
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMEN TRANCHE B TERM LN 10.000% 09/09/25		05/28/2024	DIRECT	07/03/2024	Redemption 100.0000	5,709,678	5,709,678	5,709,678	5,709,678									53,248	
85072#-AA-8	SPRINGFIELD CLINIC LEASE-BKD P 6.710% 11/30/51		11/08/2024	AXIOM CAPITAL	11/19/2024	Redemption 100.0000	2,575	2,575	2,575	2,575										
86210*-AB-1	STONEHILL PACE HOLDINGS LLC 11.000% 03/15/38		05/14/2024	GUGGENHEIM SECURITIES	09/16/2024	Paydown	543,500	543,500	543,500	543,500									19,928	
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		12/12/2024	SEA PORT GROUP THE LLC	12/20/2024	Paydown	125	127	125	125		(2)		(2)					1	
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55		04/09/2024	BANK OF AMERICA	10/30/2024	Paydown	286,397	286,268	286,397	286,397		130		130					4,291	
86803#-AA-2	SUNZIA FINCO HOLDINGS LLC SUNZIA WIND SUNZIA TRANSMISSIO 9.617% 06/27/25		02/08/2024	DIRECT	05/14/2024	DIRECT	148,333,333	146,228,519	146,337,500	146,683,203		454,684		454,684			(345,703)	(345,703)	6,990,825	
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		04/01/2024	Interest Capitalization	04/19/2024	Redemption 100.0000	74,712	74,712	74,712	74,712									449	
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK 12.000% 09/15/26		01/01/2024	Interest Capitalization	01/01/2024	Redemption 100.0000	8,118	8,118	8,118	8,118										
873316-A*-4	BMH LLC BMH and Subsidiaries 6.162% 11/15/41		10/22/2024	MESIROW FINANCIAL	12/16/2024	Redemption 100.0000	60,504	60,504	60,504	60,504									249	
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		01/01/2024	WATERWAY CAPITAL	09/16/2024	Redemption 100.0000	1,328,115	1,372,474	1,328,115	1,328,115		(44,359)		(44,359)					64,341	20,235
90354T-BF-5	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV2 CLASS B4 144A 3.242% 09/25/51		07/16/2024	BANK OF AMERICA	12/01/2024	Paydown	27,902	21,538	27,902	27,902		6,364		6,364					226	40
90354X-BF-6	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS B4 144A 3.152% 08/25/51		07/16/2024	BANK OF AMERICA	12/01/2024	Paydown	21,117	16,384	21,117	21,117		4,733		4,733					167	30
90355D-BK-8	UNITED WHOLESALE MORTGAGE LLC SERIES 2021 INV5 CLASS B4 144A 3.231% 01/25/52		07/23/2024	BANK OF AMERICA	12/25/2024	Paydown	41,863	32,424	41,863	41,863		9,439		9,439					339	87
91135@-AE-5	UNITED POWER INC 6.010% 04/25/44		04/10/2024	COOPERATIVE SECURITIES	10/25/2024	Redemption 100.0000	725,000	725,000	725,000	725,000									21,786	
91135@-AF-2	UNITED POWER INC 6.200% 04/25/54		04/10/2024	COOPERATIVE SECURITIES	10/25/2024	Redemption 100.0000	159,586	159,586	159,586	159,586									4,947	
918307-BJ-7	UNITED WHOLESALE MORTGAGE LLC SERIES 2021-INV4 CLASS B4 144A 3.219% 12/25/51		10/23/2024	JP MORGAN SECURITIES INC	12/01/2024	Paydown	11,753	9,285	11,753	11,753		2,468		2,468					47	24
91868@-AA-6	CITY OF NEW YORK WEST 722 E 21 6.424% 06/05/64		06/11/2024	RAYMOND JAMES	12/05/2024	Redemption 100.0000	97,136	97,136	97,136	97,136									580	
91869*-AA-7	CITY OF NEW YORK 4427 WHITE PL 6.424% 07/05/64		07/26/2024	RAYMOND JAMES	12/05/2024	Redemption 100.0000	88,007	88,007	88,007	88,007									431	
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 2021-A CLASS A 144A 3.104% 05/15/46		01/18/2024	MITSUBISHI UFJ SECURITIES USA	12/15/2024	Paydown	66,046	56,263	66,046	66,046		9,783		9,783					1,015	40
Z00029-8D-5	NORTH HAVEN STALLONE BUYER LLC 12.250% 05/24/28		09/30/2024	Interest Capitalization	10/02/2024	Redemption 100.0000	664,359	664,359	664,359	664,359									26,129	
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	02/22/2024	BARCLAYS BANK PLC	10/01/2024	Redemption 100.0000	125,715	122,886	125,715	125,715		2,829		2,829					4,950	2,658

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35100L-A#-5	FOUR SEAS L.P. 7.345% 05/28/32		05/01/2024	GUGGENHEIM SECURITIES	11/30/2024	Paydown	28,514	28,514	28,514	28,514									175	
43990E-AA-9	HORIZON AIRCRAFT FINANCE SERIES 2024 1 CLASS A 144A 5.375% 09/15/49	D	09/06/2024	MITSUBISHI UFJ SECURITIES USA	12/15/2024	Paydown	125,000	124,997	125,000	125,000		3		3					1,082	
67117E-AG-3	OI SA SERIES 144A 8.500% 12/31/28	D	08/08/2024	Taxable Exchange	12/17/2024	Various	7,291,235	1,126,496	719,536	963,516		29,066	192,045	(162,979)			(243,980)	(243,980)		
694508-AA-6	PAC Finco I Designated Activit 7.020% 02/28/37	D	08/05/2024	CITIGROUP GLOBAL MARKETS INC.	11/29/2024	Redemption 100.0000	678,314	678,314	678,314	678,314									8,787	
822582-CG-5	SHELL INTERNATIONAL FIN 2.750% 04/06/30	D	10/23/2024	JP MORGAN SECURITIES INC	11/18/2024	JP MORGAN SECURITIES INC	2,000,000	1,836,400	1,836,400	1,838,318		1,918		1,918			(1,918)	(1,918)	6,569	2,750
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							458,559,602	448,423,305	449,742,575	449,686,408		1,455,156	192,045	1,263,111			56,166	56,166	14,270,200	61,314
000000-00-0	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		01/01/2024	Various	09/30/2024	Redemption 100.0000	37,500	37,519	37,500	37,500		(19)		(19)					1,030	
000000-00-0	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		01/01/2024	Various	12/05/2024	Tax Free Exchange	4,962,500	4,964,981	4,963,881	4,963,881		(1,100)		(1,100)					302,915	
000000-00-0	SUMMIT BUYER LLC INCREMENTAL DDTL TRANCHE A-4 01/14/26		02/23/2024	No Broker	05/31/2024	Redemption 100.0000	5,282,652	5,246,837	5,282,652	5,282,652		35,814		35,814					266,928	
000000-00-0	BRADSHAW INTERNATIONAL INC Revolving Commitment 10/21/26		08/26/2024	No Broker	12/20/2024	Redemption 100.0000	10,758,196	10,674,522	10,758,196	10,758,196		83,675		83,675					314,493	
000000-00-0	HELIOS BUYER INC REVOLVER 12/15/26		10/01/2024	No Broker	10/25/2024	Redemption 100.0000	714,636	714,636	714,636	714,636									3,659	
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2019 ADDITIONAL NOTE 01/24/27		01/24/2024	Tax Free Exchange	08/19/2024	Redemption 100.0000	5,700,000	5,627,249	5,700,000	5,700,000		72,751		72,751					330,076	
000000-00-0	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL C 05/24/27		09/06/2024	No Broker	10/01/2024	Redemption 100.0000	2,881,752	2,845,730	2,881,752	2,881,752		36,022		36,022					30,167	
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		10/30/2024	No Broker	11/29/2024	Redemption 100.0000	541,667	541,028	541,667	541,667		638		638					6,285	
000000-00-0	NORTH HAVEN STACK BUYER LLC Fourth Amendment DDTL-4 07/16/27		06/03/2024	Tax Free Exchange	07/19/2024	DIRECT	2,062,500	2,031,147	2,058,870	2,032,416		1,269		1,269			26,455	26,455	28,740	
000000-00-0	NORTH HAVEN STACK BUYER LLC Fourth Amendment DDTL-3 07/16/27		06/03/2024	Tax Free Exchange	07/19/2024	DIRECT	375,000	369,454	374,340	369,680		227		227			4,660	4,660		
000000-00-0	BCM ONE INC Revolver 11/17/27		01/01/2024	No Broker	01/01/2024	Redemption 100.0000	2,326,316	2,326,316	2,326,316	2,326,316									(536,842)	
000000-00-0	CHARTER NEXT GENERATION INC TERM B 12/01/27		06/14/2024	Tax Free Exchange	10/07/2024	Redemption 100.0000	25,641	25,471	25,641	25,641		170		170					89	
000000-00-0	CHARTER NEXT GENERATION INC TERM B 12/01/27		06/14/2024	Tax Free Exchange	10/29/2024	Tax Free Exchange	4,935,898	4,903,148	4,906,158	4,906,158		3,011		3,011					34,339	
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/01/2024	Tax Free Exchange	01/29/2024	DIRECT														
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/01/2024	Tax Free Exchange	01/29/2024	Redemption 100.0000	4,948,368	4,906,079	4,948,368	4,948,368		42,289		42,289					46,417	
000000-00-0	SPARTA US HOLDCO LLC 04/30/28		01/19/2024	Tax Free Exchange	03/28/2024	Redemption 100.0000	11,906	11,906	11,906	11,906									173	
000000-00-0	SPARTA US HOLDCO LLC 04/30/28		01/19/2024	Tax Free Exchange	06/18/2024	Tax Free Exchange	4,655,094	4,655,094	4,655,094	4,655,094									194,077	
000000-00-0	JAZZ FINANCING LUX SARL TERM B 05/05/28		06/20/2024	Tax Free Exchange	11/06/2024	CITIGROUP GLOBAL MARKETS INC.	8,737,153	8,758,434	8,748,074	8,754,838		(3,595)		(3,595)			(6,764)	(6,764)	267,324	
000000-00-0	JAZZ FINANCING LUX SARL TERM B 05/05/28		06/20/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	194,880	194,759	194,880	194,880		120		120					5,454	
000000-00-0	AI AQUA MERGER SUB INC TERM B 07/31/28		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	25,251	25,160	25,251	25,251		91		91					1,217	
000000-00-0	360INTERMEDIATE REVOLVER 08/02/28		06/21/2024	No Broker	10/31/2024	Redemption 100.0000	1,000,000	990,000	1,000,000	1,000,000		10,000		10,000					21,468	
000000-00-0	WR GRACE HOLDINGS LLC TERM B 09/22/28		05/30/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	53,013	52,958	53,013	53,013		55		55					194	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	KKR APPLE BIDCO LLC TERM B					Redemption 100.0000														
000000-00-0	09/25/28		01/01/2024	Tax Free Exchange	12/31/2024		93,440	92,120	93,440	93,440		1,320		1,320					673	
	CHG HEALTHCARE SERVICES INC TERM B1					Redemption 100.0000														
000000-00-0	09/29/28		12/10/2024	Tax Free Exchange	12/31/2024		28,033	27,907	28,033	28,033		127		127					104	
						Redemption 100.0000														
000000-00-0	US FOOD INC TERM B 11/22/28		09/27/2024	Tax Free Exchange	10/03/2024		2,726,561	2,712,613	2,726,561	2,726,561		13,948		13,948					12,725	
	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1					Redemption 100.0000														
000000-00-0	12/21/28		12/12/2024	Tax Free Exchange	12/31/2024		18,904	18,806	18,904	18,904		98		98					25	
	Oliver Packaging LLC 11.000% 01/06/29			DIRECT WITH COUNTERPARTY FIXED		Redemption 100.0000														
000000-00-0			08/30/2024		12/31/2024		22,561	22,109	22,561	22,561		451		451					728	
	SUMMIT MATERIALS LLC TERM B					Redemption 100.0000														
000000-00-0	01/12/29		07/19/2024	Tax Free Exchange	12/31/2024		60,850	60,896	60,850	60,850		(46)		(46)					338	
	FERTITTA ENTERTAINMENT LLC/NV TERM B					Redemption 100.0000														
000000-00-0	01/13/29		03/07/2024	CORP ACTION	09/30/2024		91,830	91,830	91,830	91,830									2,077	
	FERTITTA ENTERTAINMENT LLC/NV TERM B																			
000000-00-0	01/13/29		03/07/2024	CORP ACTION	10/29/2024	Tax Free Exchange	11,937,900	11,937,900	11,937,900	11,937,900									678,607	
	HUSKY INJECTION MOLDING SYSTEM TERM B					Redemption 100.0000														
000000-00-0	02/01/29		02/02/2024	DEUTSCHE BANK SECURITIES INCOR	09/27/2024		8,713	8,601	8,713	8,713		112		112					548	
	HUSKY INJECTION MOLDING SYSTEM TERM B																			
000000-00-0	02/01/29		02/02/2024	DEUTSCHE BANK SECURITIES INCOR	12/06/2024	Tax Free Exchange	3,476,288	3,431,624	3,436,307	3,436,307		4,682		4,682					235,825	
	LIGHT & WONDER INTERNATIONAL I TERM B					Redemption 100.0000														
000000-00-0	04/16/29		06/18/2024	Tax Free Exchange	12/31/2024		114,220	113,067	114,220	114,220		1,153		1,153					2,089	
	PERRIGO INVESTMENTS LLC TERM B					Redemption 100.0000														
000000-00-0	04/20/29		12/09/2024	Tax Free Exchange	12/31/2024		20,564	20,482	20,564	20,564		82		82						
	ACCLAIM MIDCO LLC 2024 Incremental Term					Redemption 100.0000														
000000-00-0	Loan 06/13/29		08/05/2024	DIRECT	08/30/2024		9,399,420	9,305,426	9,399,420	9,399,420		93,994		93,994					65,928	
	ACCLAIM MIDCO LLC INITIAL DELAYED DRAW					Redemption 100.0000														
000000-00-0	TERM LOAN 06/13/29		08/05/2024	No Broker	08/30/2024		2,215,535	2,170,763	2,215,535	2,215,535		44,772		44,772					15,540	
	PEGASUS BIDCO BV TERM B					Redemption 100.0000														
000000-00-0	07/12/29		09/20/2024	Tax Free Exchange	12/31/2024		39,057	38,502	39,057	39,057		556		556					618	
	MKS INSTRUMENTS INC TERM B					Redemption 100.0000														
000000-00-0	08/17/29		06/25/2024	Tax Free Exchange	12/26/2024		153,906	151,480	153,906	153,906		2,427		2,427					3,522	
	BAKEOVATIONS INTERMEDIATE LLC U.S.					Redemption 100.0000														
000000-00-0	Revolver 09/25/29		05/13/2024	No Broker	05/17/2024		7,760,016	7,604,816	7,760,016	7,760,016		155,200		155,200					9,743	
						Redemption 100.0000														
000000-00-0	ENTAIN PLC TERM B 10/31/29		05/15/2024	Tax Free Exchange	12/31/2024		44,438	43,835	44,438	44,438		603		603					1,838	
	CORPORATION SERVICE COMPANY TERM B					Redemption 100.0000														
000000-00-0	11/05/29		07/12/2024	Tax Free Exchange	12/31/2024		57,486	56,539	57,486	57,486		948		948					912	
	GATES GLOBAL LLC TERM B4					Redemption 100.0000														
000000-00-0	11/16/29		05/22/2024	Tax Free Exchange	09/30/2024		33,675	32,832	33,675	33,675		843		843					125	
	GATES GLOBAL LLC TERM B4																			
000000-00-0	11/16/29		05/22/2024	Tax Free Exchange	12/06/2024	Tax Free Exchange	6,600,300	6,435,167	6,446,983	6,446,983		11,816		11,816					179,910	
						Redemption 100.0000														
000000-00-0	USI INC/NY TERM B 11/23/29		12/13/2024	Tax Free Exchange	12/31/2024		74,957	73,887	74,957	74,957		1,070		1,070					110	
	YI LLC REVOLVING LOAN 12/03/29					Redemption 100.0000														
000000-00-0			03/27/2024	No Broker	04/19/2024		515,267	510,115	515,267	515,267		5,153		5,153					3,648	
	TJC Spartech Acquisition Corp.					Redemption 100.0000														
000000-00-0	01/01/30		07/19/2024	DIRECT	12/31/2024		19,491	15,166	19,491	19,491		4,324		4,324					230	
	AEC Parent Holdings Inc					Redemption 100.0000														
000000-00-0	01/01/30		07/19/2024	DIRECT	12/31/2024		1,588	1,510	1,588	1,588		78		78					57	
	BCPE North Star US Holdco 2, I					Redemption 100.0000														
000000-00-0	01/01/30		07/19/2024	DIRECT	12/31/2024		20,038	19,499	20,038	20,038		539		539					608	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	BW Holding, Inc. 01/01/30		07/19/2024	DIRECT	09/30/2024	Redemption 100.0000	8,105	7,443	8,105	8,105		662		662					257	
000000-00-0	CAESARS ENTERTAINMENT INC TERM B1 02/06/30		05/07/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	360,000	357,030	360,000	360,000		2,970		2,970					2,279	
000000-00-0	CAESARS ENTERTAINMENT INC TERM B1 02/06/30		05/07/2024	Tax Free Exchange	11/20/2024	Tax Free Exchange	7,560,000	7,497,640	7,500,043	7,500,043		2,403		2,403					140,540	
000000-00-0	ICE USA INFRASTRUCTURE INC REVOLVING LOAN 03/15/30		03/15/2024	DIRECT	04/03/2024	Redemption 100.0000	1,000,000	990,000	1,000,000	1,000,000		10,000		10,000					5,847	
000000-00-0	ICE USA INFRASTRUCTURE INC REVOLVING LOAN 03/15/30		10/08/2024	No Broker	11/08/2024	Redemption 100.0000	800,000	792,800	800,000	800,000		7,200		7,200					6,955	
000000-00-0	CLS MANAGEMENT SERVIES LLC REVOLVING LOAN COMMITMENT 03/27/30		03/27/2024	DIRECT	05/08/2024	Redemption 100.0000	2,039,063	2,018,672	2,039,063	2,039,063		20,391		20,391					18,449	
000000-00-0	NEW ILC DOVER INC 05/09/30		05/09/2024	DIRECT WITH COUNTERPARTY FIXED	06/03/2024	Redemption 100.0000	2,009,535	2,009,535	2,009,535	2,009,535									14,406	
000000-00-0	SPARTA US HOLDCO LLC TERM B 08/02/30		12/12/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	35,693	35,600	35,693	35,693		94		94						
000000-00-0	1011778 B C UNLIMITED LIABILIT TERM B5 09/23/30		06/07/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	240,990	240,827	240,990	240,990		163		163					4,863	
000000-00-0	HILTON GRAND VACATIONS BORROWE TERM LOAN B 01/17/31		06/18/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	16,125	16,086	16,125	16,125		39		39					436	
000000-00-0	CAESARS ENTERTAINMENT INC TERM B 01/24/31		01/24/2024	JP MORGAN SECURITIES INC	09/30/2024	Redemption 100.0000	25,000	24,938	25,000	25,000		63		63					983	
000000-00-0	CAESARS ENTERTAINMENT INC TERM B 01/24/31		01/24/2024	JP MORGAN SECURITIES INC	11/20/2024	Tax Free Exchange	4,975,000	4,962,563	4,963,504	4,963,504		941		941					383,629	
000000-00-0	UKG INC TERM B 02/01/31		10/24/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	18,758	18,758	18,758	18,758										
000000-00-0	KENE ACQUISITION INC REVOLVING TERM LOAN 02/07/31		05/09/2024	No Broker	05/24/2024	Redemption 100.0000	91,292	89,466	91,292	91,292		1,826		1,826					402	
000000-00-0	AMER SPORTS CO TERM B 02/16/31		09/25/2024	Tax Free Exchange	12/19/2024	Redemption 100.0000	1,995,000	1,985,678	1,995,000	1,995,000		9,322		9,322					27,969	
000000-00-0	PG INVESTMENT CO 59 SARL TERM B 02/24/31		02/23/2024	BARCLAYS BANK PLC	09/30/2024	Redemption 100.0000	12,500	12,469	12,500	12,500		31		31					552	
000000-00-0	PG INVESTMENT CO 59 SARL TERM B 02/24/31		02/23/2024	BARCLAYS BANK PLC	10/11/2024	Tax Free Exchange	4,987,500	4,975,031	4,975,615	4,975,615		584		584					220,049	
000000-00-0	PACIFIC DENTAL SERVICES INC TERM B 03/17/31		09/12/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	9,625	9,600	9,625	9,625		25		25						
000000-00-0	MIWD HOLDCO II LLC TERM B 03/21/31		03/21/2024	RBC DAIN RAUSCHER INC.	09/26/2024	Tax Free Exchange	4,165,000	4,144,175	4,144,456	4,144,456		281		281					175,461	
000000-00-0	AIR CANADA TERM B 03/21/31		11/15/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	28,675	28,598	28,675	28,675		77		77					172	
000000-00-0	SUPPLYONE INC TERM B 04/21/31		10/02/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	13,638	13,504	13,638	13,638		134		134					101	
000000-00-0	TRANS UNION LLC TERM B8 06/06/31		06/11/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	124,286	124,285	124,286	124,286		1		1					3,414	
000000-00-0	JOHNSTONE SUPPLY LLC TERM B 06/09/31		12/12/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,475	12,443	12,475	12,475		32		32						
000000-00-0	BROADSTREET PARTNERS INC TERM B4 06/16/31		06/14/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	70,814	70,163	70,814	70,814		650		650					1,607	
000000-00-0	BROADSTREET PARTNERS INC TERM B4 06/16/31		06/14/2024	Tax Free Exchange	11/19/2024	Tax Free Exchange	28,254,724	27,995,195	28,002,844	28,002,844		7,649		7,649					1,018,712	
000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER TERM B 06/27/31		06/28/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	59,632	59,501	59,632	59,632		131		131					1,258	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	VESSCO MIDCO HOLDINGS LLC REVOLVING LOAN 07/24/31		08/29/2024	No Broker	09/25/2024	Redemption 100.0000	118,571	117,386	118,571	118,571		1,186		1,186					464	
000000-00-0	FRONERI US INC TERM B 09/18/31		09/18/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	26,768	26,647	26,768	26,768		121		121					175	
000000-00-0	MADISON SAFETY & FLOW LLC TERM B 09/19/31		09/19/2024	WELLS FARGO	12/31/2024	Redemption 100.0000	5,063	5,050	5,063	5,063		13		13					93	
000000-00-0	BELRON FINANCE 2019 LLC TERM B 10/02/31		10/02/2024	BANK OF AMERICA	12/31/2024	Redemption 100.0000	23,713	23,653	23,713	23,713		59		59					79	
000000-00-0	HPS SIP V SENIOR NOTE 9.117% 01/27/33		10/22/2024	DIRECT	11/15/2024	DIRECT	157,992	157,992	157,992	157,992									3,034	
000000-00-0	HPS SIP V JUNIOR NOTE 10.367% 01/27/33		10/22/2024	DIRECT	11/15/2024	DIRECT	78,996	78,996	78,996	78,996									1,710	
000000-00-0	USA WATER INTERMEDIATE HOLDING Delayed Draw Term Loan 01/02/40		07/31/2024	No Broker	12/31/2024	Redemption 100.0000	463	459	463	463		5		5					12	
00036Y-AB-9	AAL DELAWARE HOLDCO INC TERM 07/23/31		07/23/2024	JEFFERIES & CO. INC.	12/31/2024	Redemption 100.0000	1,625	1,625	1,625	1,625									58	
00075L-AF-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO 09/06/28		01/10/2024	No Broker	07/02/2024	Redemption 100.0000	4,246,579	4,225,346	4,246,579	4,246,579		21,233		21,233					241,667	
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LL TERM B1 12/21/28		06/12/2024	Tax Free Exchange	10/15/2024	CITIGROUP GLOBAL MARKETS INC.	1,960,075	1,926,291	1,964,975	1,928,471		2,180		2,180			36,505	36,505	36,861	
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LL TERM B1 12/21/28		06/12/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	47,848	47,461	47,848	47,848		387		387					333	
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LL TERM B1 12/21/28		06/12/2024	Tax Free Exchange	12/12/2024	Tax Free Exchange	7,561,639	7,518,441	7,522,305	7,522,305		3,864		3,864					264,950	
00110H-AB-5	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	13,812	13,758	13,812	13,812		54		54					163	
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		01/01/2024	DIRECT	05/22/2024	DIRECT	511,554	506,439	511,554	506,982		544		544			4,572	4,572	23,296	
00117@-AA-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	13,729	13,592	13,729	13,729		137		137					774	
00117@-AC-2	AFC-DELL HOLDING CORP Revolver 10/09/26		06/14/2024	No Broker	07/01/2024	Redemption 100.0000	5,059,288	5,021,996	5,059,288	5,059,288		37,291		37,291					22,115	
00117@-AL-2	AFC-DELL HOLDING CORP FIFTH AMENDMENT DDTL 04/09/27		06/14/2024	No Broker	10/31/2024	Redemption 100.0000	571,368	565,654	571,368	571,368		5,714		5,714					23,422	
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B 06/17/28		01/01/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	64,536	64,071	64,536	64,536		465		465					911	
00132U-AG-9	OSMOSIS BUYER LIMITED TERM B 06/17/28		07/01/2024	Tax Free Exchange	12/06/2024	Tax Free Exchange	6,819,029	6,789,647	6,797,919	6,797,919		8,273		8,273					372,733	
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/01/2024	Tax Free Exchange	12/27/2024	DIRECT														
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/01/2024	Tax Free Exchange	01/01/2024	Redemption 100.0000	10,185	10,185	10,185	10,185									(11)	
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/01/2024	Tax Free Exchange	01/01/2024	Tax Free Exchange	397,222	397,222	397,222	397,222									(572)	
00132U-AM-6	AI AQUA MERGER SUB INC TERM 07/03/28		01/01/2024	MORGAN STANLEY & CO. INC.	01/01/2024	Tax Free Exchange	651,852	651,852	651,852	651,852										
00132U-AN-4	AI AQUA MERGER SUB INC TERM B 07/30/28		01/01/2024	MORGAN STANLEY & CO. INC.	07/01/2024	Redemption 100.0000	6,250	6,250	6,250	6,250									254	
00132U-AN-4	AI AQUA MERGER SUB INC TERM B 07/30/28		01/01/2024	MORGAN STANLEY & CO. INC.	07/01/2024	Tax Free Exchange	2,493,750	2,493,750	2,493,750	2,493,750									101,434	
00160@-AB-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		04/29/2024	No Broker	06/10/2024	Redemption 100.0000	665,992	665,932	665,992	665,992		61		61					1,247	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00161#-AA-9	ADPD HOLDINGS REVOLVING CREDIT LOAN 08/16/28		04/26/2024	No Broker	06/28/2024	Redemption 100.0000	1,866,667	1,848,000	1,866,667	1,866,667		18,667		18,667					88,993	
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		06/13/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	1,567	1,567	1,567	1,567									68	
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		07/09/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	1,479	1,361	1,479	1,479		119		119					61	
00161#-AD-3	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		07/09/2024	No Broker	07/09/2024	Tax Free Exchange	599,999	551,819	551,819	551,819										
00161#-AG-6	ADPD HOLDINGS Tranche B Delayed Draw Term Lo 08/16/28		08/16/2024	No Broker	08/16/2024	Tax Free Exchange	964,642	887,471	887,471	887,471										
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC TERM B 10/02/28		12/23/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	15,782	15,782	15,782	15,782									159	
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC TERM B 10/02/28		05/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,526,150	1,516,592	1,526,150	1,526,150		9,558		9,558					30,485	
00186X-AM-5	API GROUP DE INC TERM B 01/03/29		05/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,080,591	1,065,873	1,080,591	1,080,591		14,718		14,718					38,553	
00218J-AD-8	ASGN INC TERM B 08/30/30		03/13/2024	Tax Free Exchange	06/03/2024	WELLS FARGO	9,950,000	9,927,706	9,972,388	9,926,775		(932)		(932)			45,613	45,613	100,907	
00218J-AD-8	ASGN INC TERM B 08/30/30		03/13/2024	Tax Free Exchange	03/29/2024	Redemption 100.0000	25,000	24,944	25,000	25,000		56		56					79	
00244D-AB-3	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		06/27/2024	No Broker	08/23/2024	Redemption 100.0000	6,380,805	6,350,915	6,380,805	6,380,805		29,890		29,890					207,829	
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		06/28/2024	No Broker	07/19/2024	DIRECT	241,614	241,614	241,928	241,614								314	314	
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		06/28/2024	No Broker	06/28/2024	Redemption 100.0000	177	177	177	177										
00244D-AJ-6	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		06/28/2024	No Broker	08/23/2024	Tax Free Exchange	495,463	495,463	495,463	495,463									21,154	
00244D-AL-1	AWP GROUP HOLDINGS INC 2024 REFINANCING TERM LOAN 02/02/26		08/23/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	66,740	66,405	66,740	66,740		335		335					2,306	
00244D-AM-9	AWP GROUP HOLDINGS INC 2024 REFI DELAYED DRAW TERM LO 12/22/30		10/31/2024	No Broker	12/31/2024	Redemption 100.0000	1,397	1,397	1,397	1,397									22	
00437H-AC-9	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		08/02/2024	DIRECT	08/30/2024	Redemption 100.0000	228,170	225,889	228,170	228,170		2,282		2,282					492	
00439#-AE-7	ACCUPAC Revolver 01/16/26		10/03/2024	No Broker	12/31/2024	Redemption 100.0000	2,424,747	2,417,969	2,424,747	2,424,747		6,777		6,777					110,730	
00457*-AB-4	ACCUPAC SECOND AMENDMENT REVOLVING CRE 01/16/26		04/30/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,199,525	1,197,239	1,199,525	1,199,525		2,285		2,285					83,903	
00457*-AB-4	ACCUPAC SECOND AMENDMENT REVOLVING CRE 01/16/26		06/18/2024	No Broker	12/31/2024	Redemption 100.0000	933,923	932,072	933,923	933,923		1,851		1,851					58,522	
00488P-AS-4	ACRISURE LLC TERM B6 11/06/30		06/20/2024	Tax Free Exchange	12/12/2024	CORP ACTION	26,831,829	26,761,442	26,831,829	26,766,876		5,434		5,434			64,953	64,953	605,835	
00488P-AT-2	ACRISURE LLC TERM B1 02/16/27		06/20/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	67,248	66,938	67,248	67,248		309		309					153	
00488P-AT-2	ACRISURE LLC TERM B1 02/16/27		06/20/2024	Tax Free Exchange	06/20/2024	Tax Free Exchange	26,831,829	26,761,442	26,761,442	26,761,442										
00771P-AK-7	AZURIA WATER SOLUTIONS INC TERM 05/17/28		01/30/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	14,671	14,622	14,671	14,671		50		50					234	
00771P-AK-7	AZURIA WATER SOLUTIONS INC TERM 05/17/28		01/30/2024	Tax Free Exchange	06/27/2024	Tax Free Exchange	2,919,574	2,909,721	2,910,518	2,910,518		796		796					71,434	
00771P-AL-5	AZURIA WATER SOLUTIONS INC TERM 05/17/28		06/27/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	14,598	14,553	14,598	14,598		45		45					514	
00775K-AJ-7	OSAIC HOLDINGS INC TERM 08/16/28		02/22/2024	U.S. BANCORP LIBRA	08/01/2024	Various	4,800,000	4,776,000	4,707,120	4,772,826		606	3,780	(3,174)			(65,706)	(65,706)	98,569	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00798#-AA-0	BLUEHALO GLOBAL HOLDINGS LLC REVOLVER 10/31/25		09/12/2024	No Broker	10/11/2024	Redemption 100.0000	3,886,555	3,886,094	3,886,555	3,886,555		460		460					212,827	
00887#-AB-0	AIM ACQUISITION LLC Revolver 12/02/25		03/04/2024	No Broker	04/08/2024	Redemption 100.0000	457,143	457,143	457,143	457,143									3,779	
00887#-AC-8	AIM ACQUISITION LLC TERM LOAN 12/02/27		07/02/2024	DIRECT	09/30/2024	Redemption 100.0000	23,037	22,807	23,037	23,037		230		230					595	
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC Closing Date Term Loan 05/01/30		05/01/2024	DIRECT	07/19/2024	DIRECT	4,251,672	4,209,155	4,211,485	4,210,244		1,089		1,089		1,241	1,241	112,219		
01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC Closing Date Term Loan 05/01/30		05/01/2024	DIRECT	12/31/2024	Redemption 100.0000	43,959	43,519	43,959	43,959		440		440					2,515	
01881U-AM-7	ALLIANT HOLDINGS INTERMEDIATE TERM B6 09/12/31		09/12/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	25,189	25,165	25,189	25,189		24		24					551	
02008E-AB-3	ALLWYN ENTERTAINMENT FINANCING TERM B 06/30/31		05/30/2024	BNP PARIBAS	12/31/2024	Redemption 100.0000	14,557	14,484	14,557	14,557		73		73					53	
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan 02/24/26		01/01/2024	Interest Capitalization	02/14/2024	Redemption 100.0000	15,128	15,128	15,128	15,128									164	
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		01/01/2024	No Broker	02/14/2024	Redemption 100.0000	2,000,000	2,000,000	2,000,000	2,000,000									5,043	
02351Y-AB-2	AMER SPORTS CO TERM B 02/10/31		02/09/2024	JP MORGAN SECURITIES INC	06/28/2024	Redemption 100.0000	5,000	4,975	5,000	5,000		25		25					148	
02351Y-AB-2	AMER SPORTS CO TERM B 02/10/31		02/09/2024	JP MORGAN SECURITIES INC	09/25/2024	Tax Free Exchange	1,995,000	1,985,025	1,985,678	1,985,678		653		653					81,746	
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR TERM B 01/27/31		01/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	226,030	225,453	226,030	226,030		577		577					10,966	
02729U-AC-3	AMERICAN LOUVER COMPANY LLC INITIAL TERM A LOAN 10/01/30		10/01/2024	DIRECT	12/31/2024	Redemption 100.0000	16,154	15,992	16,154	16,154		162		162					392	
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30		10/01/2024	DIRECT	12/31/2024	Redemption 100.0000	421,053	416,842	421,053	421,053		4,211		4,211					9,382	
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30		10/04/2024	No Broker	12/31/2024	Redemption 100.0000	78,947	78,158	78,947	78,947		789		789					1,759	
03306U-AG-3	ANCHOR PACKAGING LLC TERM 07/20/29		05/01/2024	UBS SECURITIES LLC	09/30/2024	Redemption 100.0000	18,125	18,080	18,125	18,125		45		45					635	
03306U-AG-3	ANCHOR PACKAGING LLC TERM 07/20/29		05/01/2024	UBS SECURITIES LLC	12/11/2024	Tax Free Exchange	7,231,875	7,213,795	7,213,460	7,213,460		(336)		(336)					399,305	
03703H-AB-2	ANTICIMEX GLOBAL AB TERM B6 11/16/28		05/31/2024	Tax Free Exchange	12/30/2024	Redemption 100.0000	5,865	5,842	5,865	5,865		23		23					239	
03703H-AC-0	ANTICIMEX GLOBAL AB TERM B7 11/16/28		04/12/2024	Tax Free Exchange	05/31/2024	Tax Free Exchange	782,000	778,973	778,987	778,987		14		14						
03755@-AA-7	APEX COMPANY HOLDINGS LLC 10.000% 01/31/29		06/28/2024	Interest Capitalization	08/29/2024	Redemption 100.0000	200,734	200,734	200,734	200,734									14,323	
03755@-AB-5	Apex Companies Holdings LLC NA-SUB-UNSEC 12.500% 01/31/29		06/28/2024	Interest Capitalization	08/29/2024	Redemption 100.0000	4,148	4,148	4,148	4,148									274	
03765V-AM-2	PRIME SECURITY SERVICES BORROW TERM B1 10/15/30		05/10/2024	Tax Free Exchange	11/25/2024	CORP ACTION	13,462,435	13,351,661	13,462,435	13,357,595		5,934		5,934		104,840	104,840	416,547		
03765V-AM-2	PRIME SECURITY SERVICES BORROW TERM B1 10/15/30		05/10/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	33,740	33,463	33,740	33,740		278		278					615	
03768#-AH-5	APEX SERIVCE PARTNERS 2024 DELAYED DRAW TERM LOAN 09/24/30		10/24/2024	No Broker	12/31/2024	Redemption 100.0000	10,220	10,117	10,220	10,220		102		102					100	
03768#-AJ-1	APEX SERIVCE PARTNERS 2024 TERM LOAN 10/24/30		10/24/2024	DIRECT	12/31/2024	Redemption 100.0000	41,668	41,251	41,668	41,668		417		417					406	
03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN 10/06/29		04/01/2024	No Broker	07/19/2024	DIRECT	101,018	99,502	100,603	99,571		68		68			1,033	1,033	5,008	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN 10/06/29		09/03/2024	No Broker	09/30/2024	Redemption 100.0000	621	611	621	621		9		9					27	
04268B-AD-6	AROTECH CORPORATION Revolver 10/22/26		07/05/2024	No Broker	12/31/2024	Redemption 100.0000	10,500,000	10,456,768	10,500,000	10,500,000		43,232		43,232					310,837	
04287K-AE-1	ARSENAL AIC PARENT LLC TERM B 08/19/30		02/20/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	10,698	10,592	10,698	10,698		106		106					182	
04287K-AE-1	ARSENAL AIC PARENT LLC TERM B 08/19/30		02/20/2024	Tax Free Exchange	07/23/2024	Tax Free Exchange	2,128,939	2,107,854	2,108,897	2,108,897		1,044		1,044					70,346	
04287K-AF-8	ARSENAL AIC PARENT LLC TERM B 08/19/30		07/23/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	10,645	10,544	10,645	10,645		100		100					209	
04621H-AW-3	ASSUREDPARTNERS INC TERM B5 02/14/31		04/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	177,000	176,780	177,000	177,000		220		220					5,554	
04748@-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30		07/29/2024	DIRECT	10/15/2024	Tax Free Exchange	8,813,400	8,813,400	8,813,400	8,813,400									753,854	
04748@-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30		10/03/2024	Interest Capitalization	10/15/2024	Tax Free Exchange	329,729	329,729	329,729	329,729									32,332	
05350N-AP-9	AVANTOR FUNDING INC 11/08/27		04/02/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	8,418,885	8,366,140	8,418,885	8,418,885		52,745		52,745					430,601	
05377J-AT-9	AVIS BUDGET TERM B 03/16/29		01/01/2024	Tax Free Exchange	10/23/2024	Redemption 100.0000	24,589,895	24,327,899	24,589,895	24,589,895		261,996		261,996					984,920	
05554K-AB-0	BCTS PARENT LLC DELAYED DRAW TERM LOAN 12/26/29		08/01/2024	No Broker	12/31/2024	Redemption 100.0000	3,665	3,629	3,665	3,665		37		37					155	
05988H-AG-2	BOXER PARENT CO INC TERM B 12/29/28		01/25/2024	Academy Securities	06/28/2024	Redemption 100.0000	38,225	38,225	38,225	38,225									1,288	
05988H-AG-2	BOXER PARENT CO INC TERM B 12/29/28		01/25/2024	Academy Securities	07/03/2024	Tax Free Exchange	2,761,775	2,761,775	2,761,775	2,761,775									170,841	
05988H-AG-2	BOXER PARENT CO INC TERM B 12/29/28		01/01/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	24,347	24,182	24,347	24,347		165		165					993	
05988H-AG-2	BOXER PARENT CO INC TERM B 12/29/28		01/01/2024	Tax Free Exchange	07/03/2024	Tax Free Exchange	9,690,091	9,624,610	9,630,792	9,630,792		6,182		6,182					475,635	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	23,458	23,458	23,458	23,458									967	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		06/28/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	19,503	19,503	19,503	19,503									1,262	
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		01/01/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	170,195	114,433	170,195	170,195		55,763		55,763					22,727	
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	8,377	8,377	8,377	8,377									342	
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		06/28/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	6,890	6,890	6,890	6,890									446	
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		01/01/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	60,135	40,433	60,135	60,135		19,703		19,703					8,030	
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		07/19/2024	DIRECT	11/01/2024	Redemption 100.0000	992,318	992,318	992,318	992,318									29,238	
07368R-AG-6	BEACON ROOFING SUPPLY INC TERM B 05/19/28		03/28/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	108,636	108,518	108,636	108,636		117		117					3,027	
08511L-BB-3	BERLIN PACKAGING LLC TERM B7 05/12/31		05/10/2024	Tax Free Exchange	12/06/2024	CORP ACTION	17,019,844	16,949,643	17,019,844	16,945,737		(3,907)		(3,907)			74,107	74,107	793,469	
08511L-BB-3	BERLIN PACKAGING LLC TERM B7 05/12/31		05/10/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	42,656	42,480	42,656	42,656		176		176					1,246	
09228H-AN-9	BLACKBIRD PURCHASER INC INTIAL REVOLVING CREDIT 12/29/29		03/26/2024	No Broker	05/31/2024	Redemption 100.0000	1,366,337	1,366,337	1,366,337	1,366,337									27,110	
09228H-AP-4	BLACKBIRD PURCHASER INC DELAYED DRAW TERM LOAN 12/19/30		10/08/2024	No Broker	12/31/2024	Redemption 100.0000	16,619	16,619	16,619	16,619									581	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09267#-AC-9	BLADES BUYER INC 14.000% 09/30/28		06/28/2024	Interest Capitalization	09/24/2024	Tax Free Exchange	371,352	371,352	371,352	371,352									23,788	
10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan 12/31/25		06/24/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	48,400	47,962	48,400	48,400		438		438					2,355	
10153K-AD-1	BOULDER SCIENTIFIC CO LLC DELAYED DRAW TERM LOAN 12/28/25		06/24/2024	No Broker	06/24/2024	Tax Free Exchange	4,400,000	4,356,000	4,356,000	4,356,000										
10170*-AE-3	BOUNTEOUS INC 2021 Incremental Delayed Draw 08/02/27		01/31/2024	No Broker	12/31/2024	Redemption 100.0000	46,547	46,082	46,547	46,547		465		465					2,972	
10756P-AD-1	BREWCO BORROWER LLC TERM A 04/14/28		04/15/2024	Tax Free Exchange	10/10/2024	Redemption 100.0000	11,035	10,997	11,035	9,048		2	1,950	(1,948)			1,986	1,986	486	
10756P-AE-9	BREWCO BORROWER LLC TERM B 04/14/28		04/15/2024	Tax Free Exchange	07/25/2024	JP MORGAN SECURITIES INC	610,000	607,908	491,050	607,922		15		15		(116,872)	(116,872)		13,547	
10756P-AE-9	BREWCO BORROWER LLC TERM B 04/14/28		04/15/2024	Tax Free Exchange	10/10/2024	Redemption 100.0000	9,511	9,479	9,511	5,017			4,462	(4,462)			4,494	4,494	477	
10801X-AK-3	BRIGHTVIEW LANDSCAPES LLC TERM B 04/20/29		05/21/2024	Tax Free Exchange	08/01/2024	JP MORGAN SECURITIES INC	7,399,219	7,379,054	7,389,970	7,378,017		(1,037)		(1,037)			11,953	11,953	101,385	
10947U-AB-4	BRIGHTSIGN LLC REVOLVER 10/14/27		12/24/2024	No Broker	12/31/2024	Redemption 100.0000	146,141	146,141	146,141	146,141									4,413	
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		01/01/2024	Tax Free Exchange	03/28/2024	Redemption 100.0000	11,222	11,091	11,222	11,222		131		131					154	
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		01/01/2024	Tax Free Exchange	06/14/2024	Tax Free Exchange	4,477,528	4,425,212	4,428,924	4,428,924		3,712		3,712					174,893	
11132V-AY-5	BROADSTREET PARTNERS INC TERM B4 06/16/31		11/19/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	64,238	63,666	64,238	64,238		573		573						
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		07/19/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	20,963	20,621	20,963	20,963		341		341					415	
12331@-AC-7	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		02/14/2024	No Broker	12/31/2024	Redemption 100.0000	1,939	1,930	1,939	1,939		10		10					112	
12541H-AV-5	CHG HEALTHCARE SERVICES INC TERM B2 09/29/28		07/23/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	20,000	19,828	20,000	20,000		172		172					592	
12570N-AB-0	CLS MANAGERMENT SERVIES LLC DELAYED DRAW COMMITMENT 03/27/30		08/08/2024	No Broker	12/31/2024	Redemption 100.0000	4,281	4,235	4,281	4,281		46		46					84	
12570N-AC-8	CLS MANAGERMENT SERVIES LLC INITAL TERM LOAN COMMITMENT 03/27/30		03/27/2024	DIRECT	07/19/2024	DIRECT	2,065,009	2,044,359	2,044,978	2,044,787		429		429		191	191		92,848	
12570N-AC-8	CLS MANAGERMENT SERVIES LLC INITAL TERM LOAN COMMITMENT 03/27/30		03/27/2024	DIRECT	12/31/2024	Redemption 100.0000	37,282	36,909	37,282	37,282		373		373					1,987	
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		01/01/2024	MORGAN STANLEY & CO. INC.	01/01/2024	MORGAN STANLEY & CO. INC.	10,795	10,607	10,202	10,618		11		11		(416)	(416)			
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		01/22/2024	Various	12/31/2024	Redemption 100.0000	105,801	104,647	105,801	105,801		1,154		1,154					2,404	
12746@-AA-0	CVI PARENT INC Revolver 08/12/27		11/05/2024	Interest Capitalization	11/08/2024	Redemption 100.0000	35,567	35,567	35,567	35,567									406	
12746@-AA-0	CVI PARENT INC Revolver 08/12/27		08/05/2024	No Broker	11/08/2024	Redemption 100.0000	4,084,713	4,075,962	4,084,713	4,084,713		8,751		8,751					125,782	
12757*-AC-4	CMG HOLDCO LLC DDTL-2 08/18/28		05/23/2024	No Broker	10/31/2024	DIRECT	7,700,520	7,626,296	7,700,520	7,634,394		8,098		8,098		66,126	66,126		647,629	
12757*-AC-4	CMG HOLDCO LLC DDTL-2 08/18/28		05/23/2024	No Broker	09/30/2024	Redemption 100.0000	66,419	65,785	66,419	66,419		633		633					3,187	
12757*-AD-2	CMG HOLDCO LLC REVOLVER 08/18/28		10/15/2024	No Broker	11/29/2024	DIRECT	1,726,860	1,722,464	1,726,860	1,722,450		(14)		(14)			4,410	4,410	1,817	
12757*-AD-2	CMG HOLDCO LLC REVOLVER 08/18/28		10/15/2024	No Broker	10/22/2024	Redemption 100.0000	13,924,360	13,870,519	13,924,360	13,924,360		53,841		53,841					11,414	
12757*-AF-7	CMG HOLDCO LLC AMENDMENT NO 2 DD COMMITMENT 05/19/28		10/21/2024	No Broker	10/31/2024	DIRECT	8,495,683	8,368,247	8,495,683	8,371,105		2,857		2,857		124,578	124,578		164,212	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12759@-AB-2	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan 04/14/28		01/01/2024	No Broker	01/01/2024	Tax Free Exchange	3,632,103	3,600,322	3,601,322	3,601,322		1,000		1,000						
12759@-AD-8	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		01/29/2024	Interest Capitalization	01/29/2024	Redemption 100.0000	67,042	67,042	67,042	67,042									1,530	
12759@-AE-6	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		01/29/2024	Interest Capitalization	01/31/2024	Redemption 100.0000	47,337	47,337	47,337	47,337									1,080	
12768E-AG-1	CAESARS ENTERTAINMENT INC TERM B 02/06/30		11/20/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	980,000	972,228	980,000	980,000		7,772		7,772					3,530	
12768E-AH-9	CAESARS ENTERTAINMENT INC TERM B1 02/06/31		11/20/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,500	12,471	12,500	12,500		29		29					85	
12798*-AC-5	CRCI LONGHORN HOLDINGS INC REVOLVING LOAN 08/27/31		08/27/2024	DIRECT	12/17/2024	Redemption 100.0000	875,124	866,372	875,124	875,124		8,751		8,751					21,032	
12798*-AC-5	CRCI LONGHORN HOLDINGS INC REVOLVING LOAN 08/27/31		11/26/2024	No Broker	12/17/2024	Redemption 100.0000	147,748	146,599	147,748	147,748		1,149		1,149					854	
15060H-AB-3	CEDAR SERVICES GROUP DELAYED DRAW TERM LOAN 10/04/30		06/03/2024	No Broker	12/31/2024	Redemption 100.0000	46,481	45,783	46,481	46,481		697		697					3,218	
15060H-AC-1	CEDAR SERVICES GROUP REVOLVING LOAN 10/04/30		03/01/2024	No Broker	06/03/2024	Redemption 100.0000	5,561,111	5,501,528	5,561,111	5,561,111		59,583		59,583					116,543	
16115E-AT-4	CHART INDUSTRIES INC TERM B 03/18/30		07/02/2024	Tax Free Exchange	10/02/2024	Redemption 100.0000	157,127	153,694	157,127	157,127		3,434		3,434					3,142	
16125T-AL-6	CHARTER NEXT GENERATION INC TERM B 12/01/27		01/23/2024	Tax Free Exchange	04/08/2024	Redemption 100.0000	12,821	12,727	12,821	12,821		93		93					186	
16125T-AL-6	CHARTER NEXT GENERATION INC TERM B 12/01/27		01/23/2024	Tax Free Exchange	06/14/2024	Tax Free Exchange	4,961,539	4,925,530	4,928,619	4,928,619		3,089		3,089					182,511	
16125T-AM-4	CHARTER NEXT GENERATION INC TERM B 10/29/31		10/29/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,821	12,743	12,821	12,821		77		77					249	
17178H-AM-4	CIENA CORP TERM B 10/24/30		01/01/2024	Tax Free Exchange	10/31/2024	Redemption 100.0000	24,875	24,770	24,875	24,875		105		105					402	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		01/01/2024	Various	12/27/2024	Various	1,975,364	1,959,819	1,976,962	1,962,427		2,608		2,608		14,535	14,535		155,100	
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		01/01/2024	Various	09/30/2024	Redemption 100.0000	19,547	19,394	19,547	19,547		154		154					649	
172442-AU-9	CINEMARK USA INC TERM B 05/24/30		11/21/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	24,626	24,306	24,626	24,626		320		320					160	
18271*-AE-4	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		07/17/2024	No Broker	11/08/2024	Redemption 100.0000	44,552	43,684	44,552	44,552		869		869					57,403	
18452X-AB-8	CLEAN SOLUTIONS BUYER INC TERM LOAN 09/09/30		09/09/2024	DIRECT	12/31/2024	Redemption 100.0000	58,000	57,420	58,000	58,000		580		580					1,683	
19201*-AA-5	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		01/01/2024	No Broker	08/07/2024	Redemption 100.0000	2,525,320	2,522,674	2,525,320	2,525,320		2,646		2,646					168,422	
19201*-AC-1	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		03/28/2024	No Broker	08/07/2024	Redemption 100.0000	342,500	340,525	342,500	342,500		1,975		1,975					13,894	
19201*-AD-9	CODING SOLUTIONS ACQUISITION AMENDMENT NO1 DELAYED DRAW TL 05/11/28		05/15/2024	No Broker	05/15/2024	Tax Free Exchange	7,770,000	7,750,575	7,750,575	7,750,575										
19201*-AE-7	CODING SOLUTIONS ACQUISITION AMENDMENT NO1 TERM LOAN 05/11/28		05/15/2024	Tax Free Exchange	08/07/2024	Redemption 100.0000	7,770,000	7,750,575	7,770,000	7,770,000		19,425		19,425					211,129	
19201*-AH-0	CODING SOLUTIONS ACQUISITION REVOLVING LOAN 08/07/31		10/04/2024	No Broker	11/26/2024	Redemption 100.0000	130,802	129,494	130,802	130,802		1,308		1,308					2,065	
19239B-AE-8	COGECO COMMUNICATIONS FINANCE 01/10/30		09/30/2024	Tax Free Exchange	11/29/2024	Redemption 100.0000	56,813	56,721	56,813	56,813		91		91					699	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		01/30/2024	No Broker	12/12/2024	Redemption 100.0000	176,403	176,403	176,403	176,403									1,759	
20602R-AC-4	CONCENTRA HEALTH SERVICES INC TERM B 06/26/31		06/26/2024	JP MORGAN SECURITIES INC	12/31/2024	Redemption 100.0000	6,000	5,993	6,000	6,000		8		8					181	
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		01/01/2024	Interest Capitalization	02/02/2024	DIRECT	66,564	66,564	66,661	66,564								96	96	824	
21925E-AG-2	CORNERSTONE ADVISORS OF ARIZON AMENDENT 4 TL 01/02/40		03/01/2024	DIRECT	12/31/2024	Redemption 100.0000	4,582	4,537	4,582	4,582		46		46					319	
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		10/01/2024	Interest Capitalization	12/06/2024	Various	11,421	11,421	11,421	11,421									214	
22704N-AF-9	CROCS INC TERM B 02/20/29		02/13/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	2,497,164	2,486,488	2,497,164	2,497,164		10,675		10,675					80,702	
22750J-AE-4	CROSS FINANCIAL CORP TERM B 09/15/27		04/16/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	21,938	21,874	21,938	21,938		63		63					747	
22750J-AE-4	CROSS FINANCIAL CORP TERM B 09/15/27		04/16/2024	Tax Free Exchange	10/24/2024	Tax Free Exchange	4,365,563	4,352,968	4,354,192	4,354,192		1,224		1,224					230,274	
23340D-AS-1	CUSHMAN&WAKEFIELD US BORROWER 01/30/30		04/09/2024	Tax Free Exchange	09/25/2024	Tax Free Exchange	9,975,000	9,741,156	9,753,793	9,753,793		12,637		12,637					366,660	
23340D-AT-9	CUSHMAN & WAKEFELD TERM B 01/31/30		06/14/2024	Tax Free Exchange	10/16/2024	Redemption 100.0000	99,237	99,070	99,237	99,237		168		168					2,500	
23344U-AF-7	DS ADMIRAL BIDCO LLC TERM B 06/17/31		06/17/2024	JP MORGAN SECURITIES INC	12/31/2024	Redemption 100.0000	23,750	23,513	23,750	23,750		238		238					1,138	
23345Q-AC-2	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		06/24/2024	No Broker	08/09/2024	Redemption 100.0000	2,730,799	2,687,063	2,730,799	2,730,799		43,736		43,736					86,100	
23345Q-AF-5	DH UNITED HOLDINGS LLC DELAYED DRAW TERM B LOAN 09/16/28		06/06/2024	No Broker	12/31/2024	Redemption 100.0000	23,744	23,506	23,744	23,744		237		237					819	
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		02/02/2024	No Broker	10/01/2024	Redemption 100.0000	8,751	8,709	8,751	8,751		43		43					426	
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		01/30/2024	No Broker	03/01/2024	Redemption 100.0000	4,820,541	4,737,807	4,820,541	4,820,541		82,733		82,733					18,378	
23345U-AE-9	DISA HOLDINGS CORP SECOND AMENDMENT TERM LOAN 09/09/28		03/01/2024	DIRECT	10/01/2024	Redemption 100.0000	5,677	5,620	5,677	5,677		57		57					374	
24780D-AF-4	DELTA TOPCO INC TERM B 12/03/29		04/25/2024	MORGAN STANLEY & CO. INC.	10/31/2024	Redemption 100.0000	12,250	12,219	12,250	12,250		31		31					370	
24968C-AD-5	DERBY BUYER LLC TERM 11/01/30		05/14/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	24,900	24,550	24,900	24,900		350		350					579	
24968C-AD-5	DERBY BUYER LLC TERM 11/01/30		05/14/2024	Tax Free Exchange	12/13/2024	Tax Free Exchange	4,955,100	4,885,417	4,889,002	4,889,002		3,586		3,586					260,237	
24968C-AE-3	DERBY BUYER LLC TERM 11/01/30		12/13/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,450	12,284	12,450	12,450		166		166						
25403#-AS-5	DILIGENT CORPORATION Revolver 08/04/25		01/01/2024	Tax Free Exchange	04/30/2024	Redemption 100.0000	1,737,990	1,722,818	1,737,990	1,737,990		15,172		15,172					72,744	
25403#-AS-5	DILIGENT CORPORATION Revolver 08/04/25		04/15/2024	No Broker	04/30/2024	Redemption 100.0000	1,448,325	1,439,748	1,448,325	1,448,325		8,577		8,577					7,070	
25471Y-AK-8	ZOOMINFO LLC TERM B 02/01/26		01/01/2024	Morgan Stanley Bank N.A.	01/01/2024	Tax Free Exchange	2,000,000	1,995,220	1,997,001	1,997,001		1,781		1,781						
25471Y-AL-6	ZMINFO TERM B 02/28/30		01/01/2024	Tax Free Exchange	01/01/2024	Redemption 100.0000	196,896	196,290	196,896	196,896		607		607						
25471Y-AL-6	ZMINFO TERM B 02/28/30		01/01/2024	Tax Free Exchange	01/01/2024	Tax Free Exchange	26,055,960	25,975,682	25,975,231	25,975,231		(451)		(451)					(167,621)	
25471Y-AM-4	ZOOMINFO LLC TERM B 02/08/30		01/01/2024	Tax Free Exchange	03/29/2024	Redemption 100.0000	130,279	129,875	130,279	130,279		404		404					890	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25471Y-AM-4	ZOOMINFO LLC TERM B 02/08/30		01/01/2024	Tax Free Exchange	06/10/2024	Tax Free Exchange	25,925,681	25,845,356	25,864,307	25,864,307		18,951		18,951					419,836	
25471Y-AN-2	ZOOMINFO LLC TERM B 02/28/30		06/10/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	194,443	193,982	194,443	194,443		460		460					4,296	
26894*-AC-8	GEN-EL-MEC ASSOCIATES LLC REVOLVING LOAN 07/25/30		11/12/2024	No Broker	11/27/2024	Redemption 100.0000	655,738	647,541	655,738	655,738		8,197		8,197					2,629	
26926@-AA-2	EVDR PURCHASE INC INITIAL TERM LOAN 02/14/31		02/14/2024	DIRECT	07/19/2024	DIRECT	3,257,841	3,225,263	3,226,566	3,227,854		2,591		2,591		(1,288)	(1,288)		172,253	
26926@-AA-2	EVDR PURCHASE INC INITIAL TERM LOAN 02/14/31		02/14/2024	DIRECT	12/31/2024	Redemption 100.0000	58,817	58,229	58,817	58,817		588		588					3,930	
26926@-AC-8	EVDR PURCHASE INC REVOLVING LOAN 02/14/31		02/14/2024	DIRECT	07/01/2024	Redemption 100.0000	3,220,588	3,188,382	3,220,588	3,220,588		32,206		32,206					78,807	
26926@-AC-8	EVDR PURCHASE INC REVOLVING LOAN 02/14/31		11/14/2024	No Broker	11/29/2024	Redemption 100.0000	2,576,471	2,553,282	2,576,471	2,576,471		23,188		23,188					46,626	
27880@-AA-4	ECKHART BIDCO LLC REVOLVER 01/10/28		06/28/2024	No Broker	11/22/2024	Redemption 100.0000	200,000	197,998	200,000	200,000		2,002		2,002					9,021	
27922J-AC-0	ECOVYST CATALYST TECHNOLOGIES TERM B 06/04/31		06/12/2024	Tax Free Exchange	10/31/2024	Redemption 100.0000	63,001	62,427	63,001	63,001		574		574					1,859	
28619E-AD-5	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		09/26/2024	No Broker	12/31/2024	Redemption 100.0000	4,018,085	4,013,021	4,018,085	4,018,085		5,064		5,064					87,701	
28619E-AF-0	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		06/10/2024	No Broker	12/31/2024	Redemption 100.0000	50,205	49,703	50,205	50,205		502		502					1,820	
29267Y-AV-4	ENERGIZER HOLDINGS INC TERM B 12/22/27		05/29/2024	Tax Free Exchange	09/18/2024	JP MORGAN SECURITIES INC	1,395,709	1,391,942	1,397,453	1,394,074		2,132		2,132			3,379	3,379	39,581	
29267Y-AV-4	ENERGIZER HOLDINGS INC TERM B 12/22/27		05/29/2024	Tax Free Exchange	10/01/2024	Redemption 100.0000	105,708	105,423	105,708	105,708		285		285					2,320	
29426N-AZ-7	EPICOR SOFTWARE CORP TERM 05/23/31		10/31/2024	Tax Free Exchange	12/27/2024	Various	13,694,223	13,488,156	13,694,223	13,495,758		7,602		7,602			198,465	198,465	298,010	
29426N-BA-1	EPICOR SOFTWARE CORP DELAYED DRRAW TERM 05/30/31		05/23/2024	CORP ACTION	05/24/2024	Security Withdraw	1,438,004	1,438,004	1,438,004	1,438,004										
29426N-BA-1	EPICOR SOFTWARE CORP DELAYED DRRAW TERM 05/30/31		05/24/2024	Tax Free Exchange	10/31/2024	Tax Free Exchange	1,438,004	1,406,378	1,407,269	1,407,269		891		891						
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM 01/29/29		10/29/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	30,610	30,610	30,610	30,610									421	
31659L-AB-8	FIESTA PURCHASER INC TERM B 01/31/31		01/31/2024	DEUTSCHE BANK SECURITIES INCOR	09/30/2024	Redemption 100.0000	12,500	12,375	12,500	12,500		125		125					681	
31659L-AB-8	FIESTA PURCHASER INC TERM B 01/31/31		01/31/2024	DEUTSCHE BANK SECURITIES INCOR	12/17/2024	Tax Free Exchange	4,987,500	4,937,625	4,942,392	4,942,392		4,767		4,767					390,668	
31659L-AE-2	FIESTA PURCHASER INC TERM B 02/12/31		12/17/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,469	12,356	12,469	12,469		113		113						
31732F-AR-7	FILTRATION GROUP CORP TERM B 10/19/28		05/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	129,890	129,097	129,890	129,890		793		793					3,603	
33768K-AB-4	FIRSTCALL MECHANICAL GROUP LLC DELAYED DRAW TERM LOAN 06/27/30		11/13/2024	No Broker	12/31/2024	Redemption 100.0000	10,667	10,603	10,667	10,667		63		63					169	
33768K-AC-2	FIRSTCALL MECHANICAL GROUP LLC REVOLVING LOAN 06/27/30		11/04/2024	No Broker	11/08/2024	Redemption 100.0000	17,000,000	16,837,500	17,000,000	17,000,000		162,500		162,500					80,045	
33768K-AD-0	FIRSTCALL MECHANICAL GROUP LLC TERM LOAN 06/27/30		06/27/2024	DIRECT	12/31/2024	Redemption 100.0000	33,333	33,000	33,333	33,333		333		333					1,286	
33902U-AB-9	FLEET US BIDO INC TERM B 02/01/31		02/01/2024	JP MORGAN SECURITIES INC	08/22/2024	Redemption 100.0000	256,213	254,931	256,213	256,213		1,281		1,281					20,856	
33902U-AB-9	FLEET US BIDO INC TERM B 02/01/31		02/01/2024	JP MORGAN SECURITIES INC	08/02/2024	Tax Free Exchange	2,728,788	2,715,144	2,715,176	2,715,176		32		32					61,172	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33902U-AD-5	FLEET US BIDCO INC TERM B 02/10/31		08/02/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	6,822	6,788	6,822	6,822		34		34					188	
33903R-AZ-2	CORPAY TECHNOLOGIES OPERATION TERM B 04/28/28		09/17/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	25,105	24,916	25,105	25,105		189		189					271	
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDIN TERM B 06/21/31		06/21/2024	JP MORGAN SECURITIES INC	12/31/2024	Redemption 100.0000	8,813	8,768	8,813	8,813		44		44					195	
36175K-AJ-7	GHR HEALTHCARE LLC FOURTH AMENDMENT TERM LOAN 12/09/27		06/13/2024	DIRECT	12/31/2024	Redemption 100.0000	10,929	10,820	10,929	10,929		109		109					432	
36249V-AK-2	GYP HOLDINGS III CORP TERM B 05/13/30		01/26/2024	Tax Free Exchange	10/31/2024	Redemption 100.0000	14,672	14,600	14,672	14,672		72		72					465	
36258#-AA-7	GABRIEL PATNERS LLC Revolver 09/21/26		08/30/2024	No Broker	11/29/2024	Redemption 100.0000	851,774	850,496	851,774	851,774		1,278		1,278					33,269	
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		06/28/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	17	17	17	17									1	
36259*-AA-0	GS ACQUISITION INC REVOLVER 05/25/28		09/30/2024	No Broker	10/29/2024		819,002	817,157	819,002	819,002		1,845		1,845					52,018	
36269Y-AC-9	GTCR EVEREST BORROWER LLC TERM 06/03/31		06/03/2024	U.S. BANCORP LIBRA	08/01/2024	U.S. BANCORP LIBRA	3,520,000	3,511,200	3,458,477	3,511,156			44	(44)			(52,679)	(52,679)	7,938	
36272*-AA-3	GSP HOLDINGS LLC 2024-1 INCREMENTAL TERM LOANS 11/06/25		07/09/2024	DIRECT	09/30/2024	Redemption 100.0000	2,500	2,469	2,500	2,500		31		31					70	
36740U-AX-0	GATES INDUSTRIAL TERM B4 11/16/29		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	16,838	16,446	16,838	16,838		391		391					62	
36740U-AY-8	GATES CORP/DE TERM B5 06/04/31		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	49,046	49,046	49,046	49,046									181	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		01/01/2024	Interest Capitalization	08/01/2024	Redemption 100.0000	500,000	500,000	500,000	500,000									371	
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		01/01/2024	No Broker	08/01/2024	Redemption 100.0000	5,000,000	4,979,167	5,000,000	5,000,000		20,833		20,833					64,238	
37244#-AF-1	GENSERVE LLC DELAYED DRAW TERM B 03/22/25		01/08/2024	No Broker	08/01/2024	Redemption 100.0000	1,150,758	1,145,004	1,150,758	1,150,758		5,754		5,754					44,653	
39479U-AU-7	GREENEDEN U S HOLDINGS I LLC TERM B 12/01/27		03/21/2024	Tax Free Exchange	07/31/2024	Redemption 100.0000	50,697	49,778	50,697	50,697		919		919					735	
39479U-AU-7	GREENEDEN U S HOLDINGS I LLC TERM B 12/01/27		03/21/2024	Tax Free Exchange	09/26/2024	Tax Free Exchange	9,784,553	9,607,235	9,601,343	9,601,343		(5,892)		(5,892)					327,357	
39479U-AV-5	GENESYS CLOUD SERVICES HOLDING TERM B 12/01/27		09/26/2024	Tax Free Exchange	10/31/2024	Redemption 100.0000	29,265	28,785	29,265	29,265		480		480					179	
40409V-AV-6	HB FULLER CO TERM B 02/15/30		03/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	24,192	24,192	24,192	24,192									1,017	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		01/31/2024	Interest Capitalization	06/20/2024		49	49	49	49									76	
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		01/31/2024	Interest Capitalization	05/17/2024	Tax Free Exchange	10,051	10,051	10,051	10,051									163	
40416V-AG-0	CORE & MAIN LP TERM B 07/27/28		05/17/2024	Tax Free Exchange	12/17/2024	Redemption 100.0000	2,985,613	2,974,460	2,985,613	2,985,613		11,154		11,154					99,032	
42237G-AD-3	HEARTLAND PAVING PARTNERS LLC Closing Date Term Loan 08/09/30		08/09/2024	DIRECT	12/31/2024		18,750	18,563	18,750	18,750		188		188					728	
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC 14.500% 12/10/27		06/30/2024	Interest Capitalization	09/20/2024	Tax Free Exchange	109,681	109,681	109,681	109,681									1,325	
42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		06/17/2024	No Broker	07/19/2024	DIRECT	168,220	164,856	167,766	164,919		64		64			2,846	2,846	2,724	
42259*-AC-4	HEALTH MANAGEMENT ASSOCIATES S REVOLVER 03/30/29		12/23/2024	No Broker	12/31/2024	Redemption 100.0000	2,588,905	2,571,766	2,588,905	2,588,905		17,139		17,139					13,044	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
42282K-AD-8	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		11/26/2024	No Broker	12/23/2024	Redemption 100.0000	7,630,769	7,559,355	7,630,769	7,630,769		71,414		71,414					70,969	
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		04/16/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	10,767	10,767	10,767	10,767									436	
43283L-AH-4	HILTON GRAND VACATIONS BORROWE TERM B 08/02/28		04/08/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	3,788,675	3,772,787	3,788,675	3,788,675		15,889		15,889					31,663	
43283L-AK-7	HILTON GRAND VACATIONS TRUST TERM B 01/10/31		01/10/2024	BANK OF AMERICA	06/18/2024	Tax Free Exchange	2,150,000	2,144,625	2,144,824	2,144,824		199		199					58,351	
43289D-AK-9	HILTON DOMESTIC OPERATING CO I TERM B4 11/08/30		06/06/2024	Tax Free Exchange	07/25/2024	Various	20,078,352	20,128,578	20,132,298	20,128,175		(404)		(404)			4,124	4,124		
44332E-AW-6	HUB INTERNATIONAL LTD TERM 06/08/30		01/01/2024	Tax Free Exchange	01/26/2024	Redemption 100.0000	407,051	404,514	407,051	407,051		2,538		2,538					1,026	
44332E-AW-6	HUB INTERNATIONAL LTD TERM 06/08/30		01/01/2024	Tax Free Exchange	01/26/2024	Tax Free Exchange	13,811,871	13,739,833	13,743,698	13,743,698		3,865		3,865					385,224	
44332E-AX-4	HUB INTERNATIONAL LTD TERM B 06/20/30		01/26/2024	Tax Free Exchange	07/26/2024	Redemption 100.0000	36,690	36,131	36,690	36,690		559		559					1	
44332E-AX-4	HUB INTERNATIONAL LTD TERM B 06/20/30		01/26/2024	Tax Free Exchange	07/25/2024	Tax Free Exchange	14,639,182	14,563,331	14,569,703	14,569,703		6,372		6,372					244	
44332E-AY-2	HUB INTERNATIONAL LTD TERM B 06/20/30		07/25/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	73,196	72,849	73,196	73,196		347		347					1,052	
44988L-AK-3	IRB HOLDING CORP TERM B 12/15/27		01/22/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	34,770	34,722	34,770	34,770		49		49					1,448	
44988L-AK-3	IRB HOLDING CORP TERM B 12/15/27		01/22/2024	Tax Free Exchange	12/05/2024	Tax Free Exchange	6,919,320	6,909,647	6,910,195	6,910,195		548		548					468,030	
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		03/28/2024	No Broker	05/28/2024	Redemption 100.0000	337,838	333,431	337,838	337,838		4,407		4,407						
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		04/15/2024	No Broker	07/19/2024	DIRECT	2,745,095	2,710,781	2,717,644	2,712,675		1,894		1,894		4,969	4,969		106,226	
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28		04/15/2024	No Broker	12/31/2024	Redemption 100.0000	66,815	65,980	66,815	66,815		835		835					2,864	
45063#-AA-3	ITS BUYER INC Initial Term Loan 06/14/26		05/31/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	89,442	89,442	89,442	89,442									1,083	
45114Y-AB-9	ICE USA INFRASTRUCTURE INC TERM LOAN 03/15/30		03/15/2024	DIRECT	07/19/2024	DIRECT	3,259,615	3,227,019	3,228,323	3,227,885		866		866		438	438		105,333	
45114Y-AB-9	ICE USA INFRASTRUCTURE INC TERM LOAN 03/15/30		03/15/2024	DIRECT	12/31/2024	Redemption 100.0000	33,702	33,365	33,702	33,702		337		337					2,578	
45114Y-AD-5	ICE USA INFRASTRUCTURE INC First Amendment Incremental TL 03/15/30		09/06/2024	DIRECT	12/31/2024	Redemption 100.0000	3,853	3,814	3,853	3,853		39		39					123	
45173J-AR-5	COHERENT CORP 07/02/29		04/02/2024	Tax Free Exchange	12/10/2024	CORP ACTION	5,995,840	5,946,644	5,995,840	5,959,982		13,339		13,339			35,858	35,858	293,323	
45173J-AR-5	COHERENT CORP 07/02/29		04/02/2024	Tax Free Exchange	11/07/2024	Redemption 100.0000	528,156	523,823	528,156	528,156		4,334		4,334					14,260	
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 07/10/25		02/14/2024	Interest Capitalization	05/06/2024	Redemption 100.0000	51	51	51	51									3	
45249#-AC-6	IMAGE INTERNATIONAL INTEMEDIAT REVOLVER 07/10/25		07/03/2024	No Broker	12/23/2024	Redemption 100.0000	333,709	332,598	333,709	333,709		1,111		1,111					10,538	
45256T-AC-6	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		02/16/2024	No Broker	12/31/2024	Redemption 100.0000	5,961	5,842	5,961	5,961		119		119					405	
45256T-AE-2	IMPACT PARENT CORPORATION 2ND AMENDMENT DELAYED DRAW TL 03/23/29		10/25/2024	No Broker	12/31/2024	Redemption 100.0000	35,902	35,184	35,902	35,902		718		718					1,496	
45256T-AJ-1	IMPACT PARENT CORPORATION FOURTH AMENDMENT DDTL 02/16/26		11/14/2024	No Broker	12/31/2024	Redemption 100.0000	4,581	4,512	4,581	4,581		69		69					65	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45258F-AD-2	INGRAM MICRO INC TERM B 09/17/31		09/17/2024	Tax Free Exchange	10/28/2024	Redemption 100.0000	3,001,238	2,982,471	3,001,238	3,001,238		18,767		18,767					23,961	
45673Y-AL-0	INFORMATICA LLC TERM B 10/30/28		06/07/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	225,075	223,692	225,075	225,075		1,383		1,383					5,101	
45676#-AC-8	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		09/27/2024	No Broker	11/08/2024	Redemption 100.0000	1,714,643	1,708,831	1,714,643	1,714,643		5,812		5,812					13,669	
45783U-AB-7	INSTRUCTURE HOLDINGS INC TERM 10/21/28		01/01/2024	MORGAN J.P. SECURITIES INC.	11/13/2024	Redemption 100.0000	11,250,000	11,140,875	11,250,000	11,250,000		109,125		109,125					688,907	
45784Q-AD-1	INSULET CORP TERM B 05/04/28		01/30/2024	Tax Free Exchange	08/30/2024	Various	19,029,104	18,936,917	19,029,103	18,945,436		8,519		8,519			83,667	83,667	541,222	
45784Q-AD-1	INSULET CORP TERM B 05/04/28		01/30/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	98,087	97,612	98,087	98,087		475		475					75,900	
45784Q-AE-9	INSULET CORP TERM B 07/31/31		07/31/2024	MORGAN STANLEY & CO. INC.	12/31/2024	Redemption 100.0000	29,072	28,999	29,072	29,072		73		73					601	
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL 08/28/28		10/10/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	159	159	159	159									4	
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL 08/28/28		08/27/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	129,341	128,791	129,341	129,341		549		549					3,569	
46124C-AN-7	ALTERRA MOUNTAIN CO TERM B 08/17/28		04/01/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	43,823	43,313	43,823	43,823		510		510					1,585	
46124C-AN-7	ALTERRA MOUNTAIN CO TERM B 08/17/28		04/01/2024	Tax Free Exchange	11/01/2024	Tax Free Exchange	17,485,291	17,281,758	17,300,399	17,300,399		18,641		18,641					830,959	
46124C-AP-2	ALTERRA MOUNTAIN CO TERM B 05/31/30		04/01/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	19,850	19,832	19,850	19,850		18		18					885	
46124C-AP-2	ALTERRA MOUNTAIN CO TERM B 05/31/30		04/01/2024	Tax Free Exchange	11/01/2024	Tax Free Exchange	7,920,150	7,912,811	7,912,614	7,912,614		(197)		(197)					488,827	
46269K-AT-1	INDRUM SATELLITE TERM B3 09/20/30		06/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	97,500	97,587	97,500	97,500		(87)		(87)					2,354	
46284N-AV-1	IRON MOUNTAIN INC TERM B 01/31/31		01/01/2024	JP MORGAN SECURITIES INC	12/31/2024	Redemption 100.0000	30,000	30,000	30,000	30,000									1,306	
46585#-AA-0	IVEX HOLDCO INC REVOLVER 12/17/25		11/27/2024	No Broker	12/13/2024	Redemption 100.0000	86,957	86,957	86,957	86,957										
47215#-AA-6	JAZZ AH HOLDCO LLC DELAYED DRAW TERM LOAN 04/03/28		03/05/2024	No Broker	12/31/2024	Redemption 100.0000	2,927	2,898	2,927	2,927		29		29					111	
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		09/26/2024	No Broker	12/09/2024	Redemption 100.0000	4,704,242	4,699,116	4,704,242	4,704,242		5,126		5,126					111,032	
47718F-AB-6	JETSON BUYER INC TERM LOAN 04/09/30		04/09/2024	DIRECT	07/19/2024	DIRECT	4,487,876	4,442,997	4,446,358	4,444,330		1,333		1,333			2,028	2,028	174,301	
47718F-AB-6	JETSON BUYER INC TERM LOAN 04/09/30		04/09/2024	DIRECT	12/31/2024	Redemption 100.0000	46,401	45,937	46,401	46,401		464		464					2,836	
47718F-AC-4	JETSON BUYER INC REVOLVING CREDIT LOAN 04/09/30		11/25/2024	No Broker	12/09/2024	Redemption 100.0000	4,681,159	4,639,387	4,681,159	4,681,159		41,772		41,772					18,628	
48242Y-AU-6	KBR INC TERM B 01/10/31		01/10/2024	BANK OF AMERICA	06/28/2024	Redemption 100.0000	6,813	6,795	6,813	6,813		17		17					206	
48242Y-AU-6	KBR INC TERM B 01/10/31		01/10/2024	BANK OF AMERICA	08/19/2024	Tax Free Exchange	2,718,188	2,711,392	2,712,248	2,712,248		856		856					109,326	
48242Y-AW-2	KBR INC TERM B 01/17/31		08/19/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	13,625	13,595	13,625	13,625		30		30					246	
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/25		07/01/2024	No Broker	12/27/2024	Redemption 100.0000	2,508,545	2,508,545	2,508,545	2,508,545									15,178	
48279*-AB-9	KL BRONCO ACQUISITION INC Delayed Draw Term Loan 06/30/28		02/16/2024	No Broker	07/19/2024	DIRECT	363,620	363,620	362,038	363,620							(1,582)	(1,582)	20,531	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48279*-AB-9	KL BRONCO ACQUISITION INC Delayed Draw Term Loan 06/30/28		02/16/2024	No Broker	12/31/2024	Redemption 100.0000	6,023	6,023	6,023	6,023									462	
48279*-AC-7	KL BRONCO ACQUISITION INC Revolver 06/30/28		03/08/2024	No Broker	10/15/2024	Redemption 100.0000	541,667	541,667	541,667	541,667									13,071	
48855H-AC-1	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29		06/05/2024	DIRECT	12/31/2024	Redemption 100.0000	98,442	98,195	98,442	98,442		246		246					3,655	
48855H-AD-9	KENCO PPC BUYER LLC REVOLVING CREDIT COMMITMENTS 11/15/29		10/31/2024	No Broker	11/04/2024	Redemption 100.0000	33,039,968	32,721,793	33,039,968	33,039,968		318,175		318,175					130,954	
48881#-AG-4	KENE ACQUISITION INC INITIAL TERM LOAN 02/07/31		02/08/2024	DIRECT	07/19/2024	DIRECT	1,037,450	1,016,701	1,025,607	1,017,954		1,253		1,253				7,653	41,435	
48881#-AG-4	KENE ACQUISITION INC INITIAL TERM LOAN 02/07/31		02/08/2024	DIRECT	12/31/2024	Redemption 100.0000	10,726	10,512	10,726	10,726		215		215					804	
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		05/31/2024	No Broker	07/19/2024	DIRECT	279,418	275,227	278,356	275,346		119		119				3,010	7,817	
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		07/30/2024	No Broker	12/31/2024	Redemption 100.0000	14,705	14,484	14,705	14,705		221		221					644	
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		09/30/2024	No Broker	12/13/2024	Redemption 100.0000	28,247,830	28,247,830	28,247,830	28,247,830									229,656	
50178A-AC-2	LBC WOODLANDS PURCHASER LLC TERM LOAN 07/28/31		07/26/2024	DIRECT	12/31/2024	Redemption 100.0000	12,500	12,375	12,500	12,500		125		125					331	
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC TERM B 04/16/31		04/16/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	102,176	101,744	102,176	102,176		431		431					4,782	
50249B-AA-2	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		08/30/2024	No Broker	12/31/2024	Redemption 100.0000	8,813	8,637	8,813	8,813		176		176					235	
52473U-AC-6	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		03/18/2024	No Broker	12/31/2024	Redemption 100.0000	4,694	4,671	4,694	4,694		23		23					348	
52473U-AD-4	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN 01/09/29		09/27/2024	No Broker	12/20/2024	Redemption 100.0000	2,865,672	2,808,358	2,865,672	2,865,672		57,313		57,313					147,891	
52473U-AG-7	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN B 01/09/29		09/27/2024	No Broker	09/30/2024	Redemption 100.0000	67,067	66,061	67,067	67,067		1,006		1,006					2,327	
55284B-AF-3	MC GROUP VENTURES CORPORATION 2024 NEW TERM LOAD 06/30/27		06/10/2024	DIRECT	12/31/2024	Redemption 100.0000	15,553	15,397	15,553	15,553		156		156					675	
55293G-AC-8	MDI BUYER INC Initial Revolving Loan 07/25/28		11/26/2024	No Broker	12/30/2024	Redemption 100.0000	369,732	366,682	369,732	369,732		3,049		3,049					6,112	
55303V-AB-5	MGM TRANSFORMER HOLDINGS LLC DELAYED DRAW TERM LOAN 10/31/29		06/14/2024	No Broker	12/31/2024	Redemption 100.0000	42,586	41,947	42,586	42,586		639		639					1,936	
55303V-AE-9	US METALCO HOLDINGS LLC 2024 TERM LOAN 06/14/30		06/14/2024	DIRECT	12/31/2024	Redemption 100.0000	57,709	57,132	57,709	57,709		577		577					2,623	
55327J-AB-4	MPG PARENT HOLDINGS LLC DELAYED DRAW TERM LOAN 01/08/30		07/01/2024	No Broker	07/19/2024	DIRECT	353,236	349,704	356,769	349,735		32		32				7,033	7,033	
55327J-AB-4	MPG PARENT HOLDINGS LLC DELAYED DRAW TERM LOAN 01/08/30		11/22/2024	No Broker	12/31/2024	Redemption 100.0000	8,849	8,760	8,849	8,849		88		88					142	
55327J-AC-2	MPG PARENT HOLDINGS LLC INITIAL TERM LOAN 01/08/30		01/08/2024	DIRECT	07/19/2024	DIRECT	4,958,322	4,908,739	5,007,905	4,912,929		4,191		4,191				94,976	94,976	352,501
55327J-AC-2	MPG PARENT HOLDINGS LLC INITIAL TERM LOAN 01/08/30		01/08/2024	DIRECT	12/31/2024	Redemption 100.0000	127,022	125,752	127,022	127,022		1,270		1,270					7,069	
55336C-AK-8	MIWD HOLDCO II LLC TERM B2 03/28/31		09/26/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	20,825	20,722	20,825	20,825		103		103					203	
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		05/01/2024	Interest Capitalization	10/11/2024	Redemption 100.0000	295	295	295	295										
55339E-AB-1	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		08/28/2024	No Broker	10/11/2024		4,383,431	4,383,431	4,383,431	4,383,431									2,181	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		05/31/2024	Interest Capitalization	06/28/2024	Redemption 100.0000	52	52	52	52									1	
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		07/19/2024	DIRECT	11/08/2024	Redemption 100.0000	1,379	1,267	1,379	1,379		112		112					29	
55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		02/29/2024	Interest Capitalization	11/08/2024	Redemption 100.0000	6,499	6,499	6,499	6,499									371	
55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		02/29/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	2,607	2,607	2,607	2,607									79	
55372*-AC-8	MSM ACQUISITIONS INC Revolver 12/09/26		04/20/2024	Interest Capitalization	10/31/2024	Redemption 100.0000	67,220	67,220	67,220	67,220									2,194	
55372*-AC-8	MSM ACQUISITIONS INC Revolver 12/09/26		08/28/2024	No Broker	10/31/2024	Redemption 100.0000	476,719	476,719	476,719	476,719									204	
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		07/19/2024	DIRECT	09/30/2024	Redemption 100.0000	500	457	500	500		43		43						
55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		02/29/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	99	99	99	99									1	
55426*-AA-8	MGP HOLDINGS III CORP TERM LOAN 03/01/30		02/29/2024	DIRECT	09/30/2024	Redemption 100.0000	46,933	46,463	46,933	46,933		469		469					1,934	
55426*-AB-6	MGP HOLDINGS III CORP DELAYED DRAW TERM LOAN 03/01/30		09/03/2024	No Broker	09/30/2024	Redemption 100.0000	3,652	3,616	3,652	3,652		37		37					58	
55426*-AC-4	MGP HOLDINGS III CORP REVOLVER 03/01/30		11/29/2024	No Broker	12/27/2024	Redemption 100.0000	648,560	642,075	648,560	648,560		6,486		6,486						
57648Y-AC-7	MATADOR US BUYER LLC TERM LOAN 01/02/40		06/25/2024	DIRECT	12/31/2024	Redemption 100.0000	157,519	155,944	157,519	157,519		1,575		1,575					6,832	
57906H-AE-7	MCAFEE CORP TERM B 03/01/29		05/23/2024	CORP ACTION	09/30/2024		54,345	54,345	54,345	54,345									1,614	
57906H-AE-7	MCAFEE CORP TERM B 03/01/29		05/23/2024	CORP ACTION	12/18/2024	Tax Free Exchange	21,683,468	21,683,468	21,683,468	21,683,468									1,018,124	
58503U-AE-3	MEDLINE BORROWER LP TERM B 10/23/28		03/20/2024	Tax Free Exchange	11/15/2024	CORP ACTION	58,682,201	58,551,499	58,682,201	58,553,806		2,307		2,307			128,395	128,395	2,557,955	
58503U-AE-3	MEDLINE BORROWER LP TERM B 10/23/28		03/20/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	267,799	267,229	267,799	267,799		570		570					6,723	
59002@-AB-8	MERITB2B LLC REVOLVER 06/30/26		03/14/2024	No Broker	08/19/2024	Redemption 100.0000	1,079,251	1,057,666	1,079,251	1,079,251		21,585		21,585					22,992	
59273@-AB-0	METZ CULINARY MANAGEMENT LLC DELAYED DRAW 12/23/27		05/31/2024	No Broker	12/31/2024	Redemption 100.0000	8,489	8,489	8,489	8,489									405	
59273@-AC-8	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		02/21/2024	No Broker	05/31/2024	Redemption 100.0000	1,410,437	1,400,388	1,410,437	1,410,437		10,049		10,049					26,733	
59273@-AG-9	METZ CULINARY MANAGEMENT LLC AMENDMENT NO.6 INCRE TERM LOAN 12/23/27		05/31/2024	DIRECT	09/30/2024	Redemption 100.0000	6,240	6,125	6,240	6,240		115		115					231	
60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DELAYED DRAW TERM LOAN 10/16/29		07/03/2024	No Broker	07/19/2024	DIRECT	230,424	226,965	228,652	227,047		82		82			1,606	1,606	3,239	
60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DELAYED DRAW TERM LOAN 10/16/29		11/22/2024	No Broker	12/31/2024	Redemption 100.0000	3,961	3,901	3,961	3,961		59		59					114	
61980@-AD-6	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T 06/01/28		04/01/2024	No Broker	12/31/2024	Redemption 100.0000	53,298	53,231	53,298	53,298		67		67					3,416	
61980@-AE-4	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT DELAYED DRAW T 06/01/28		08/01/2024	No Broker	12/31/2024	Redemption 100.0000	6,372	6,372	6,372	6,372									194	
61980@-AF-1	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT TERM LOAN 06/01/28		04/01/2024	DIRECT	12/31/2024	Redemption 100.0000	1,078	1,067	1,078	1,078		11		11					55	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
619808-AH-7	MOTION & AMP CONTROL ENTERPRI TL 06/01/28		10/01/2024	DIRECT	12/31/2024	Redemption 100.0000	1,580	1,564	1,580	1,580		16		16					29	
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		04/12/2024	No Broker	12/06/2024	Redemption 100.0000	6,205,862	6,205,862	6,205,862	6,205,862									335,865	
62901*-AB-6	NDC ACQUISITION CORP Revolver 03/09/27		10/21/2024	No Broker	10/29/2024	Redemption 100.0000	400,000	397,184	400,000	400,000		2,816		2,816						
62910X-AD-8	NFM & J LLC Revolver 11/30/27		12/19/2024	No Broker	12/31/2024	Redemption 100.0000	41,269,882	41,150,790	41,269,882	41,269,882		119,092		119,092					139,246	
62910X-AF-3	NFM & J LLC AMENDMENT NO 2 DDTL 11/30/27		12/20/2024	No Broker	12/31/2024	Redemption 100.0000	1,691	1,674	1,691	1,691		17		17					62	
62924U-AC-0	NMP HOLDINGS LLC REVOLVER 01/28/28		10/22/2024	No Broker	11/22/2024	Redemption 100.0000	600,000	595,500	600,000	600,000		4,500		4,500					819	
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 11/02/26		10/04/2024	No Broker	12/13/2024	Redemption 100.0000	730,187	728,609	730,187	730,187		1,578		1,578					20,687	
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 11/02/26		10/04/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	1,057	1,057	1,057	1,057									43	
62931*-AE-4	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 11/02/26		10/04/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	259	259	259	259									10	
62933*-AA-0	NH Kronos Intermediate II Inc. 13.920% 05/01/29		04/16/2024	DIRECT	11/22/2024	Redemption 100.0000	7,371,294	7,154,578	7,371,294	7,371,294		216,716		216,716					730,848	
62933*-AA-0	NH Kronos Intermediate II Inc. 13.920% 05/01/29		11/01/2024	Interest Capitalization	11/22/2024	Redemption 100.0000	6,288,148	6,288,148	6,288,148	6,288,148									284,628	
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		07/19/2024	DIRECT	10/04/2024	Redemption 100.0000	5,505	496	5,505			132	628	(496)			5,505	5,505	184	
63001#-AA-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		06/28/2024	Interest Capitalization	10/04/2024	Redemption 100.0000	3,402	(132)	3,402	(132)		2,965	2,965				3,535	3,535	251	
63001#-AB-9	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		06/28/2024	Interest Capitalization	10/04/2024	Redemption 100.0000	368		368			363	363				368	368		
63001#-AC-7	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		06/28/2024	Interest Capitalization	10/04/2024	Redemption 100.0000	4,393		4,393			4,393	4,393				4,393	4,393	125	
63001#-AD-5	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN 02/13/26		06/28/2024	Interest Capitalization	10/04/2024	Redemption 100.0000	11,554		11,554			11,554	11,554				11,554	11,554		
63719F-AC-0	NATIONAL POWER LLC REVOLVER 10/20/29		02/07/2024	No Broker	05/31/2024	Redemption 100.0000	2,142,857	2,115,097	2,142,857	2,142,857		27,760		27,760					88,067	
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		04/29/2024	No Broker	06/03/2024	Redemption 100.0000	5,966,102	5,965,528	5,966,102	5,966,102		573		573					122,215	
65344#-AB-0	NEXUS INTERMEDIATE III LLC Amendment No 2 Delayed Draw TL 08/16/30		09/16/2024	No Broker	09/30/2024	Redemption 100.0000	10,433	10,328	10,433	10,433		104		104					105	
65538U-AB-3	NONNI'S FOODS-LLC REVOLVER 03/01/25		02/09/2024	No Broker	10/01/2024	Redemption 100.0000	150,000	150,000	150,000	150,000									5,523	
65960#-AB-3	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		11/07/2024	No Broker	11/30/2024	Redemption 100.0000	383,797	382,495	383,797	383,797		1,301		1,301					7,771	
65960#-AF-4	NORTH HAVEN STACK BUYER LLC 4th AMENDMENT DDTL-2 07/16/27		03/18/2024	Tax Free Exchange	07/19/2024	DIRECT	1,295,426	1,276,889	1,293,147	1,278,239		1,350		1,350			14,908	14,908	47,595	
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL-1 07/16/27		03/18/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	14,501	14,285	14,501	14,501		215		215					534	
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		06/21/2024	No Broker	07/19/2024	DIRECT	638,625	629,046	637,501	629,293		247		247			8,208	8,208	15,594	
65960#-AF-4	NORTH HAVEN STACK BUYER LLC FOURTH AMENDMENT DDTL 07/16/27		05/24/2024	No Broker	06/03/2024	Tax Free Exchange	4,931,250	4,857,281	4,858,104	4,858,104		823		823					8,995	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65960#-AK-3	NORTH HAVEN STACK BUYER LLC DELAYED DRAW TERM LOAN 07/16/27		07/11/2024	No Broker	07/19/2024	DIRECT	320,162	316,960	317,505	317,007		47		47			498	498	2,768	
65960#-AK-3	NORTH HAVEN STACK BUYER LLC DELAYED DRAW TERM LOAN 07/16/27		07/11/2024	No Broker	07/24/2024	Tax Free Exchange	393,064	389,133	389,234	389,234		101		101					3,946	
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		09/30/2024	Interest Capitalization	10/02/2024	Redemption 100.0000	726,104	726,104	726,104	726,104									24,068	
65960@-AB-5	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		07/19/2024	DIRECT	10/03/2024	Redemption 100.0000	896,089	883,257	896,089	896,089		12,832		12,832					18,050	
65960@-AC-3	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		09/24/2024	No Broker	10/02/2024	Redemption 100.0000	1,600,000	1,599,999	1,600,000	1,600,000		1		1					80,743	
65960@-AD-1	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		07/19/2024	DIRECT	10/02/2024	Redemption 100.0000	658,170	648,745	658,170	658,170		9,425		9,425					23,764	
65960@-AJ-8	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL A 05/24/27		03/26/2024	No Broker	10/02/2024	Redemption 100.0000	3,828,710	3,780,852	3,828,710	3,828,710		47,859		47,859					93,708	
65960@-AK-5	NORTH HAVEN STALLONE BUYER LLC FIFTH AMENDMENT DDTL B 05/24/27		07/30/2024	No Broker	10/02/2024	Redemption 100.0000	14,000,000	13,825,000	14,000,000	14,000,000		175,000		175,000					648,654	
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/26		03/14/2024	No Broker	03/29/2024	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									108,451	
66877A-AF-5	GEN DIGITAL INC TERM B 09/12/29		06/05/2024	Tax Free Exchange	10/24/2024	BANK OF AMERICA	1,464,398	1,461,112	1,460,737	1,461,100		(12)		(12)			(363)	(363)	43,201	
66877A-AF-5	GEN DIGITAL INC TERM B 09/12/29		06/05/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	897,089	893,689	897,089	897,089		3,399		3,399					11,534	
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/26		09/19/2024	No Broker	09/20/2024	Redemption 100.0000	10,628,312	10,613,860	10,628,312	10,628,312		14,452		14,452					215,932	
67114C-AF-2	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN 07/08/26		01/01/2024	No Broker	04/01/2024	Redemption 100.0000	24,121	24,121	24,121	24,121									796	
67115J-AC-3	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		10/21/2024	No Broker	11/25/2024	Redemption 100.0000	11,997,670	11,956,375	11,997,670	11,997,670		41,295		41,295					7,404	
68158@-AA-3	OLYMPIC BUYER INC 01/01/30		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	15,000	12,778	15,000	15,000		2,222		2,222					467	
68163M-AC-5	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		10/31/2024	No Broker	11/08/2024	Redemption 100.0000	31,000,000	30,960,015	31,000,000	31,000,000		39,985		39,985					321,813	
68217U-AL-3	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		01/23/2024	No Broker	01/25/2024	Redemption 100.0000	1,433,140	1,422,391	1,433,140	1,433,140		10,749		10,749					941	
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		09/30/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	999	999	999	999									36	
68621X-AF-0	ORGANON & CO TERM B 05/14/31		05/14/2024	JP MORGAN SECURITIES INC	12/17/2024	CORP ACTION	20,296,315	20,245,574	20,296,315	20,250,449		4,875		4,875			45,866	45,866	898,661	
68621X-AF-0	ORGANON & CO TERM B 05/14/31		05/14/2024	JP MORGAN SECURITIES INC	06/26/2024	Redemption 100.0000	98,685	98,439	98,685	98,685		247		247					708	
68635P-AC-8	ORION GROUP FM HOLDINGS LLC INITIAL DELAYED DRAW TERM LOAN 07/03/29		06/26/2024	No Broker	12/31/2024	Redemption 100.0000	16,900	16,647	16,900	16,900		254		254					114	
68635P-AD-6	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29		05/08/2024	No Broker	07/02/2024	Redemption 100.0000	2,842,105	2,799,474	2,842,105	2,842,105		42,632		42,632					111,264	
68635P-AF-1	ORION GROUP FM HOLDINGS LLC FIRST AMENTMENTAL INCREMENT TL 06/29/29		07/02/2024	DIRECT	12/31/2024	Redemption 100.0000	4,625	4,579	4,625	4,625		46		46					183	
69014G-AB-9	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		12/02/2024	No Broker	12/31/2024	Redemption 100.0000	1,143	1,118	1,143	1,143		26		26					9	
69315E-AC-8	PAG HOLDING CORP DELAYED DRAW TERM LOAN 12/21/29		04/15/2024	No Broker	07/19/2024	DIRECT	146,705	143,771	145,869	143,882		112		112			1,986	1,986	6,704	
69315E-AC-8	PAG HOLDING CORP DELAYED DRAW TERM LOAN 12/21/29		09/23/2024	No Broker	12/31/2024	Redemption 100.0000	63,054	61,793	63,054	63,054		1,261		1,261					1,318	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69315E-AD-6	PAG HOLDING CORP REVOLVER 12/21/29		06/28/2024	No Broker	08/16/2024	Redemption 100.0000	4,545,935	4,460,211	4,545,935	4,545,935		85,723		85,723					62,164	
69417W-AC-5	PACIFIC DENTAL SERVICES INC TERM B 03/20/31		03/08/2024	BNP PARIBAS	06/28/2024	Redemption 100.0000	9,625	9,601	9,625	9,625		24		24					204	
69417W-AC-5	PACIFIC DENTAL SERVICES INC TERM B 03/20/31		03/08/2024	BNP PARIBAS	09/12/2024	Tax Free Exchange	3,840,375	3,830,774	3,830,277	3,830,277		(497)		(497)					137,225	
69526M-AC-5	PACTIV EVERGREEN GROUP HOLDING TERM B3 09/25/28		05/22/2024	WELLS FARGO	10/01/2024	Redemption 100.0000	171,735	171,735	171,735	171,735									4,540	
69526M-AC-5	PACTIV EVERGREEN GROUP HOLDING TERM B3 09/25/28		05/28/2024	Tax Free Exchange	10/01/2024	Redemption 100.0000	944,609	931,038	944,609	944,609		13,571		13,571					24,973	
69705X-AB-6	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29		10/31/2024	No Broker	12/31/2024	Redemption 100.0000	11,077	10,900	11,077	11,077		177		177					410	
69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29		09/27/2024	No Broker	11/01/2024	Redemption 100.0000	5,627,959	5,547,037	5,627,959	5,627,959		80,923		80,923					135,792	
70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/02/2024	No Broker	12/05/2024	Redemption 100.0000	285,366	284,186	285,366	285,366		1,180		1,180					17,707	
70757D-AZ-2	PENN ENTERTAINMENT INC TERM B 05/03/29		11/26/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	27,288	27,223	27,288	27,288		64		64					144	
71367A-AD-7	PERENNIAL SERVICES REVOLVER CREDIT LOAN 09/07/29		02/27/2024	No Broker	04/12/2024	Redemption 100.0000	3,142,857	3,095,714	3,142,857	3,142,857		47,143		47,143					45,784	
71367A-AE-5	PERENNIAL SERVICES GROUP LLC AMENDMENT 2 DDTL 09/07/29		12/13/2024	No Broker	12/31/2024	Redemption 100.0000	14,537	14,402	14,537	14,537		135		135					165	
71911K-AD-6	PAREXEL INTERNATIONAL INC TERM B 11/15/28		07/19/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,577,829	1,575,206	1,577,829	1,577,829		2,623		2,623					15,806	
71913B-AJ-1	PHONIX GUARANTOR INC TERM 02/13/31		02/15/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	123,805	123,554	123,805	123,805		251		251					5,408	
71913B-AJ-1	PHONIX GUARANTOR INC TERM 02/13/31		02/15/2024	Tax Free Exchange	12/06/2024	Tax Free Exchange	24,637,260	24,587,281	24,592,371	24,592,371		5,090		5,090					1,647,953	
71913B-AK-8	PHOENIX GUARANTOR INC TERM B 02/21/31		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	61,593	61,481	61,593	61,593		112		112					238	
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DELAYED DRAW TERM LOAN 04/03/25		04/01/2024	No Broker	07/19/2024	DIRECT	779,066	763,485	773,924	767,978		4,493		4,493		5,947	5,947		39,978	
72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DELAYED DRAW TERM LOAN 04/03/25		04/01/2024	No Broker	12/31/2024	Redemption 100.0000	13,703	13,429	13,703	13,703		274		274					575	
72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		10/30/2024	No Broker	12/31/2024	Redemption 100.0000	10,609,725	10,501,051	10,609,725	10,609,725		108,675		108,675					239,811	
73179Y-AN-7	AVIENT CORPORATION TERM B8 08/29/29		04/09/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	11,160	11,047	11,160	11,160		113		113					413	
73928K-AD-3	POWER GRID HOLDINGS INC TERM 10/31/30		07/29/2024	DIRECT	08/07/2024	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000										
73940B-AB-1	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		08/14/2024	No Broker	10/23/2024	Redemption 100.0000	3,750,000	3,750,000	3,750,000	3,750,000									94,510	
74174*-AA-3	PRIME BUYER LLC Revolver 12/22/26		09/27/2024	No Broker	11/29/2024	Redemption 100.0000	5,313,208	5,293,121	5,313,208	5,313,208		20,087		20,087					35,088	
74274N-AL-7	PROAMPAC PG BORROWER LLC 09/15/28		03/28/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	198,476	198,160	198,476	198,476		317		317					7,804	
74345H-AG-6	PROOFPOINT INC TERM B 08/31/28		05/21/2024	Tax Free Exchange	08/21/2024	Various	7,164,157	7,142,102	7,169,258	7,141,732		(370)		(370)			27,526	27,526	161,673	
74345H-AG-6	PROOFPOINT INC TERM B 08/31/28		05/21/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	20,468	20,405	20,468	20,468		63		63					35,481	
74355E-AC-9	PROSCI INC REVOLVER 10/21/26		06/25/2024	No Broker	09/03/2024	Redemption 100.0000	1,218,750	1,213,631	1,218,750	1,218,750		5,119		5,119					23,185	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74773K-AD-7	QUARTZ ACQUIRECO LLC TERM B 06/28/30		05/23/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	31,875	31,585	31,875	31,875		290		290					827	
74839X-AJ-8	QUIKRETE HOLDINGS INC TERM B 03/25/31		04/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	214,281	214,251	214,281	214,281		30		30					8,349	
74935N-AC-8	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		04/29/2024	No Broker	09/30/2024	Redemption 100.0000	1,104	1,093	1,104	1,104		11		11					1	
74935N-AD-6	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		05/01/2024	No Broker	12/24/2024	Redemption 100.0000	4,892,392	4,878,096	4,892,392	4,892,392		14,296		14,296					67,745	
74935N-AE-4	RA PARENT HOLDINGS LP First Incremental Delayed Draw 03/01/29		04/29/2024	No Broker	12/31/2024	Redemption 100.0000	6,714	6,647	6,714	6,714		67		67					284	
75008@-AB-8	RFI BUYER Delayed Draw Term Loan 08/05/28		08/16/2024	No Broker	09/30/2024	Redemption 100.0000	7,345	7,143	7,345	7,345		202		202					49	
75008U-AC-1	RACKSPACE FINANCE LLC TERM B 05/15/28		04/05/2024	JEFFERIES & CO. INC.	12/31/2024	Redemption 100.0000	24,959	23,930	24,959	24,959		1,029		1,029					1,240	
75008U-AD-9	RACKSPACE FINANCE LLC TERM B 05/15/28		03/29/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	155,660	129,976	155,660	155,660		25,684		25,684					4,256	
75279*-AB-2	TAILWIND RANDYS HOLDINGS INC DELAYED DRAW TERM LOAN 11/01/28		07/15/2024	No Broker	07/19/2024	DIRECT	266,695	262,223	263,575	262,363		140		140			1,212	1,212	10,017	
75279*-AB-2	TAILWIND RANDYS HOLDINGS INC DELAYED DRAW TERM LOAN 11/01/28		07/15/2024	No Broker	12/31/2024	Redemption 100.0000	3,017	2,968	3,017	3,017		49		49					142	
75279*-AC-0	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		08/01/2024	No Broker	10/15/2024	Redemption 100.0000	97,403	95,878	97,403	97,403		1,524		1,524					1,807	
75621F-AC-1	RECIPE AQUSITION CORP REVOLVER 07/31/31		07/31/2024	DIRECT	09/05/2024	DIRECT	196,140	194,179	194,179	194,152		(26)		(26)			26	26	3,654	
75621F-AC-1	RECIPE AQUSITION CORP REVOLVER 07/31/31		08/07/2024	No Broker	09/05/2024	DIRECT	222,222	220,000	220,000	219,976		(24)		(24)			24	24	3,656	
75621F-AD-9	RECIPE AQUSITION CORP TERM LOAN (FIRST LIEN) 07/31/31		07/31/2024	DIRECT	09/05/2024	DIRECT	15,777,778	15,620,000	15,620,000	15,619,114		(886)		(886)			886	886	250,166	
75621F-AD-9	RECIPE AQUSITION CORP TERM LOAN (FIRST LIEN) 07/31/31		07/31/2024	DIRECT	12/31/2024	Redemption 100.0000	64,289	63,646	64,289	64,289		643		643					2,597	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	DIRECT	07/19/2024	DIRECT	398,048	394,067	398,537	394,164		97		97			4,373	4,373	15,230	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	DIRECT	12/31/2024	Redemption 100.0000	28,303	28,020	28,303	28,303		283		283					794	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	Tax Free Exchange	07/19/2024	DIRECT	2,339,081	2,301,945	2,341,956	2,303,058		1,113		1,113			38,898	38,898	90,169	
75976@-AE-0	RENAISSANCE BUYER LLC AMENDMENT NO 2 INCREMENTALI TE 03/18/30		03/18/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	42,336	41,664	42,336	42,336		672		672					2,267	
76087@-AA-2	RESA HOLDINGS COMPANY Revolver 12/15/27		09/30/2024	No Broker	11/22/2024	Redemption 100.0000	1,495,020	1,488,989	1,495,020	1,495,020		6,031		6,031					21,899	
76087@-AD-6	RESA HOLDINGS COMPANY SECOND AMENDMENT DELAYED DRAW 12/15/27		08/09/2024	No Broker	09/30/2024	Redemption 100.0000	5,407	5,353	5,407	5,407		54		54					78	
76090L-AG-9	RESIDEO FUNDING INC TERM B 02/14/28		05/24/2024	Tax Free Exchange	07/17/2024	Redemption 100.0000	5,945,063	5,915,448	5,945,063	5,945,063		29,615		29,615					70,369	
76090L-AG-9	RESIDEO FUNDING INC TERM B 02/14/28		05/24/2024	Tax Free Exchange	11/25/2024	Tax Free Exchange	5,137,495	5,111,903	5,113,655	5,113,655		1,753		1,753					155,227	
76133@-AD-0	REVALIZE INC REVOLVER 04/15/27		10/29/2024	No Broker	12/19/2024	Redemption 100.0000	60,709	60,709	60,709	60,709									882	
76133M-AB-7	RH TERM B 10/15/28		07/02/2024	BANK OF AMERICA	12/31/2024	Redemption 100.0000	30,526	29,455	30,526	30,526		1,071		1,071					547	
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		01/02/2024	No Broker	07/19/2024	DIRECT	508,594	506,051	509,408	506,333		282		282			3,075	3,075	39,431	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		01/02/2024	No Broker	12/31/2024	Redemption 100.0000	14,505	14,433	14,505	14,505		73		73					894	
76219L-AC-4	RHINO INTERMEDIATE HOLDINGS CO REVOLVING LOAN 04/04/29		06/21/2024	No Broker	12/30/2024	Redemption 100.0000	8,500,000	8,376,667	8,500,000	8,500,000		123,333		123,333					376,999	
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/24/2024	DIRECT	07/19/2024	DIRECT	208,386	206,302	208,719	206,302							2,417	2,417	4,293	
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/24/2024	DIRECT	12/31/2024	Redemption 100.0000	3,163	3,132	3,163	3,163		32		32					65	
76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		11/25/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	2,365	2,365	2,365	2,365									82	
78029#-AF-6	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM A LOAN 12/30/27		03/13/2024	No Broker	09/30/2024	Redemption 100.0000	18,551	18,273	18,551	18,551		278		278					1,974	
78029#-AG-4	ROYAL HOLDCO CORPORATION DELAYED DRAW TERM B LOAN 12/30/27		09/10/2024	No Broker	09/30/2024	Redemption 100.0000	1,035	1,023	1,035	1,035		12		12					20	
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		01/01/2024	JP MORGAN SECURITIES INC	01/01/2024	Redemption 100.0000	39,789	39,789	39,789	39,789										
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		01/01/2024	JP MORGAN SECURITIES INC	01/17/2024	Tax Free Exchange	4,005,837	4,005,837	4,005,837	4,005,837									30,583	
78437A-AC-0	SI SOLUTION LLC Revolving Loan 08/15/30		08/15/2024	DIRECT	12/30/2024	Redemption 100.0000	1,428,571	1,414,286	1,428,571	1,428,571		14,286		14,286					52,044	
78448*-AB-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		11/15/2024	No Broker	12/31/2024	Redemption 100.0000	1,588	1,574	1,588	1,588		15		15					28	
78466D-BJ-2	SSC TECHNOLOGIES INC TERM B8 05/09/31		05/02/2024	MORGAN STANLEY & CO. INC.	10/31/2024	Redemption 100.0000	2,256,569	2,256,569	2,256,569	2,256,569									58,729	
78649H-AC-9	SAFETY INFRASTRUCTURE SERVICES Term Loan A 08/12/30		08/12/2024	DIRECT	09/30/2024	Redemption 100.0000	12,857	12,729	12,857	12,857		129		129					172	
78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		07/24/2024	DIRECT	12/31/2024	Redemption 100.0000	16,122	16,122	16,122	16,122									609	
78655#-AB-6	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		07/24/2024	DIRECT	12/31/2024	Redemption 100.0000	5,741	5,741	5,741	5,741										
78673#-AA-6	SAGEBRUSH BUYER LLC INITIAL TERM LOAN 07/01/30		07/01/2024	DIRECT	12/31/2024	Redemption 100.0000	451,890	447,371	451,890	451,890		4,519		4,519					19,419	
80307B-AB-3	SAPPHIRE TELECOM INC TL 07/24/31		06/27/2024	DIRECT	12/31/2024	Redemption 100.0000	102,345	101,321	102,345	102,345		1,023		1,023					5,298	
80586#-AC-4	SCALED AGILE HOLDINGS REVOLVER 12/18/28		09/27/2024	No Broker	12/31/2024	Redemption 100.0000	5,464	5,410	5,464	5,464		55		55					84	
80875A-AT-8	LIGHT & WONDER INTERNATIONAL I TERM 04/07/29		03/14/2024	Interest Capitalization	03/14/2024	Tax Free Exchange	22,500	22,500	22,500	22,500										
80875A-AV-3	LIGHT & WONDER INTERNATIONAL I TERM B-1 LOAN 04/14/29		03/14/2024	Tax Free Exchange	06/18/2024	Tax Free Exchange	22,872,564	22,635,514	22,641,732	22,641,732		6,217		6,217					471,835	
80875C-AE-7	SCIENTIFIC GAMES HOLDINGS LP TERM B 04/04/29		06/11/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	10,773	10,752	10,773	10,773		21		21					427	
81608@-AA-2	SEKO Syndicated Loan Term 06/30/27		03/28/2024	Interest Capitalization	12/16/2024	DIRECT	75,425					74,542	74,542							
81608@-AM-6	SEKO 14.604% 06/30/27		03/28/2024	Interest Capitalization	12/16/2024	DIRECT	105,927	(466)		(466)		105,927	105,927						466	1,601
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		06/28/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	1,383	1,383	1,383	1,383									73	
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		07/02/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	194	194	194	194									6	
82861@-AA-2	Simeio Group Holdings Inc Revolver 02/02/26		05/22/2024	Interest Capitalization	06/04/2024	Redemption 100.0000	3,341	3,341	3,341	3,341									85	
82861@-AA-2	Simeio Group Holdings Inc Revolver 02/02/26		03/22/2024	No Broker	06/04/2024	Redemption 100.0000	491,225	491,225	491,225	491,225									228	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
828618-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		05/31/2024	Interest Capitalization	06/05/2024	Redemption 100.0000	525	525	525	525									19	
82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		10/31/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	916	916	916	916									53	
82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		10/31/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	159	159	159	159									7	
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	80,891	60,960	80,891	80,891		19,931		19,931					3,869	
83578B-AQ-6	ELLUCIAN HOLDINGS INC TERM B 10/26/29		04/08/2024	Tax Free Exchange	11/22/2024		3,143,445	3,129,727	3,143,445	3,143,445		13,718		13,718					232,506	
83578B-AQ-6	ELLUCIAN HOLDINGS INC TERM B 10/26/29		04/08/2024	Tax Free Exchange	11/22/2024	Tax Free Exchange	12,985,611	12,928,941	12,931,464	12,931,464		2,524		2,524					646,526	
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28		10/01/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	138	138	138	138									3	
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28		05/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	50,628	44,047	50,628	44,032			15	(15)			6,596	6,596	2,048	
84218*-AF-9	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		04/26/2024	No Broker	12/31/2024	Redemption 100.0000	36,298	35,753	36,298	36,298		544		544					1,542	
84673E-AB-5	SPARTA US HOLDCO LLC TERM 08/19/30		06/18/2024	Tax Free Exchange	09/30/2024		71,386	71,194	71,386	71,386		192		192						
84673E-AB-5	SPARTA US HOLDCO LLC TERM 08/19/30		06/18/2024	Tax Free Exchange	12/12/2024	Tax Free Exchange	13,884,731	13,847,369	13,848,360	13,848,360		991		991					272,683	
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN REVOLVER 09/23/25		03/08/2024	No Broker	03/15/2024	Redemption 100.0000	5,500,000	5,496,578	5,500,000	5,500,000		3,422		3,422					11,143	
84832*-AB-4	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		07/31/2024	No Broker	12/31/2024	Redemption 100.0000	3,805	3,767	3,805	3,805		38		38					158	
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		05/24/2024	CORP ACTION	12/20/2024	Redemption 100.0000	7,029,038	7,029,038	7,029,038	7,029,038									112,515	
855031-AR-1	STAPLES INC TERM B2 09/12/24		01/01/2024	Royal Bank of Canada	01/01/2024	DIRECT	498,718	489,990	489,990	490,543		553		553			(553)	(553)		
85569*-AB-0	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		03/01/2024	No Broker	11/06/2024	Redemption 100.0000	415,163	415,163	415,163	415,163									14,056	
86602@-AE-9	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		05/22/2024	No Broker	05/31/2024	Redemption 100.0000	9,032,429	8,967,243	9,032,429	9,032,429		65,186		65,186					341,228	
86614D-AK-4	SUMMIT MATERIALS LLC TERM B 11/30/28		01/01/2024	Various	06/28/2024	Redemption 100.0000	30,425	30,443	30,425	30,425		(18)		(18)					1,086	
86614D-AK-4	SUMMIT MATERIALS LLC TERM B 11/30/28		01/01/2024	Various	07/19/2024	Tax Free Exchange	12,139,575	12,146,632	12,148,772	12,148,772		2,140		2,140					467,619	
86859C-AN-4	SUPPLYONE INC TERM B 03/27/31		03/27/2024	RBC DAIN RAUSCHER INC.	09/30/2024	Redemption 100.0000	27,275	27,002	27,275	27,275		273		273					735	
86859C-AN-4	SUPPLYONE INC TERM B 03/27/31		03/27/2024	RBC DAIN RAUSCHER INC.	10/02/2024	Tax Free Exchange	5,427,725	5,373,448	5,374,505	5,374,505		1,057		1,057					204,559	
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TERM B 12/05/30		01/01/2024	JEFFERIES & CO. INC.	05/31/2024	Tax Free Exchange	4,150,000	4,158,063	4,157,721	4,157,721		(342)		(342)					164,060	
86880N-BB-8	SURGERY CENTER HOLDINGS INC TERM 12/19/30		05/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	177,653	177,651	177,653	177,653		2		2					3,725	
87331#-AA-1	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		06/21/2024	No Broker	09/30/2024	Redemption 100.0000	2,718	2,690	2,718	2,718		27		27					72	
87331#-AB-9	TSS BUYER LLC Revolver 06/22/29		03/28/2024	No Broker	07/18/2024	Redemption 100.0000	250,615	250,505	250,615	250,615		110		110					9,774	
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		01/01/2024	BANK OF AMERICA	05/01/2024	Tax Free Exchange	402,691	402,187	402,161	402,161		(26)		(26)					790	
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		01/01/2024	Various	12/30/2024	Redemption 100.0000	88,174	87,506	88,174	88,174		668		668					6,969	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		04/16/2024	Tax Free Exchange	12/30/2024	Redemption 100.0000	129,933	129,307	129,933	129,933		627		627					3,091	
87834J-AD-9	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		01/01/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	8,900	8,813	8,900	8,900		87		87					410	
88023H-AH-3	TEMPO ACQUISITION LLC TERM B1 08/31/28		05/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	5,851,963	5,837,761	5,851,963	5,851,963		14,203		14,203					54,197	
88233F-AK-6	VISTRA OPERATIONS CO LLC TERM B 12/20/30		12/05/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	107,084	107,066	107,084	107,084		18		18					395	
88331@-AB-9	THAYER POWER & COMMUNICATION L 2022 DDTL 03/26/27		09/30/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	41	41	41	41										
88585*-AA-6	360INTERMEDIATE TERM LOAN 08/02/28		02/29/2024	DIRECT	07/19/2024	DIRECT	945,864	936,405	941,905	945,864		9,459		9,459			(3,959)	(3,959)	32,552	
88585*-AA-6	360INTERMEDIATE TERM LOAN 08/02/28		02/29/2024	DIRECT	09/30/2024	Redemption 100.0000	19,473	19,278	19,473	19,473		195		195					670	
88770Y-AE-8	TINUITI INC Revolver 12/10/26		09/30/2024	No Broker	11/22/2024	Redemption 100.0000	4,439,091	4,400,139	4,439,091	4,439,091		38,952		38,952					23,955	
89219E-AB-5	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		12/31/2024	DIRECT	12/31/2024	Redemption 100.0000	10,975	10,975	10,975	10,975										
89219E-AC-3	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN 08/15/29		11/14/2024	No Broker	12/31/2024	Redemption 100.0000	1,689	1,664	1,689	1,689		25		25					18	
89219E-AD-1	THE TOWNSEND COMPANY LLC REVOLVING LOAN 08/15/29		10/31/2024	No Broker	12/31/2024	Redemption 100.0000	6,600,000	6,529,334	6,600,000	6,600,000		70,666		70,666					150,704	
89334G-BE-3	TRANS UNION LLC TERM B 12/01/28		02/08/2024	Tax Free Exchange	11/22/2024	CORP ACTION	9,393,166	9,338,153	9,393,166	9,348,543		10,390		10,390			44,623	44,623	629,497	
89334G-BE-3	TRANS UNION LLC TERM B 12/01/28		02/08/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	47,202	46,925	47,202	47,202		276		276					1,914	
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		01/01/2024	Tax Free Exchange	01/01/2024	Redemption 100.0000	243,454	242,485	243,454	243,454		969		969					(355)	
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		01/01/2024	Tax Free Exchange	03/22/2024	Tax Free Exchange	32,217,073	32,088,793	32,118,682	32,118,682		29,889		29,889					(107,605)	
89364M-CA-0	TRANSDIGM INC TERM B 02/28/31		06/04/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	169,573	169,415	169,573	169,573		158		158					5,712	
89364M-CB-8	TRANSDIGM INC TERM K 03/15/30		03/22/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	49,784	49,103	49,784	49,784		681		681					2,038	
89364M-CB-8	TRANSDIGM INC TERM K 03/15/30		03/22/2024	Tax Free Exchange	06/04/2024	Tax Free Exchange	33,914,594	33,888,334	33,882,930	33,882,930		(5,404)		(5,404)						
89364M-CD-4	TRANSDIGM INC TERM 01/05/32		09/05/2024	GOLDMAN SACHS & CO.	12/31/2024	Redemption 100.0000	9,895	9,870	9,895	9,895		25		25					181	
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		07/09/2024	No Broker	07/19/2024	DIRECT	165,553	162,242	163,914	162,263		21		21			1,651	1,651	4,991	
89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29		09/30/2024	No Broker	12/31/2024	Redemption 100.0000	6,480	6,350	6,480	6,480		130		130					136	
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 06/18/27		09/30/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	84	84	84	84										
89388H-AF-4	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 06/18/27		09/30/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	52	52	52	52										
89410@-AA-3	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		01/01/2024	No Broker	02/09/2024	Redemption 100.0000	421,053	417,579	421,053	421,053		3,474		3,474					4,377	
89410@-AE-5	TRANSYSTEMS CORPORATION SIXTH AMENDMENT DELYED DRAW TE 03/31/27		03/29/2024	No Broker	08/05/2024	Redemption 100.0000	1,958,694	1,958,694	1,958,694	1,958,694									73,426	
89410@-AF-2	TRANSYSTEMS CORPORATION SIXTH AMENDMENT INCREMENTAL TL 03/31/27		01/01/2024	DIRECT	05/22/2024	DIRECT	590,500	584,595	581,347	585,329		734		734			(3,982)	(3,982)	31,320	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89410@-AF-2	TRANSYSTEMS CORPORATION SIXTH AMENDMENT INCREMENTAL TL 03/31/27		01/01/2024	DIRECT	08/05/2024	Redemption 100.0000	1,368,194	1,354,513	1,368,194	1,368,194		13,682		13,682					94,768	
89620F-AC-3	TRILON GROUP LLC Revolver 05/27/29		04/01/2024	No Broker	04/15/2024	Redemption 100.0000	15,075,000	15,068,459	15,075,000	15,075,000		6,541		6,541					62,773	
89620F-AK-5	TRILON GROUP LLC 4th AMENDMENT INCREMENTAL DDTL 01/01/40		03/01/2024	No Broker	04/15/2024	Tax Free Exchange	3,408,940	3,341,385	3,340,824	3,340,824		(562)		(562)					78,926	
89620F-AT-6	TRILON GROUP LLC Existing TL 05/25/29		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	15,841	15,686	15,841	15,841		155		155					424	
89620F-AT-6	TRILON GROUP LLC Existing TL 05/25/29		04/15/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	468,342	462,147	468,342	468,342		6,195		6,195					21,726	
89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN 05/29/29		11/19/2024	No Broker	12/18/2024	Redemption 100.0000	13,844,196	13,844,196	13,844,196	13,844,196									44,961	
89678Q-AC-0	TRITON WATER HOLDINGS INC TERM B 03/31/28		02/27/2024	MORGAN STANLEY & CO. INC.	12/31/2024	Redemption 100.0000	25,000	24,500	25,000	25,000		500		500					1,032	
89705D-AN-2	TRONOX FINANCE LLC TERM B 04/04/29		05/01/2024	Tax Free Exchange	12/11/2024	CORP ACTION	3,740,625	3,707,489	3,740,625	3,716,379		8,890		8,890		24,246	24,246	24,246	261,903	
89705D-AP-7	TRONOX FINANCE LLC TERM B 09/18/31		09/18/2024	Tax Free Exchange	12/13/2024	MORGAN STANLEY & CO. INC. Redemption 100.0000	4,162,012	4,153,915	4,182,822	4,154,078		163		163		28,744	28,744	28,744	69,124	
89841E-AB-1	UKG INC TERM B 01/31/31		04/03/2024	Various	09/30/2024		18,758	18,758	18,758	18,758									1,126	
89841E-AB-1	UKG INC TERM B 01/31/31		04/03/2024	Various	10/24/2024	Tax Free Exchange	7,484,435	7,484,435	7,484,435	7,484,435									449,223	
89969K-AH-0	SAMSONITE IP HOLDINGS SARL TERM B 06/09/30		01/01/2024	Tax Free Exchange	04/29/2024	Redemption 100.0000	10,463	10,458	10,463	10,463		4		4					38	
89969K-AH-0	SAMSONITE IP HOLDINGS SARL TERM B 06/09/30		01/01/2024	Tax Free Exchange	04/12/2024	Tax Free Exchange	1,384,548	1,383,999	1,383,819	1,383,819		(180)		(180)					5,029	
89969K-AJ-6	SAMSONITE IP HOLDINGS SARL TERM B 06/10/30		04/12/2024	Tax Free Exchange	09/18/2024	JP MORGAN SECURITIES INC	1,384,548	1,383,819	1,388,009	1,382,882		(938)		(938)		5,128	5,128	5,128	41,097	
90347B-AL-2	AXALTA COATING SYSTEMS US HOLD TERM B 12/20/29		03/13/2024	Tax Free Exchange	11/21/2024	CORP ACTION	17,020,961	16,877,203	17,020,961	16,889,536		12,333		12,333		131,425	131,425	131,425	961,191	
90347B-AL-2	AXALTA COATING SYSTEMS US HOLD TERM B 12/20/29		03/13/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	336,789	333,944	336,789	336,789		2,845		2,845					3,091	
90351H-AE-8	US FOOD INC TERM B 11/22/28		02/23/2024	Tax Free Exchange	09/27/2024	Tax Free Exchange	30,035,556	29,863,050	29,881,910	29,881,910		18,860		18,860					204,563	
90351N-AM-7	USI INC/ NY TERM B 11/22/29		01/01/2024	Tax Free Exchange	06/27/2024	DIRECT														
90351N-AM-7	USI INC/ NY TERM B 11/22/29		01/01/2024	Tax Free Exchange	03/29/2024	Redemption 100.0000	151,424	148,949	151,424	151,424		2,475		2,475					1,580	
90351N-AM-7	USI INC/ NY TERM B 11/22/29		01/01/2024	Tax Free Exchange	06/21/2024	Tax Free Exchange	30,133,395	29,640,867	29,674,776	29,674,776		33,909		33,909					1,219,617	
90351N-AP-0	USI INC NY TERM B 11/23/29		06/21/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	150,667	148,374	150,667	150,667		2,293		2,293					1,827	
90351N-AP-0	USI INC NY TERM B 11/23/29		06/21/2024	Tax Free Exchange	12/13/2024	Tax Free Exchange	29,982,728	29,526,402	29,554,761	29,554,761		28,358		28,358					1,647,781	
90356B-AC-0	USA WATER INTERMEDIATE HOLDING TERM LOAN 01/02/40		02/21/2024	DIRECT	07/19/2024	DIRECT	2,113,453	2,092,318	2,097,911	2,093,198		880		880		4,712	4,712	4,712	75,605	
90356B-AC-0	USA WATER INTERMEDIATE HOLDING TERM LOAN 01/02/40		02/21/2024	DIRECT	12/31/2024	Redemption 100.0000	38,156	37,775	38,156	38,156		382		382					2,095	
90381@-AD-0	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC 13.750% 06/21/28		10/11/2024	Interest Capitalization	10/11/2024	Redemption 100.0000	5,910,038	5,910,038	5,910,038	5,910,038									352,333	
90384#-AA-1	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		09/06/2024	No Broker	11/04/2024	Redemption 100.0000	5,540,541	5,525,938	5,540,541	5,540,541		14,602		14,602						
91834B-AC-0	VITAL SMART LLC Revolver 09/30/26		04/23/2024	No Broker	05/03/2024	Redemption 100.0000	2,283,582	2,283,582	2,283,582	2,283,582									22,800	
91834B-AE-6	VS PROFESSIONAL TRAINING ACQUI THIRD AMENDMENT INCREMENTAL TL 09/30/26		01/03/2024	DIRECT	07/18/2024	Redemption 100.0000	244,497	242,052	244,497	244,497		2,445		2,445					12,485	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	VS BUYER LLC TERM B 04/04/31					Redemption 100.0000														
91834W-AD-2			04/05/2024	JP MORGAN SECURITIES INC	09/30/2024		6,475	6,459	6,475	6,475		16		16					254	
	VS BUYER LLC TERM B 04/04/31					Tax Free Exchange														
91834W-AD-2			04/05/2024	JP MORGAN SECURITIES INC	11/15/2024		2,583,525	2,577,066	2,577,142	2,577,142		76		76					129,952	
	VRC COMPANIES LLC First Amendment Term					Redemption 100.0000														
91835#-AM-8	Loan 06/29/27		02/20/2024	Tax Free Exchange	12/31/2024		26,849	26,519	26,849	26,849		330		330					1,684	
						Redemption 99.9882														
91838L-AJ-9	VT TOPCO INC TERM B 08/12/30		04/08/2024	Tax Free Exchange	09/30/2024		8,498	8,417	8,497	8,497		80		80					148	
91838L-AJ-9	VT TOPCO INC TERM B 08/12/30		04/08/2024	Tax Free Exchange	12/10/2024	Tax Free Exchange	1,126,502	1,115,712	1,116,429	1,116,429		716		716					62,277	
						Redemption 100.0000														
91838L-AK-6	VT TOPCO INC TERM B 08/12/30		12/10/2024	Tax Free Exchange	12/31/2024		2,816	2,791	2,816	2,816		25		25					8	
	VMG DEBT MERGER SUB LLC TERM LOAN																			
91842X-AB-4	04/16/30		04/16/2024	DIRECT	07/19/2024	DIRECT	5,918,286	5,859,103	5,863,157	5,861,462		2,359		2,359			1,695	1,695	246,945	
	VMG DEBT MERGER SUB LLC REVOLVING LOAN																			
91842X-AC-2	04/16/30		04/16/2024	DIRECT	04/16/2024	DIRECT	551,724	546,207	546,207	546,229		22		22			(22)	(22)	8,988	
	VMG DEBT MERGER SUB LLC REVOLVING LOAN					Redemption 100.0000														
91842X-AC-2	04/16/30		04/16/2024	DIRECT	07/25/2024		3,448,276	3,413,793	3,448,276	3,448,276		34,483		34,483					68,082	
	VMG DEBT MERGER SUB LLC REVOLVING LOAN					Redemption 100.0000														
91842X-AC-2	04/16/30		09/26/2024	No Broker	10/25/2024		1,206,897	1,197,088	1,206,897	1,206,897		9,808		9,808					2,912	
	VPET USA LLC Revolver 12/31/26					Redemption 100.0000														
91860#-AB-0			01/04/2024	No Broker	07/12/2024		1,356	1,355	1,356	1,356									132	
	VALIDITY INC REVOLVER 05/30/26					Redemption 100.0000														
91916F-AB-4			06/17/2024	No Broker	12/31/2024		2,914,980	2,914,980	2,914,980	2,914,980									76,568	
	VALICOR PPC INTERMEDIATE II LL 2024-1					Redemption 100.0000														
91917@-AE-9	Term Loan 01/26/26		02/06/2024	DIRECT	09/30/2024		3,750	3,683	3,750	3,750		68		68					27	
	VALICOR PPC INTERMEDIATE II LL First					Redemption 100.0000														
91917L-AB-0	Lien Revolver 01/26/26		08/19/2024	DIRECT	12/06/2024		282,301	280,889	282,301	282,301		1,412		1,412					248	
	VALICOR PPC INTERMEDIATE II LL First					Redemption 100.0000														
91917L-AB-0	Lien Revolver 01/26/26		11/26/2024	No Broker	12/06/2024		2,717,816	2,716,708	2,717,816	2,717,816		1,108		1,108					23,621	
	VALKYRIE BUYER LLC INITIAL TERM LOAN			DIRECT WITH COUNTERPARTY FIXED		Redemption 100.0000														
91918#-AA-4	05/06/31		05/06/2024		12/31/2024		13,524	13,388	13,524	13,524		135		135					623	
	VALKYRIE BUYER LLC DELAYED DRAW TERM					Redemption 100.0000														
91918#-AD-8	LOAN C 05/06/31		11/01/2024	No Broker	12/31/2024		1,738	1,721	1,738	1,738		17		17					37	
	VENSURE EMPLOYER SERVICES INC 2023																			
	DELAYED DRAW TERM B LOAN																			
92276A-AR-2	03/26/27		07/10/2024	No Broker	07/19/2024	DIRECT	1,287,183	1,287,183	1,287,183	1,287,183									28,639	
	VENSURE EMPLOYER SERVICES INC 2023																			
	DELAYED DRAW TERM B LOAN					Redemption 100.0000														
92276A-AR-2	03/26/27		08/01/2024	No Broker	09/27/2024		9,867,544	9,867,544	9,867,544	9,867,544									385,495	
	VENTURE BUYER LLC REVOLVING FACILITY					Redemption 100.0000														
92326N-AC-7	03/01/30		03/01/2024	DIRECT	09/20/2024		1,200,000	1,188,000	1,200,000	1,200,000		12,000		12,000					61,243	
	VENTURE BUYER LLC INITIAL TERM LOAN																			
92326N-AD-5	03/01/30		03/01/2024	DIRECT	07/19/2024	DIRECT	2,427,373	2,403,099	2,404,070	2,404,200		1,101		1,101			(130)	(130)	42,795	
	VENTURE BUYER LLC INITIAL TERM LOAN					Redemption 100.0000														
92326N-AD-5	03/01/30		03/01/2024	DIRECT	09/30/2024		31,244	30,931	31,244	31,244		312		312					551	
	VERTEX SERVICE PARTNERS LLC DELAYED DRAW																			
92535@-AB-5	TERM LOAN 11/08/29		06/14/2024	No Broker	07/19/2024	DIRECT	1,595,059	1,572,113	1,572,728	1,573,074		961		961			(346)	(346)	34,239	
	VERTEX SERVICE PARTNERS LLC DELAYED DRAW					Redemption 100.0000														
92535@-AB-5	TERM LOAN 11/08/29		10/01/2024	No Broker	12/31/2024		28,305	27,895	28,305	28,305		410		410					1,074	
	VERTEX SERVICE PARTNERS LLC REVOLVING					Redemption 100.0000														
92535@-AC-3	FACILITY 11/08/29		05/16/2024	No Broker	10/01/2024		581,395	572,674	581,395	581,395		8,721		8,721					23,116	
	VESSCO MIDCO HOLDINGS LLC First Lien																			
92539E-AB-2	Revolver 10/18/26		06/13/2024	No Broker	06/27/2024	DIRECT														

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92539E-AB-2	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		06/13/2024	No Broker	06/25/2024	Redemption 100.0000	10,526,216	10,524,445	10,526,216	10,526,216		1,771		1,771					33,845	
92539E-AF-3	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL 11/02/26		04/11/2024	No Broker	05/22/2024	DIRECT	4,813,428	4,813,428	4,770,589	4,813,428							(42,840)	(42,840)	116,668	
92539E-AF-3	VESSCO MIDCO HOLDINGS LLC 2023 II INCREMENTAL DDTL 11/02/26		04/11/2024	No Broker	07/24/2024	Redemption 100.0000	11,113,384	11,113,384	11,113,384	11,113,384									269,471	
92675*-AA-9	VANGUARD PACKAGING LLC 2024 Term A Loan 08/07/26		03/29/2024	DIRECT	12/31/2024	Redemption 100.0000	114,849	113,988	114,849	114,849		861		861					3,440	
92675*-AB-7	VANGUARD PACKAGING LLC 2024 REVOLVER 08/07/26		10/11/2024	No Broker	11/13/2024	Redemption 100.0000	600,000	600,000	600,000	600,000									7,219	
92675*-AB-7	VANGUARD PACKAGING LLC Revolving Loan 08/09/26		03/29/2024	No Broker	04/30/2024	Redemption 100.0000	1,200,000	1,200,000	1,200,000	1,200,000									12,125	
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		05/01/2024	Interest Capitalization	06/12/2024	Redemption 100.0000	781	781	781	781									15	
92838P-AC-3	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		07/31/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	93	93	93	93									3	
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan 04/07/28		05/15/2024	Interest Capitalization	09/30/2024	Redemption 100.0000	1	1	1	1										
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan 04/07/28		02/12/2024	No Broker	09/30/2024	Redemption 100.0000	969	960	969	969		10		10					39	
92941L-AE-2	W20 HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 06/12/25		02/01/2024	No Broker	09/30/2024	Redemption 100.0000	6,303	6,271	6,303	6,303		32		32					389	
92941L-AG-7	W20 HOLDINGS INC 2024 INCREMENTALTERM LOAN 01/31/31		02/01/2024	DIRECT	09/30/2024	Redemption 100.0000	10,505	10,505	10,505	10,505									697	
92943E-AB-2	BOOST NEWCO BORROWER LLC TERM B 09/20/30		01/01/2024	Various	06/27/2024	Tax Free Exchange	28,180,000	28,089,100	28,097,242	28,097,242		8,142		8,142					899,673	
92943E-AE-6	BOOST NEWCO BORROWER LLC TERM B 01/31/31		06/27/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	70,450	70,243	70,450	70,450		207		207					2,189	
92943F-AC-7	WSB ENGINEERING INTERMEDIATE DELAYED DRAW TERM LOAN 08/31/29		01/31/2024	No Broker	07/19/2024	DIRECT	1,171,749	1,154,173	1,155,814	1,155,428		1,255		1,255			386	386	65,275	
92943F-AC-7	WSB ENGINEERING INTERMEDIATE DELAYED DRAW TERM LOAN 08/31/29		10/31/2024	No Broker	12/31/2024	Redemption 100.0000	32,251	31,767	32,251	32,251		484		484					1,813	
92943F-AD-5	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29		09/10/2024	No Broker	12/20/2024	Redemption 100.0000	7,380,000	7,303,470	7,380,000	7,380,000		76,530		76,530					143,375	
92943U-AB-6	HANDGARDS LLC TERM LOAN 04/10/31		04/24/2024	DIRECT	12/31/2024	Redemption 100.0000	9,255,930	9,163,834	9,255,930	9,255,930		92,095		92,095					661,191	
92984#-AB-9	W20 HOLDINGS INC 2020 Incremental Revolver 10/21/26		03/12/2024	No Broker	12/06/2024	Redemption 100.0000	1,907,877	1,891,799	1,907,877	1,907,877		16,078		16,078					125,396	
92991#-AA-2	W50 HOLDINGS LLC TERM B LOAN 03/22/30		03/22/2024	DIRECT	12/31/2024	Redemption 100.0000	96,292	95,329	96,292	96,292		963		963					6,179	
92991#-AB-0	W50 HOLDINGS LLC REVOLVER 03/22/30		09/30/2024	No Broker	12/31/2024	Redemption 100.0000	741,930	734,511	741,930	741,930		7,419		7,419					14,578	
93369P-AK-0	WAND NEW CO 3 INC TERM B 01/20/31		01/18/2024	BANK OF AMERICA	07/11/2024	Tax Free Exchange	3,335,000	3,326,663	3,327,908	3,327,908		1,246		1,246					140,472	
93369P-AL-8	WAND NEWCO 3 INC TERM B 01/30/31		07/11/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	77,868	77,702	77,868	77,868		166		166					2,246	
94184#-AC-1	WATERMILL EXPRESS LLC Revolver 04/20/27		06/28/2024	No Broker	08/02/2024	Redemption 100.0000	1,904,000	1,894,000	1,904,000	1,904,000		10,000		10,000					63,841	
94184#-AD-9	WATERMILL EXPRESS LLC INCREMENTAL TERM LOAN 07/05/29		01/05/2024	DIRECT	12/31/2024	Redemption 100.0000	8,500	8,415	8,500	8,500		85		85					703	
94184#-AE-7	WATERMILL EXPRESS LLC INCREMENTAL DELAYED DRAW TERM 07/05/29		06/28/2024	No Broker	09/30/2024	Redemption 100.0000	1,615	1,599	1,615	1,615		16		16					50	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94184#-AF-4	WATERMILL EXPRESS LLC Third Amendment Increment DDTL 07/05/29		08/02/2024	No Broker	12/31/2024	Redemption 100.0000	1,217	1,205	1,217	1,217		12		12					51	
94758P-AL-5	INEOS US FNANCE LLC TERM B 02/19/30		06/05/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	49,145	49,051	49,145	49,145		94		94					2,207	
95024T-AE-8	WELLSPRING PHARMACEUTICAL CORP 2023 DELAYED DRAW TERM LOAN 01/01/40		07/31/2024	No Broker	12/31/2024	Redemption 100.0000	16,043	15,722	16,043	16,043		321		321					679	
96208U-AU-5	WEX INC TERM B 04/03/28		01/12/2024	Tax Free Exchange	09/29/2024	Redemption 100.0000	342,955	341,704	342,955	342,955		1,251		1,251					10,272	
96208U-AU-5	WEX INC TERM B 04/03/28		01/12/2024	Tax Free Exchange	11/26/2024	Tax Free Exchange	45,384,371	45,218,807	45,244,335	45,244,335		25,528		25,528					2,751,943	
96208U-AW-1	WEX INC TERM B 04/03/28		11/26/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	114,220	113,868	114,220	114,220		352		352					640	
96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		10/03/2024	No Broker	12/18/2024	Redemption 100.0000	6,553,400	6,553,400	6,553,400	6,553,400									121,577	
97360B-AD-7	WINDSOR HOLDINGS II LLC TERM B 08/01/30		03/19/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	138,129	135,753	138,129	138,129		2,376		2,376					1,459	
97360B-AD-7	WINDSOR HOLDINGS II LLC TERM B 08/01/30		03/19/2024	Tax Free Exchange	09/17/2024	Tax Free Exchange	27,487,634	27,014,775	27,031,709	27,031,709		16,935		16,935					821,432	
97360B-AF-2	WINDSOR HOLDINGS III LLC TERM B 08/01/30		09/17/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	137,444	135,164	137,444	137,444		2,280		2,280					2,797	
98164A-AC-7	WORLD WIDE TECHNOLOGY TERM B 03/01/30		03/18/2024	Tax Free Exchange	09/28/2024	Redemption 100.0000	33,469	33,168	33,469	33,469		301		301					827	
98164A-AC-7	WORLD WIDE TECHNOLOGY TERM B 03/01/30		03/18/2024	Tax Free Exchange	12/09/2024	Tax Free Exchange	4,429,031	4,389,215	4,391,822	4,391,822		2,607		2,607					270,107	
98310C-AF-9	WYNDHAM HOTELS & RESORTS Inc TERM LOAN 05/25/30		05/24/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	23,863	23,863	23,863	23,863									801	
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		06/28/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	4,930	4,930	4,930	4,930									379	
98415D-B#-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		06/28/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	2,550	2,550	2,550	2,550									152	
98415D-B@-2	XIFIN INC Third Amendment Term Loan 02/06/26		07/19/2024	DIRECT	12/31/2024	Redemption 100.0000	40,506	37,945	40,506	40,506		2,561		2,561					1,898	
98415D-B@-2	XIFIN INC Third Amendment Term Loan 02/06/26		06/28/2024	Interest Capitalization	12/31/2024	Redemption 100.0000	1,371	1,371	1,371	1,371									95	
98919X-AB-7	FRONT RANGE BIDCO INC TERM 02/21/27		10/02/2024	DEUTSCHE BANK SECURITIES INCOR	10/29/2024	DEUTSCHE BANK SECURITIES INCOR	5,000,000	4,675,000	4,718,750	4,675,000								43,750	43,750	49,642	
98931Y-AD-5	ZEKELMAN INDUSTRIES INC TERM B 03/24/31		03/26/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	20,288	19,877	20,288	20,288		411		411					842	
BL4435-54-3	GATES GLOBAL LLC TERM B4 11/16/29		01/01/2024	Tax Free Exchange	05/22/2024	Tax Free Exchange	6,633,975	6,454,614	6,467,999	6,467,999		13,385		13,385						
BL4454-12-2	MARCEL BIDCO LLC TERM B 10/26/30		01/01/2024	GOLDMAN SACHS & CO.	04/30/2024	Redemption 100.0000	6,675	6,575	6,675	6,675		100		100					164	
BL4454-12-2	MARCEL BIDCO LLC TERM B 10/26/30		01/01/2024	GOLDMAN SACHS & CO.	05/10/2024	Tax Free Exchange	2,663,325	2,623,375	2,625,455	2,625,455		2,080		2,080					71,962	
BL4465-73-0	SIX FLAGS ENTERTAINMENT CORPOR TERM B 04/18/31		04/18/2024	GOLDMAN SACHS & CO.	12/12/2024	GOLDMAN SACHS & CO.	4,354,088	4,343,202	4,375,858	4,343,141		(62)		(62)					191,013	
BL4465-73-0	SIX FLAGS ENTERTAINMENT CORPOR TERM B 04/18/31		04/18/2024	GOLDMAN SACHS & CO.	09/30/2024	Redemption 100.0000	10,913	10,885	10,913	10,913		27		27					308	
BL4473-00-7	FLUTTER FINANCING INC TERM B 11/08/30		03/08/2024	JP MORGAN SECURITIES INC	09/30/2024	Redemption 100.0000	116,250	115,814	116,250	116,250		436		436					198,923	
BL4473-00-7	FLUTTER FINANCING INC TERM B 11/08/30		03/08/2024	JP MORGAN SECURITIES INC	12/12/2024	Tax Free Exchange	15,383,750	15,326,061	15,327,866	15,327,866		1,805		1,805					825,972	
BL4528-88-3	SPARTA US HOLDCO LLC DELAYED DRAW 08/02/28		01/01/2024	UBS SECURITIES LLC	01/19/2024	Tax Free Exchange	4,667,000	4,667,000	4,667,000	4,667,000										

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL4559-60-7	CLARIOS GLOBAL LP TERM B 05/06/30		01/12/2024	Tax Free Exchange	06/11/2024	Tax Free Exchange	19,336,538	19,246,382	19,251,207	19,251,207		4,825		4,825					411,341	
BL4560-20-9	ZELIS TERM B 09/28/29		01/10/2024	MORGAN STANLEY & CO. INC.	12/31/2024	Redemption 100.0000	37,500	37,313	37,500	37,500		188		188					2,345	
BL4562-98-1	JAZZ FINANCING LUX SARL TERM B 05/05/28		01/25/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	219,966	219,718	219,966	219,966		248		248					4,456	
BL4562-98-1	JAZZ FINANCING LUX SARL TERM B 05/05/28		01/25/2024	Tax Free Exchange	06/20/2024	Tax Free Exchange	38,415,941	38,405,180	38,405,589	38,405,589		409		409					1,188,914	
BL4564-40-9	BROWN GROUP HOLDING LLC TERM B 07/02/29		01/12/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	21,015	20,642	21,015	21,015		374		374					397	
BL4564-40-9	BROWN GROUP HOLDING LLC TERM B 07/02/29		01/12/2024	Tax Free Exchange	07/19/2024	Tax Free Exchange	8,385,140	8,236,085	8,248,580	8,248,580		12,495		12,495					211,167	
BL4565-56-2	RYAN SPECIALTY TERM B 09/01/27		01/17/2024	Tax Free Exchange	06/28/2024	Redemption 100.0000	132,990	131,767	132,990	132,990		1,223		1,223					418	
BL4565-56-2	RYAN SPECIALTY TERM B 09/01/27		01/17/2024	Tax Free Exchange	09/10/2024	Tax Free Exchange	25,600,497	25,365,158	25,399,355	25,399,355		34,198		34,198					240,483	
BL4566-01-6	ENSEMBLE RCM LLC TERM B 08/03/29		01/19/2024	GOLDMAN SACHS & CO.	12/31/2024	Redemption 100.0000	33,150	32,984	33,150	33,150		166		166					1,852	
BL4570-60-4	CLYDESDALE ACQUISITION HOLDINGS TERM B 04/13/29		01/25/2024	Tax Free Exchange	08/01/2024	Redemption 100.0000	3,198,715	3,170,418	3,198,715	3,198,715		28,297		28,297					202,230	
BL4570-60-4	CLYDESDALE ACQUISITION HOLDINGS TERM B 04/13/29		01/25/2024	Tax Free Exchange	07/26/2024	Tax Free Exchange	15,155,077	14,860,365	14,884,863	14,884,863		24,497		24,497					214,593	
BL4572-48-5	PEGASUS BIDCO BV TERM B 07/12/29		02/02/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	118,057	115,456	118,057	118,057		2,602		2,602					3,782	
BL4572-48-5	PEGASUS BIDCO BV TERM B 07/12/29		02/02/2024	Tax Free Exchange	09/20/2024	Tax Free Exchange	15,622,943	15,378,185	15,400,662	15,400,662		22,477		22,477					904,195	
BL4573-41-8	CAMELOT US ACQUISITION LLC TERM B 01/31/31		01/31/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	1,301,135	1,296,017	1,301,135	1,301,135		5,118		5,118					87,016	
BL4583-42-5	GENESYS CLOUD SERVICES HOLDING TERM B 12/01/27		02/09/2024	GOLDMAN SACHS & CO.	07/31/2024	Redemption 100.0000	8,000	7,980	8,000	8,000		20		20					739	
BL4583-42-5	GENESYS CLOUD SERVICES HOLDING TERM B 12/01/27		02/09/2024	GOLDMAN SACHS & CO.	09/26/2024	Tax Free Exchange	1,592,000	1,588,020	1,588,425	1,588,425		405		405					184,848	
BL4586-77-4	DAY FORCE INC TERM B 02/16/31		02/16/2024	JP MORGAN SECURITIES INC	12/31/2024	Redemption 100.0000	21,425	21,371	21,425	21,425		54		54					1,174	
BL4587-41-8	UNITED AIRLINES INC TERM B 02/17/31		02/15/2024	Academy Securities	11/01/2024	Redemption 100.0000	1,809,225	1,800,179	1,809,225	1,809,225		9,046		9,046					113,451	
BL4587-41-8	UNITED AIRLINES INC TERM B 02/17/31		02/15/2024	Academy Securities	10/28/2024	Tax Free Exchange	9,155,775	9,109,996	9,112,225	9,112,225		2,229		2,229					487,925	
BL4588-76-2	COTIVITI INC TERM B 02/24/31		02/22/2024	JP MORGAN SECURITIES INC	11/21/2024	CORP ACTION	9,751,000	9,702,245	9,751,000	9,703,116		871		871			47,884	47,884	471,603	
BL4588-76-2	COTIVITI INC TERM B 02/24/31		02/22/2024	JP MORGAN SECURITIES INC	09/30/2024	Redemption 100.0000	49,000	48,755	49,000	49,000		245		245					1,148	
BL4591-59-2	BARENTZ MIDCO B V NLOMO010N3 TERM B 03/03/31		03/01/2024	GOLDMAN SACHS & CO.	09/30/2024	Redemption 100.0000	8,575	8,532	8,575	8,575		43		43					234	
BL4594-77-8	ICON LUXEMBOURG SARL TERM B 07/03/28		03/14/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	11,833,313	11,714,444	11,833,313	11,833,313		118,869		118,869					97,596	
BL4597-22-7	TRUIST INSURANCE HOLDINGS LLC TERM B 03/24/31		03/22/2024	JP MORGAN SECURITIES INC	11/15/2024	Redemption 100.0000	9,193,589	9,170,605	9,193,589	9,193,589		22,984		22,984					410,162	
BL4597-22-7	TRUIST INSURANCE HOLDINGS LLC TERM B 03/24/31		03/22/2024	JP MORGAN SECURITIES INC	12/06/2024	Tax Free Exchange	7,821,411	7,801,858	7,800,768	7,800,768		(1,090)		(1,090)					507,630	
BL4603-52-0	ICON LUXEMBOURG SARL TERM B 07/03/28		03/20/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	2,948,277	2,919,054	2,948,277	2,948,277		29,224		29,224					17,676	
BL4604-13-0	AIR CANADA TERM B 03/14/31		03/14/2024	JP MORGAN SECURITIES INC	09/30/2024	Redemption 100.0000	57,350	57,207	57,350	57,350		143		143					2,013	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL4604-13-0	AIR CANADA TERM B 03/14/31		03/14/2024	JP MORGAN SECURITIES INC	11/15/2024	Tax Free Exchange	11,412,650	11,384,118	11,381,816	11,381,816		(2,302)		(2,302)					585,299	
BL4606-74-7	MISTER CAR WASH HOLDINGS INC TERM B 03/21/31		03/21/2024	BANK OF AMERICA	11/21/2024	CORP ACTION Redemption 100.0000	3,740,625	3,740,625	3,740,625	3,740,625									223,987	
BL4606-74-7	MISTER CAR WASH HOLDINGS INC TERM B 03/21/31		03/21/2024	BANK OF AMERICA	09/30/2024		9,375	9,375	9,375	9,375									377	
BL4628-38-6	ASSUREDPARTNERS INC TERM B5 02/14/31		04/04/2024	MORGAN STANLEY & CO. INC.	04/04/2024	Tax Free Exchange	23,600,000	23,570,500	23,570,726	23,570,726		226		226						
BL4643-72-4	ENTAIN PLC TERM B 10/31/29		04/26/2024	Tax Free Exchange	05/15/2024	Tax Free Exchange	8,887,574	8,765,504	8,766,924	8,766,924		1,420		1,420						
BL4645-61-2	TALEN ENERGY SUPPLY LLC TERM C 05/17/30		05/01/2024	Tax Free Exchange	12/11/2024	CORP ACTION Redemption 100.0000	3,015,130	2,996,291	3,015,130	2,997,163		873		873			17,966	17,966	157,044	
BL4649-90-3	FORTRESS INTERMEDIATE 3 INC TERM B 05/09/31		05/09/2024	JP MORGAN SECURITIES INC	12/31/2024		16,250	16,169	16,250	16,250		81		81					711	
BL4652-35-2	CINEMARK USA INC TERM B 05/24/30		05/28/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	49,500	48,834	49,500	49,500		666		666					919	
BL4652-35-2	CINEMARK USA INC TERM B 05/24/30		05/28/2024	Tax Free Exchange	11/21/2024	Tax Free Exchange Redemption 100.0000	9,850,500	9,717,968	9,722,499	9,722,499		4,531		4,531					450,121	
BL4653-78-0	OPEN TEXT CORP TERM B 01/31/30		05/13/2024	Tax Free Exchange	12/30/2024		262,500	256,579	262,500	262,500		5,921		5,921					5,408	
BL4656-15-5	JOHNSTONE SUPPLY LLC TERM B 05/16/31		05/16/2024	WELLS FARGO SECURITIES LLC	12/12/2024	Tax Free Exchange	4,990,000	4,977,525	4,977,340	4,977,340		(185)		(185)					196,392	
BL4665-73-5	GULFSIDE SUPPLY INC TERM B 05/29/31		05/29/2024	WELLS FARGO	12/31/2024	Redemption 100.0000	219,581	219,033	219,581	219,581		549		549					7,123	
BL4667-43-4	GATES GLOBAL LLC TERM B 05/23/31		05/22/2024	JP MORGAN SECURITIES INC	12/06/2024	Tax Free Exchange Redemption 100.0000	19,618,562	19,618,562	19,618,562	19,618,562									393,626	
C4000K-AE-4	GARDA WORLD SECURITY CORP TERM B 02/01/29		02/02/2024	Tax Free Exchange	04/30/2024		5,298	5,298	5,298	5,298									124	
C4000K-AE-4	GARDA WORLD SECURITY CORP TERM B 02/01/29		02/02/2024	Tax Free Exchange	07/22/2024	Tax Free Exchange Redemption 100.0000	2,082,202	2,082,202	2,082,202	2,082,202									76,046	
C4000K-AF-1	GARDA WORLD SECURITY CORP TERM B 02/01/29		07/22/2024	Tax Free Exchange	10/31/2024		10,490	10,490	10,490	10,490									168	
C8856U-AE-8	TITAN ACQUISTION LTD/CANADA TERM B 02/15/29		12/06/2024	Tax Free Exchange	12/31/2024	Redemption 100.0000	12,472	12,328	12,472	12,472		143		143					85	
D9000B-AG-7	TK ELEVATOR US NEWCO INC TERM B 04/11/30		03/11/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	113,219	111,980	113,219	113,219		1,239		1,239					11,901	
G4768P-AL-5	INEOS US FINANCE LLC TERM B 11/08/27		02/16/2024	Tax Free Exchange	06/05/2024	Tax Free Exchange Redemption 100.0000	12,730,163	12,738,528	12,739,595	12,739,595		1,066		1,066					363,885	
G4770M-AL-8	INEOS QUATTRO TERM 03/31/29		01/01/2024	Tax Free Exchange	12/31/2024		43,988	43,890	43,988	43,988		97		97					3,376	
L6257F-AK-6	MARCEL BIDCO LLC TERM B 10/07/30		05/10/2024	Tax Free Exchange	10/18/2024	Tax Free Exchange Redemption 100.0000	2,663,325	2,625,455	2,626,870	2,626,870		1,415		1,415					106,509	
L6257F-AM-2	MARCEL BIDCO LLC TERM B7 11/13/30		10/18/2024	Tax Free Exchange	10/31/2024		6,658	6,567	6,658	6,658		91		91					49	
N8232N-AJ-6	NOURYON USA LLC TERM B 04/03/28		04/26/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	85,959	85,442	85,959	85,959		517		517					3,142	
N8232N-AJ-6	NOURYON USA LLC TERM B 04/03/28		04/26/2024	Tax Free Exchange	10/04/2024	Tax Free Exchange Redemption 100.0000	34,297,787	34,091,461	34,101,901	34,101,901		10,440		10,440					916,429	
N8232N-AL-1	NOURYON FINANCE BV TERM B 04/03/28		10/04/2024	Tax Free Exchange	11/04/2024		532,342	529,301	532,342	532,342		3,040		3,040					9,697	
P2121Y-AW-8	CARNIVAL CORP TERM B 08/09/27		04/25/2024	Tax Free Exchange	08/27/2024	Redemption 100.0000	1,921,092	1,912,746	1,921,092	1,921,092		8,346		8,346					78,168	
U3000J-AQ-2	EVERTEC GROUP LLC TERM B 10/15/30		05/09/2024	Tax Free Exchange	11/21/2024	CORP ACTION Redemption 100.0000	3,748,500	3,695,706	3,748,500	3,698,559		2,854		2,854			49,941	49,941		
Z00003-9D-9	JS HOLD KELSO WATCHTOWER 14.000% 07/01/28		07/31/2024	Interest Capitalization	09/01/2024		2,150,208	2,150,208	2,150,208	2,150,208									300,462	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		05/23/2024	Interest Capitalization	07/12/2024	Redemption 100.0000	6	6	6	6										
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		05/10/2024	No Broker	07/12/2024	Redemption 100.0000	769,746	769,746	769,746	769,746									23,488	
98979#-AA-5	ZONE CLIMATE SERVICES INC THIRD AMENDMENT DDTL 03/09/28	C	01/01/2024	No Broker	12/31/2024	Redemption 100.0000	49,735	48,740	49,735	49,735		995		995					3,752	
98979P-AB-1	ZONE CLIMATE SERVICES INC EIGHTH AMENDMENT REVOLVER 03/09/28	C	12/02/2024	No Broker	12/16/2024	Redemption 100.0000	649,597	649,597	649,597	649,597									19,020	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							2,267,376,916	2,252,903,050	2,259,752,226	2,258,255,483		5,563,061	210,623	5,352,438			1,496,742	1,496,742	64,349,925	
2509999998. Total - Bonds							2,789,846,200	2,761,895,990	2,774,151,112	2,771,033,483		9,540,174	402,668	9,137,506			3,117,627	3,117,627	80,142,508	370,874
4509999998. Total - Preferred Stocks																				
00827B-10-6	AFFIRM HOLDINGS INC		11/25/2024	Various	12/06/2024	MERRIL LYNCH PERCE FENER SMITH	42,082.000	1,907,360	1,982,200	1,907,360							74,840	74,840		
02156V-10-9	ANTERO RESOURCES		11/15/2024	DISTRIBUTION	11/21/2024	MERRIL LYNCH PERCE FENER SMITH	76,971.000	1,739,545	1,744,984	1,739,545							5,440	5,440		
37637K-10-8	GITLAB INC CL A		09/12/2024	DISTRIBUTION	11/22/2024	MERRIL LYNCH PERCE FENER SMITH	39,878.000	2,213,857	2,224,690	2,213,857							10,833	10,833		
565394-10-3	MAPLEBEAR INC.		11/15/2024	DISTRIBUTION	12/02/2024	Various	35,652.000	1,324,082	1,327,677	1,324,082							3,595	3,595		
670686-30-2	NUV ENH HI YLD MUNI BOND FD- C		01/01/2024	Tax Free Exchange	08/05/2024	DIRECT	3,094.000	30,941	24,443	30,941							(6,497)	(6,497)	1,781	
67090S-10-8	NUVEEN CHURCHILL DIRECT LEND		01/25/2024	BANK OF AMERICA SECURITIES LLC	11/22/2024	DIRECT	1,173,709.000	21,185,447	20,000,001	21,185,447							(1,185,446)	(1,185,446)	1,819,249	
687793-10-9	OSCAR HEALTH INC		02/22/2024	DISTRIBUTION	04/18/2024	Various	33,994.000	564,300	570,892	564,300							6,592	6,592		
773122-10-6	ROCKET LAB USA INC		11/28/2024	DISTRIBUTION	12/13/2024	MERRIL LYNCH PERCE FENER SMITH	265,055.000	1,984,144	2,089,285	1,984,144							105,141	105,141		
781154-10-9	ANTERO RESOURCES RUBRIK		12/19/2024	DISTRIBUTION	12/30/2024	MERRIL LYNCH PERCE FENER SMITH	14,770.000	1,032,376	1,036,732	1,032,376							4,356	4,356		
87244W-30-0	TC LIFE BOND FUND		12/13/2024	Tax Free Exchange	12/18/2024	DIRECT	791.000	10,000	20,755	10,000							10,755	10,755		
87244W-75-5	TC LIFE BOND FUND		12/13/2024	Tax Free Exchange	12/18/2024	DIRECT	768.000	10,000	20,635	10,000							10,635	10,635		
87245M-51-7	NUVEEN LRG CAP RESP EQ PREM		12/13/2024	Tax Free Exchange	12/18/2024	DIRECT	19,894.000	250,000	520,039	250,000							270,039	270,039		
886315-73-8	NUVEEN LRG CAP RESP EQ FND A		12/13/2024	Tax Free Exchange	12/18/2024	DIRECT	945.000	10,000	20,649	10,000							10,649	10,649		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		12/30/2024	FEDERAL HOME LOAN BANK	12/31/2024	FEDERAL HOME LOAN BANK	20,075,400.000	2,007,540,000	2,007,540,000	2,007,540,000									3,687,534	
670851-50-0	Oi SA OI SA-ADR	D	08/08/2024	Taxable Exchange	09/06/2024	Tax Free Exchange	1,459,972.000	218,996	218,996	218,996										
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,040,021,048	2,039,341,978	2,040,021,048							(679,068)	(679,068)	5,508,564	
87245R-12-8	TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464		12/13/2024	Tax Free Exchange	12/18/2024	DIRECT	8,200.000	100,000	214,927	100,000							114,927	114,927		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								100,000	214,927	100,000							114,927	114,927		
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT NUV ENH HI YLD MUNI BOND FD- C		01/01/2024	DIRECT	11/05/2024	DIRECT	10,000.000	100,000	77,900	100,000							(22,100)	(22,100)		
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								100,000	77,900	100,000							(22,100)	(22,100)		
67092P-75-5	NUVEEN ESG YIELD CORP B ETF		03/10/2024	DIRECT	09/26/2024	DIRECT	600,000.000	15,011,998	15,148,904	15,011,998							136,906	136,906	320,700	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								15,011,998	15,148,904	15,011,998							136,906	136,906	320,700	
5989999998. Total - Common Stocks								2,055,233,046	2,054,783,709	2,055,233,046							(449,335)	(449,335)	5,829,264	
5999999999. Total - Preferred and Common Stocks								2,055,233,046	2,054,783,709	2,055,233,046							(449,335)	(449,335)	5,829,264	
6009999999 - Totals								4,817,129,036	4,828,934,821	4,826,266,529		9,540,174	402,668	9,137,506			2,668,292	2,668,292	85,971,772	370,874

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
87256*-10-8	TIAA-CREF Life Insurance Company		60142		8BI	827,504,249			2,500.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						827,504,249			XXX	XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis	181,247			1.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						181,247			XXX	XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis				0.000	
88637@-10-4	TIAA-CREF Tuition Financing, LLC		69345		8BIII	7,502,542		7,502,544	0.000	
87293#-10-9	TIAA FSB HOLDINGS, INC.		69345		2CIB2 - Investments in non-insurance SCA Entities Statutory Basis				0.000	
62869#-10-6	MYVEST CORPORATION		69345		8BII	3,531,506		3,531,506	0.000	
87340@-10-4	TIAA TRUST N.A.		69345		8BII	183,093,360			0.000	
	Seven30 Insurance Bermuda LTD.				8BIV	12,109,329		12,109,329	0.000	
1799999. Subtotal - Common Stock - Other Affiliates						206,236,737		23,143,379	XXX	XXX
1899999. Total Common Stocks						1,033,922,233		23,143,379	XXX	XXX
1999999 - Totals						1,033,922,233		23,143,379	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
AID-INDONESIA US GOVT GUARANT				No Broker	01/01/2024										7.210	0.000	JJ	16,560	
TREASURY BILL	@		09/16/2024	JP MORGAN SECURITIES INC	03/20/2025	179,464,617		2,254,053			181,250,000	177,210,564			0.000	4.533	N/A		
TREASURY BILL	@		08/06/2024	CITIGROUP GLOBAL MARKETS INC.	02/06/2025	101,905,491		1,971,761			102,400,000	99,933,730			0.000	4.991	N/A		
TREASURY BILL	@		09/25/2024	Various	03/13/2025	657,240,935		8,085,199			663,145,000	645,430,195			0.000	4.492	N/A		
TREASURY BILL	@		10/07/2024	Various	04/10/2025	302,956,205		2,960,568			306,655,000	299,995,637			0.000	4.440	N/A		
TREASURY BILL	@		10/29/2024	Various	04/24/2025	514,763,211		3,826,395			522,005,000	510,936,816			0.000	4.482	N/A		
TREASURY BILL	@		10/29/2024	Various	05/01/2025	492,695,584		3,632,520			500,000,000	489,063,064			0.000	4.448	N/A		
TREASURY BILL	@		12/19/2024	JP MORGAN SECURITIES INC	11/28/2025	7,395,465		10,415			7,685,000	7,385,050			0.000	4.273	N/A		
TREASURY BILL	@		12/13/2024	BMO CAPITAL MARKETS	06/05/2025	99,075,313		208,977			100,900,000	98,866,336			0.000	4.305	N/A		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,355,496,821		22,949,888			2,384,040,000	2,328,821,392			XXX	XXX	XXX	16,560	
0109999999. Total - U.S. Government Bonds						2,355,496,821		22,949,888			2,384,040,000	2,328,821,392			XXX	XXX	XXX	16,560	
REPUBLIC OF SOUTH AFRICA SR UNSEC		D		No Broker	01/17/2024										4.665	0.000	JJ	5,806	
JAPAN TREASURY DISC BILL SERIES 1262	@	B	10/11/2024	MIZUHO INTERNATIONAL PLC	01/20/2025	31,777,305				(1,720,195)	31,777,305	33,497,500			0.000	0.000	N/A		
JAPAN TREASURY DISC BILL SERIES 1266	@	B	11/01/2024	SMBC NIKKO SECURITIES AMERICA	02/10/2025	31,776,949		516		(909,685)	31,777,305	32,686,117			0.000	0.010	N/A		
JAPAN TREASURY DISC BILL SERIES 1275	@	B	12/13/2024	SMBC NIKKO SECURITIES AMERICA	03/24/2025	31,766,455		1,873		(756,437)	31,777,305	32,521,019			0.000	0.148	N/A		
JAPAN TREASURY DISC BILL SERIES 1277	@	B	12/20/2024	SMBC NIKKO SECURITIES AMERICA	03/31/2025	63,535,799		1,470		(339,290)	63,554,610	63,873,618			0.000	0.118	N/A		
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						158,856,508		3,859		(3,725,607)	158,886,525	162,578,254			XXX	XXX	XXX	5,806	
0309999999. Total - All Other Government Bonds						158,856,508		3,859		(3,725,607)	158,886,525	162,578,254			XXX	XXX	XXX	5,806	
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
SUNZIA FINCO HOLDINGS, LLC				No Broker	12/31/2023										9.580	0.000	MJSD	(11,165)	
AIR PRODUCTS & CHEMICALS			10/23/2024	JP MORGAN SECURITIES INC	10/15/2025	3,816,111		19,968			3,900,000	3,796,143	12,350		1.500	4.318	AO		1,463
AMERICAN HONDA FINANCE SERIES MTN			10/23/2024	JP MORGAN SECURITIES INC	09/10/2025	3,908,693		24,933			4,000,000	3,883,760	12,333		1.000	4.410	MS		5,632
FIRST UNION COMMERCIAL CORP.-B SR-SEC				No Broker	01/02/2024										5.800	0.000	JJ	36,267	
VA MUSKEGON MI CTL PASS THRUTR				No Broker	12/30/2023										3.260	0.000	MON	11,711	
WATER EXPLORATION CO. LTD.			11/26/2024	DIRECT	11/26/2025	557,692					557,692	557,692	6,739		15.000	15.478	MON		3,726
WELLS FARGO BK NW-CVS SR-SEC				No Broker	01/10/2024										7.530	0.000	MON	56	
ISRAEL ELECTRIC CORP LTD SR SEC		D		No Broker	06/21/2023										6.875	0.000	JD	16,243	
COPENHAGEN AIRPORTS DENMARK AP E-SR-SEC		D		No Broker	12/29/2023										5.260	0.000	JD	(3,653)	
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,282,496		44,901			8,457,692	8,237,595	31,422		XXX	XXX	XXX	49,459	10,821
OMX TIMBER FIN INV LLC SECURED				No Broker	03/28/2024										5.540	0.000	AO	37,807	
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities															XXX	XXX	XXX	37,807	
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,282,496		44,901			8,457,692	8,237,595	31,422		XXX	XXX	XXX	87,266	10,821
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
LRN CORP Revolver				No Broker	12/17/2024										0.000	0.000	N/A	56,920	
HALO BUYER INC TERM			07/19/2024	DIRECT	06/30/2025	4,829,932		232,021			5,139,714	4,597,911	1,279		8.957	22.933	N/A	123,461	
AE EUROPE HLDGS INC Initial Dollar Term Loan			07/19/2024	DIRECT	04/21/2025	2,697,433		39,940			2,726,627	2,657,493	56,476		12.186	16.127	N/A	106,264	
BLUEHALO GLOBAL HOLDINGS LLC REVOLVER			12/12/2024	No Broker	10/31/2025	2,590,976		2			2,591,036	2,590,974	5,991		11.592	12.010	N/A	3,532	
ARCH GLOBAL CCT HLDGS CORP Revolver			12/20/2024	No Broker	04/01/2025	1,733,717					1,733,717	1,733,717	442		9.177	9.274	N/A	44,982	
COMPEX LEGAL SERVICES INC Revolver			11/05/2024	No Broker	02/07/2025	980,614					980,614	980,614	14,856		10.077	10.178	N/A	59,829	
FORTUNE INTERNATIONAL LLC REVOLVER			06/07/2024	No Broker	01/17/2025	4,717,636		18,316			4,719,990	4,699,323	2,599		9.910	11.106	N/A	96,289	
IMAGE INTERNATIONAL INTEMEDIAT REVOLVER			09/30/2024	No Broker	07/10/2025	998,899		1,105			1,001,127	997,794	10,048		10.131	10.888	N/A	23,397	
IVEX HOLDCO INC REVOLVER			12/19/2024	No Broker	12/17/2025	1,500,000					1,500,000	1,500,000	5,577		10.408	10.755	N/A		
KSLB HLDGS LLC Revolver			07/30/2024	No Broker	07/30/2025	489,955					489,955	489,955	11,380		9.212	9.555	N/A	1,684	
J. KNIPPER AND CO INC Revolver			12/31/2024	No Broker	10/01/2025	3,143,167					3,143,167	3,143,167	4,189		13.000	13.168	N/A		

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
MOBILE COMMUNICATIONS AMERICA REVOLVER			11/18/2024	No Broker	03/04/2025	4,718,453		44,952			4,755,435	4,711,017	13,652		9.180	0.000	N/A	7,179	
NS412 LLC REVOLVER			12/26/2024	No Broker	05/06/2025	1,986,081					1,986,081	1,986,081			9.188	0.000	N/A		
NORTH HAVEN CS ACQUISITION INC Term Loan			03/14/2024	DIRECT	01/23/2025	5,716,667					5,716,667	5,716,667	103,707		10.017	10.295	N/A	236,599	
CHASE INDUSTRIES INC First Lien Initial Term Loan			11/19/2024	DIRECT	05/11/2025	4,784,628		115,628			5,187,778	4,669,000	2,875		9.975	34.993	N/A	57,627	
COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK			09/30/2024	Various	04/25/2025			18,142	112,658		2,313,195		858		14.829	0.000	N/A	158,078	
GSP HOLDINGS LLC Revolver			12/30/2024	No Broker	11/06/2025	200,000					200,000	200,000	122		11.004	11.169	N/A		
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						41,088,158		470,106	112,658		44,185,101	40,673,713	234,051		XXX	XXX	XXX	975,841	
1909999999. Subtotal - Unaffiliated Bank Loans						41,088,158		470,106	112,658		44,185,101	40,673,713	234,051		XXX	XXX	XXX	975,841	
2419999999. Total - Issuer Obligations						2,522,635,825		22,998,648		(3,725,607)	2,551,384,217	2,499,637,241	31,422		XXX	XXX	XXX	71,825	10,821
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX	37,807	
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						41,088,158		470,106	112,658		44,185,101	40,673,713	234,051		XXX	XXX	XXX	975,841	
2509999999. Total Bonds						2,563,723,983		23,468,754	112,658	(3,725,607)	2,595,569,318	2,540,310,954	265,473		XXX	XXX	XXX	1,085,473	10,821
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						2,563,723,983		23,468,754	112,658	(3,725,607)	XXX	2,540,310,954	265,473		XXX	XXX	XXX	1,085,473	10,821

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 2,419,051,075	1B ..$	1C ..$	1D ..$	1E ..$ 95,302,254	1F ..$ 3,816,111	1G ..$ 3,908,693		
1B	2A ...$	2B ..$	2C ..$ 4,717,636						
1C	3A ...$ 18,278,699	3B ..$ 5,847,567	3C ..$						
1D	4A ...$	4B ..$ 2,697,433	4C ..$						
1E	5A ...$ 4,829,932	5B ..$ 489,955	5C ..$ 4,784,628						
1F	6 .....$								

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			542,246			(5,587,686)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			1,076,489			(11,397,465)					1,176,322		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			515,034			(5,913,470)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			490,494			(6,356,969)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			506,474			(6,027,533)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			505,255			(6,028,830)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			507,682			(6,187,164)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			526,377			(6,062,587)					588,161		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			528,832			(5,959,256)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			527,457			(5,777,774)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			1,051,458			(11,905,650)					1,176,322		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			541,015			(5,561,745)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			522,268			(5,762,107)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			537,538			(5,296,218)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			334,835			(3,358,899)					367,012		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			201,759			(2,023,952)					221,148		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			545,258			(5,212,940)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			540,673			(5,461,884)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			549,462			(5,334,793)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			548,366			(5,370,811)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			549,721			(5,373,661)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			547,214			(5,410,015)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			548,121			(5,408,681)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			762,701			(7,694,333)					823,425		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			544,245			(5,515,651)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			546,882			(5,551,231)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			543,660			(5,595,011)					588,161		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			527,270			(5,583,998)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			530,042			(5,423,367)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			553,283			(5,051,166)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			550,683			(5,098,774)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			598,068			(4,657,630)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			605,285			(4,648,772)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			602,657			(4,716,559)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			595,859			(4,884,913)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			595,648			(4,966,370)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			600,990			(4,951,699)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			601,558			(4,847,426)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			2,383,588			(19,193,109)					2,352,644		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			616,857			(4,316,077)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			620,789			(4,541,337)					588,161		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			1,225,274			(9,059,032)					1,176,322		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			612,886			(4,525,905)					588,161		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												26,962,253		XXX	(257,602,450)					28,466,991	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275/(5.556)			428,155	7,154,881		6,965,973		2,537,520			162,045		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			233,808	2,367,477		149,592		2,891,593			631,646		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.94)			242,476	2,415,793		39,498		2,950,605			696,145		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			299,020	894,500		1,387,878		681,000			171,218		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			180,113	389,025		720,535		306,450			63,278		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900 Bakehouse Quarter 3.705% due 04/15/2025	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			923,312	19,910,000		19,980,399		12,500,000			385,367		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			416,997	1,280,250		1,566,679		1,021,500			176,718		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			648,207	2,048,400		2,667,137		1,634,400			340,809		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			325,819	2,921,064		2,692,906		773,575			121,307		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			617,315	5,285,735		4,978,114		1,399,802			266,102		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			832,785	6,948,655		6,973,702		1,841,845			433,307		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			325,819	2,921,064		2,692,906		773,575			121,307		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			632,916	5,280,977		5,300,094		1,399,802			329,314		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			812,257	6,954,915		6,550,047		1,841,845			350,134		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			1,830,854	5,428,500		6,576,242		4,767,000			848,391		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			761,603	2,326,500		2,975,759		2,043,000			433,574		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			252,458	(180,000)		1,007,321		455,000			269,886		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			258,828	(178,000)		1,399,406		455,000			322,104		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			1,199,689	13,325,767		11,251,396		3,167,973			523,080		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			212,133	(768,000)		623,441		455,000			317,651		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)			337,254	(1,152,000)		1,894,482		682,500			571,419		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200 438 Macquarie Street 3.075% due 04/15/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			187,699	3,968,250		3,992,272		4,062,500			334,264		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2019	11/27/2031		19,900,800	3.4065/(1.5)			394,175	1,241,439		1,293,032		1,217,875			261,557		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.57)			864,316	2,655,000		6,883,816		1,706,250			1,274,451		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.99)			677,693	3,454,200		6,529,917		1,296,750			987,350		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			245,730	662,991		1,204,258		618,058			252,767		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4940@AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			441,699	1,065,000		1,143,708		1,362,000			248,157		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2020	03/26/2030		53,012,200	3.193/(2.74)			235,197	1,585,642		2,535,723		934,543			606,499		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700 ELANOR MEDICAL PORTFOLIO 2.85% due 04/15/2025	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(232,719)	2,865,184		2,776,858		5,009,063			140,714		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(269,655)	2,963,727		(5,572,167)		8,261,694			1,224,918		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			193,713	(1,172,500)		867,229		762,125			662,595		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			255,497	(1,169,150)		2,468,686		762,125			804,426		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			401,325	6,916,004		4,218,224		1,694,497			294,564		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			492,371	7,811,256		4,238,963		1,915,519			393,893		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			143,331	2,696,806		1,823,051		663,064			98,535		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			104,029	1,797,871		1,091,477		442,043			76,757		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806#AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		51,037,477	3.757/(4.07)			6,667	6,899,366		6,627,804		4,456,954			1,067,734		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			503,406	2,845,000		4,592,692		1,137,500			930,676		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			699,086	3,829,000		7,255,213		1,592,500			1,309,099		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			857,530	5,889,400		4,620,155		2,996,400			728,971		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			654,911	4,369,500		3,775,325		2,043,000			586,250		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			719,295	4,369,500		4,313,821		2,043,000			707,746		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			77,043	421,163		406,554		187,275			43,516		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			165,580	1,368,092		1,243,135		509,388			142,352		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			115,317	921,750		834,834		340,500			64,622		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			276,857	3,015,000		3,592,054		568,750			305,584		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			73,154	483,450		453,004		204,300			43,057		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			91,587	644,600		588,654		272,400			62,929		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			133,531	676,600		773,807		272,400			64,148		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			257,050	1,804,500		1,790,303		681,000			173,886		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			452,774	2,789,100		2,794,467		1,225,800			269,496		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			179,178	1,084,650		1,102,010		476,700			106,090		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			378,240	3,598,400		5,281,813		591,500			521,606		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 MS21 2.34% due 06/16/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			389,267	3,598,400		5,339,097		591,500			525,793		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			274,116	1,283,500		1,986,747		578,850			203,622		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			203,358	2,753,666		1,979,867		736,738			114,232		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			141,200	1,569,590		1,129,106		419,941			104,809		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			106,519	1,184,077		851,782		316,797			79,066		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			184,556	2,519,127		1,814,705		663,064			103,320		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			384,865	3,886,693		3,757,731		1,024,066			326,192		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			251,962	2,544,525		2,460,097		670,432			213,550		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			1,816,340	18,342,952		17,734,057		4,833,001			1,539,438		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			260,268	2,628,411		2,541,199		692,534			220,590		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			195,072	1,366,486		1,301,456		557,399			142,060		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405 CAPITAL INDUSTRIAL 6 2.9883% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.988)			2,116,776	17,737,050		32,468,445		2,997,904			2,291,214		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LTD 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)			1,133,466	11,925,000		16,178,639		1,706,250			1,542,915		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3029*AA2 EASTLIGHT COMMUNITY HOMES LIMI 2.18% Due 8/19/2036 FA19 2.18% due 08/19/2036	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			585,856	6,512,000		9,464,691		910,000			965,364		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			1,222,596	9,268,350		9,465,907		3,336,900			1,217,341		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 MS30 1.54% due 06/08/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			598,967	4,917,900		4,487,446		1,770,600			462,678		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L 1.48% CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			224,610	1,891,500		1,679,574		681,000			155,415		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AA2 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.8% due 09/16/2033	D-1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)			251,135	2,662,000		3,731,456		455,000			408,870		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AB0 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.96% due 09/16/2036	D-1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			165,464	1,597,200		2,597,404		273,000			284,462		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			506,693	5,883,084		3,700,205		1,620,824			403,479		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.58% due 10/15/2028	B-1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			53,305	13,788,500		11,941,228		6,875,000			797,136		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055B04 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			43,801	556,393		318,057		147,348			36,889		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055B04 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			109,829	1,380,155		793,426		368,369			92,004		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2388561750 REPUBLIC OF SERBIA 2.05% Due 9/23/2036 Ann-9/23 2.05% due 09/23/2036	D-1	Currency	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			114,631	802,275		671,189		388,170			114,882		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	742718FT1 PROCTER & GAMBLE CO THE 0.23% Due 11/6/2031 MN6 0.23% due 11/06/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. ... TVJ8SHLIZLORGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			545,431	7,323,483		4,709,842		2,210,214			345,396		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9162#AA2 UMV Global Foods Co Ltd 2.64% Due 1/31/2034 JJ31 2.64% due 01/31/2034	D-1	Currency	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.64)			804,672	6,358,300		9,775,092		1,524,250			1,360,316		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BP4DQW3 REPUBLIC OF PERU 1.95% Due 11/17/2036 Ann-11/17 1.95% due 11/17/2036	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	11/10/2021	11/17/2036		5,969,080	3.7175/(1.95)			115,871	582,660		580,547		354,120			102,902		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		59,153,325	3.7415/(2.9)			556,139	3,946,789		8,136,156		1,003,234			1,263,776		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q80598AB9 Titles Queensland 4.22% Due 3/15/2047 MS15 4.22% due 03/15/2047	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.22)			(122,853)	3,632,900		1,442,438		2,125,000			581,571		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.94% due 10/15/2028	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(72,103)	2,508,750		1,891,952		1,562,500			175,082		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2018*AA7 ENFINIUM HLDGS LTD SR-UNSEC 3.23% due 12/31/2047	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			1,031,005	5,649,000		14,917,811		1,592,500			2,237,490		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	74340XC88 PROLOGIS L P 2.11% Due 12/20/2041 JD20 2.11% due 12/20/2041	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)			896,225	4,026,000		12,987,251		1,365,000			1,630,592		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/14/2021	03/03/2033		3,384,000	3.472/(1.65)			66,531	276,450		273,066		204,300			48,379		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/14/2021	06/26/2029		7,892,500	3.3075/(1.5)			152,409	641,550		589,393		476,700			83,598		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300 SOUTHPARK IND PORT 3.52% due 01/15/2032	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(1,033,650)	16,030,000		5,270,363		10,171,000			1,252,168		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2348767323 BIO FINANCE 7 1/2% Due 2/16/2027 Ann-12/16 7.5% due 02/16/2027	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			301,843	1,064,500		1,099,831		681,000			83,332		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C68028AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/11/2022	06/30/2051		49,837,813	4.035/(4.56)			(85,808)	5,805,656		(2,552,870)		3,735,113			1,283,078		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AK6 NETWORK HOMES 2022 2.68% Due 5/23/2037 MN23 2.68% due 05/23/2037	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2022	05/23/2037		67,760,000	3.32/(2.68)			561,971	5,165,000		8,459,446		1,137,500			1,193,038		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AA5 LHOISTUSDB KDM HOLDING INC 1.97% Due 3/31/2029 MS30 1.97% due 03/31/2029	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)			267,845	1,020,750		774,271		1,021,500			170,667		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AB3 LHOISTUSDB KDM HOLDING INC 2.38% Due 3/31/2034 MS30 2.38% due 03/31/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2034		11,037,000	3.76/(2.38)			156,803	678,500		309,063		681,000			167,857		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G6576*AA2 GOLDCUP 100767 AB 2.53% Due 1/9/2032 JAJO9 2.53% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/29/2022	01/09/2032		56,737,500	4.183/(2.53)			988,869	3,909,150		3,183,031		3,473,100			752,034		100/100
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	G6576*AB0 GOLDCUP 100767 AB 4.52% Due 1/9/2032 JAJO9 4.52% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/29/2022	01/09/2032		23,134,760	4.2/(4.52)			141,476	5,565,320		4,938,156		2,115,793			306,642		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109A#1 Realty Income Corporation 3.16% Due 6/30/2030 JD30 3.16% due 06/30/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/30/2022	06/30/2030		13,167,000	3.855/(3.16)			110,194	648,000		1,042,531		227,500			154,378		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109B*4 Realty Income Corporation 3.18% Due 6/30/2032 JD30 3.18% due 06/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		65,865,000	3.9015/(3.18)			570,179	3,270,000		5,825,411		1,137,500			901,976		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N21058AA1 COLORCON-INC. 2.43% Due 6/29/2032 JD29 2.43% due 06/29/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	06/29/2032		18,547,000	4.172/(2.43)			337,456	937,550		786,074		1,157,700			253,942		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CC#5 HALMA PLC 2.29% Due 7/12/2032 JJ12 2.29% due 07/12/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032		23,947,000	4.0265/(2.29)			429,301	1,158,300		960,281		1,498,200			328,656		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			457,820	1,108,216		832,980		1,475,455			360,397		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			105,926	255,750		192,232		340,500			83,171		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9754*AC1 WAREHOUSES DE PAUW 2.6% Due 5/18/2032 Ann-5/15 2.6% due 05/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2022	05/18/2032		108,160,000	4.2165/(2.6)			1,793,280	4,575,000		2,767,552		6,810,000			1,469,500		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L7598*AA8 PILI 1 PORTFOLIO SCSP 2.78% Due 5/5/2029 MN5 2.78% due 05/05/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	04/22/2022	05/05/2029		20,539,000	4.722/(2.78)			403,155	857,850		833,748		1,293,900			214,069		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 GOLDCUP 100767 AB 4.14% Due 1/9/2032 JAJO9 4.14% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.14)			536,771	6,316,152		1,786,665		6,720,754			1,002,593		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	01/30/2032		2,073,000	7.045/(4.875)			58,629	(7,194)		14,059		115,178			27,589		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	01/18/2036		5,064,465	3.938/(2.375)			81,521	21,986		(76,768)		321,748			84,194		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	01/18/2036		3,144,300	3.933/(2.375)			50,951	32,320		(27,661)		193,917			52,272		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/19/2022	01/18/2036		3,180,000	3.915/(2.375)			51,783	66,891		2,574		194,978			52,866		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/07/2022	01/30/2032		1,604,700	6.63/(4.875)			40,569	39,656		33,001		87,923			21,357		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/06/2022	01/30/2032		1,604,550	6.665/(4.875)			41,167	50,775		35,826		102,150			21,355		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AF5 Lineage Logistics 3.33% Due 8/20/2027 Ann-8/20 3.54% due 08/20/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2022	08/20/2029		30,645,000	5.265/(3.54)			477,789	(430,500)		(845,871)		2,043,000			329,998		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AE8 Lineage Logistics 3.33% Due 8/20/2027 Ann-8/20 3.33% due 08/20/2027	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			531,975	(436,500)		(604,599)		2,043,000			248,706		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AH5 Pacewell 23 LLC 6.17% Due 12/8/2032 JD8 6.17% due 12/08/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2022	12/08/2032		43,767,500	5.645/(6.17)			(744,654)	(7,560,400)		(10,463,849)		932,750			616,736		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		25,118,805	6.312/(2.382)			1,019,116	1,603,599		5,841,337		2,725,931			662,399		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		14,935,506	6.312/(2.382)			605,961	953,492		3,473,228		1,620,824			393,859		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.382)			413,155	650,108		2,368,182		1,105,107			268,540		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 A020 1.49% due 10/20/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			680,060	950,450		1,731,629		1,620,824			208,630		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6954#AF9 Peabody Trust 2022 5.76% Due 1/25/2033 JJ25 5.76% due 01/25/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/28/2022	01/25/2033		57,790,000	5.9525/(5.76)			(214,746)	(4,805,000)		(4,945,581)		1,137,500			821,044		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X8000*AB3 SATO OYJ 5.96% Due 12/15/2027 JD15 5.96% due 12/15/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2022	12/15/2027		52,665,000	7.396/(5.96)			748,824	872,500		(110,695)		3,405,000			452,748		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT CO NV/SA 4.32% Due 2/28/2030 FA28 4.32% due 02/28/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		75,278,000	5.425/(4.32)			833,160	2,768,500		(243,633)		4,767,000			855,357		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G5001@AA7 ISAVIA OHF 4.91% Due 8/21/2030 Ann-8/21 4.91% due 08/21/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/14/2023	08/21/2030		81,180,000	6.043/(4.91)			958,037	3,491,250		100,737		5,107,500			964,053		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AF3 NORTH WEST ELECTRICITY NETWORK 6.58% Due 11/17/2033 JD20 6.58% due 11/17/2033	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/17/2023	11/17/2033		82,907,500	6.165/(6.58)			(277,842)	1,534,000		(1,173,272)		1,478,750			1,235,637		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BC9 PEEL PORTS GROUP LTD 6.32% Due 7/11/2034 JJ1 6.32% due 07/11/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2034		46,485,400	6.628/(6.32)			35,175	(1,086,800)		(413,320)		864,500			717,575		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BD7 PEEL PORTS GROUP LTD 6.39% Due 7/11/2036 JJ1 6.39% due 07/11/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2036		9,784,000	6.719/(6.39)			8,224	(231,200)		(30,731)		182,000			166,143		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BA3 PEEL PORTS GROUP LTD 6.34% Due 12/12/2035 JJ1 6.34% due 12/12/2035	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/12/2023	12/12/2035		4,890,400	6.659/(6.34)			6,715	(117,200)		(27,522)		91,000			80,926		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2705#AA1 DELOITTE UK 6.17% Due 11/14/2033 MN14 6.17% due 11/14/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2023	11/14/2033		60,875,000	6.5435/(6.17)			87,988	(1,720,000)		(652,847)		1,137,500			906,849		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CE*7 HALMA PLC 3.94% Due 4/30/2034 A031 3.94% due 04/30/2034	D-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	04/04/2024	05/02/2034		38,073,000	5.721/(3.94)			471,557	1,818,250		1,524,317		1,818,250			581,774		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7742#AC1 SG FINANCE & TREASURY LTD 4.13% Due 5/23/2031 MN23 4.13% due 05/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/23/2024	05/23/2031		47,979,000	6.0822/(4.13)			591,045	1,365,750		1,290,897		1,365,750			606,632		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7742#AD9 SG FINANCE & TREASURY LTD 4.26% Due 5/23/2034 MN23 4.26% due 05/23/2034	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	05/23/2034		41,570,100	6.19315/(4.26)			507,844	1,171,950		1,166,927		1,171,950			637,165		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7742#AF4 SG FINANCE & TREASURY LTD 5.58% Due 5/23/2031 MN23 5.58% due 05/23/2031	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/23/2024	05/23/2031		45,806,000	6.0664/(5.58)			115,790	(514,300)		517,357		(514,300)			579,157		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7742#AG2 SG FINANCE & TREASURY LTD 5.78% Due 5/23/2034 MN23 5.78% due 05/23/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/23/2024	05/23/2034		30,952,500	6.24012/(5.78)			73,017	(345,000)		545,214		(345,000)			474,424		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N4001#AB8 HES INTERNATIONAL B.V. 5.09% Due 6/5/2031 JD5 5.09% due 06/05/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2024	06/05/2031		21,400,000	7.0847/(5.09)			255,655	683,000		671,662		683,000			271,328		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N4001#AD4 HES INTERNATIONAL B.V. 5.03% Due 6/5/2031 JD5 5.03% due 06/05/2031	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/05/2031		11,836,000	6.905/(5.03)			135,045	441,650		368,333		441,650			150,067		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AF1 CAPITAL INVESTORS EUROPE PBI L 4.58% Due 6/13/2034 JD13 4.58% due 06/13/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/13/2034		29,270,700	6.313/(4.58)			281,653	1,302,750		896,166		1,302,750			450,017		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L9619@AG4 VTG FINANCE S.A. 4.37% Due 6/15/2034 JD15 4.37% due 06/15/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/15/2034		23,826,000	6.0925/(4.37)			227,040	1,037,300		698,671		1,037,300			366,415		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40495*AB4 HGIT Properties LP 5.05% Due 7/2/2029 JJ2 5.05% due 07/02/2029	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/30/2024	07/02/2029		32,520,000	6.783/(5.05)			316,491	1,444,500		1,134,265		1,447,500			345,084		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G2037*AN6 CHANEL LTD. 4% Due 6/18/2034 AO13 4% due 06/18/2034	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/30/2024	06/18/2034		54,145,000	5.687/(4)			499,940	2,352,500		1,500,779		2,352,500			833,046		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		15,322,336	8.1625/(6.58)			144,874	630,452		427,110		630,452			187,702		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		14,243,807	8.1625/(6.58)			66,249	586,075		328,102		586,075			174,490		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		23,049,365	8.1625/(6.58)			1,187	948,389		424,118		948,389			282,360		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD BODEN JARNVAG AB TBD	TBD	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		9,852,687	8.1625/(6.58)				405,398		(227,652)		405,398			120,698		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD BODEN JARNVAG AB TBD	TBD	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		6,222,324	8.1625/(6.58)				256,024		(138,760)		256,024			76,225		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD BODEN JARNVAG AB TBD	TBD	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		18,893,846	8.1625/(6.58)				777,406		(395,844)		777,406			231,454		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N3149*AF8 EVOS FINANCE B.V. 4.7% Due 6/30/2034 JD31 4.7% due 06/30/2034	D-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	06/26/2024	06/30/2034		74,739,000	6.247/(4.7)			574,640	2,229,500		(157,973)		2,229,500			1,151,888		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W3569*AA0 Goldcup 101311 AB 4.45% Due 10/3/2034 JAJO3 4.45% due 10/03/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		44,624,746	6.051/(4.45)			244,617	878,673		1,138,685		878,672			697,120		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7738@AH8 SH Euro Finance PLC 4.11% Due 8/15/2034 FA15 4.11% due 08/15/2034	D-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	07/31/2024	08/15/2034		23,830,400	5.594/(4.11)			134,355	1,041,700		275,956		1,041,700			369,705		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3908*AC4 GAST MIDCO LIMITED 6.21% Due 11/26/2034 MN26 6.21% due 11/26/2034	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2024	11/26/2034		113,687,500	6.0125/(6.21)			22,099	7,276,000		6,174,558		7,276,000			1,789,413		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9863#AD9 XpFibre Groupe 4.53% Due 5/14/2034 JD30 4.53% due 05/14/2034	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/26/2024	05/14/2034		50,150,700	5.896/(4.53)			112,122	3,537,450		1,671,578		3,537,450			767,674		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N51328AF0 LBC Tank Terminals Europe B.V. 4.27% Due 12/11/2034 Ann-12/11 4.27% due 12/11/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	11/21/2024	12/11/2034		10,530,000	6.1911/(4.27)			11,645	171,500		145,450		171,500			166,083		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD LBC Tank Terminals TBD	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	11/21/2024	05/21/2037		31,608,000	6.29/(4.37)				532,500		(207,807)		532,500			556,393		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2705#AC7 DELOITTE UK 5.64% Due 12/20/2034 JD20 5.64% due 12/20/2034	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2034		63,935,000	5.648/(5.64)			2,466	1,340,000		1,234,300		1,340,000			1,009,654		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Mettler-Toledo TBD	TBD	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2024	07/09/2035		12,626,400	5.693/(3.8)				196,200		(35,411)		196,200			204,824		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												53,181,723	410,043,054	XXX	419,095,245		246,443,174			74,745,557	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												80,143,976	410,043,054	XXX	161,492,795		246,443,174			103,212,548	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED SR-UNSEC 5.23257% due 06/13/2033	D-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2033		30,000,000	4.324 / (FLT.)			(706,621)	(2,721,376)		(2,721,376)	(1,067,906)				436,157		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED SR-UNSEC 5.23257% due 06/13/2030	D-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2030		31,000,000	4.225 / (FLT.)			(742,516)	(1,938,545)		(1,938,545)	(637,537)				361,919		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED E-SR-SEC 5.23257% due 10/30/2025	D-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/09/2023	10/30/2025		55,000,000	4.24 / (FLT.)			(1,308,900)	(675,100)		(675,100)	706,997				250,558		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(2,758,037)	(5,335,021)	XXX	(5,335,021)	(998,446)				1,048,634	XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			171,660	(1,129,912)		(1,129,912)	(60,623)	1,362,000			312,935		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			193,930	(1,092,490)		(1,092,490)	(11,207)	1,362,000			313,148		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			168,856	1,212,570		1,212,570	(230,489)	681,000			188,019		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			506,685	8,485,838		8,485,838	(53,176)	796,250			141,368		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			174,858	3,213,080		3,213,080	12,351	159,250			123,922		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(185,220)	13,653,925		13,653,925	(178,514)	3,632,500			331,239		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			562,858	5,080,341		5,080,341	(281,423)	1,362,000			177,092		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			268,146	4,694,177		4,694,177	52,022	273,000			214,970		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		121,753,144	4.825/(4.1)			1,655,900	27,188,339		27,188,339	708,006	1,826,498			1,976,868		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			339,592	6,103,019		6,103,019	28,566	455,000			234,931		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027		5,398,688	3.86/(4.876)			(19,146)	883,573		883,573	439	443,388			42,575		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			1,399,972	(4,441,922)		(4,441,922)	(294,452)	4,356,113			224,633		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700 123 Buckingham Palace Road 3.66% due 01/15/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,918,213	34,474,972		34,474,972	(1,938)	2,835,219			966,416		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			1,665,043	1,531,882		1,531,882	(2,945,619)	6,299,250			1,219,950		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		46,536,718	4.805/(4.25)			558,925	9,019,200		9,019,200	203,646	700,622			572,034		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL LTD. SENIOR 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			1,278,971	3,182,769		3,182,769	(1,376,882)	5,107,500			739,537		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			678,457	10,967,056		10,967,056	446,167	1,023,750			826,736		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			207,961	3,428,599		3,428,599	68,436	341,250			200,055		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			1,348,219	5,332,594		5,332,594	(1,695,674)	4,426,500			764,078		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		18,753,224	3.964/(3.926)			60,769	727,095		727,095	(600,356)	1,443,537			297,852		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.78)			915,632	15,097,939		15,097,939	(864,768)	5,553,165			733,115		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400 Heston Airlinks 2.7791% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.779)			644,752	4,342,138		4,342,138	(135,412)	1,085,175			420,769		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			143,838	495,328		495,328	(115,742)	340,500			52,174		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.3351% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		127,526,357	3.5/(4.433)			(2,713,942)	2,834,861		2,834,861	(2,469,900)	10,446,130			2,511,135		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			145,376	488,041		488,041	(117,287)	340,500			52,044		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			406,350	1,191,483		1,191,483	(329,122)	1,021,500			154,236		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		14,007,278	3.69/(1.79)			275,830	779,299		779,299	(273,278)	865,840			121,914		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			405,829	1,157,211		1,157,211	(503,009)	1,362,000			215,785		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J#0 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			59,002	161,882		161,882	109,672	159,250			112,336		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			84,652	(9,724)		(9,724)	(4,721)	227,500			83,847		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		15,929,735	4.1225/(4.633)			(593,962)	(1,609,291)		(1,609,291)	(414,462)	495,502			178,149		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		10,833,605	5.74375/(4.25)			143,065	735,775		735,775	92,779	200,272			133,168		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100 BLACKBURN 3.1989% due 01/22/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.199)			2,241,260	1,564,439		1,564,439	(903,470)	3,185,000			1,229,922		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800 EXCHEQUER COURT 3.2% due 01/15/2027	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			913,419	(277,455)		(277,455)	(286,815)	1,645,109			627,509		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200 Aston Student Village 3.1547% due 04/15/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.155)			2,111,674	4,516,477		4,516,477	(609,774)	3,187,684			1,319,047		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.84)			928,456	1,377,125		1,377,125	(914,112)	2,724,000			365,375		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.05)			1,443,193	2,420,112		2,420,112	(1,899,631)	4,426,500			770,150		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			2,421,562	19,112,785		19,112,785	(341,130)	6,188,599			1,018,744		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			2,195,605	19,146,807		19,146,807	771,907	5,776,026			538,132		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZ0839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			540,352	1,715,687		1,715,687	(268,530)	1,362,000			129,520		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		12,910,636	4.503/(3.766)			166,569	1,448,070		1,448,070	129,259	227,935			209,626		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		17,333,818	4.2175/(2.29)			377,364	2,271,092		2,271,092	(361,789)	990,545			242,096		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			977,555	6,030,813		6,030,813	(1,688,294)	2,724,000			819,105		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401 Capital Industrial 2.6997% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.7)			861,676	5,047,124		5,047,124	(244,497)	1,320,310			509,359		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(4.42)			(855,715)	6,185,689		6,185,689	(568,833)	4,687,500			644,412		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.19% due 09/30/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		78,524,036	4.168/(4.87)			(58,865)	11,910,804		11,910,804	(2,162,471)	6,522,797			1,508,201		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.68)			73,780	1,195,989		1,195,989	(584,400)	1,180,242			193,854		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			120,959	1,656,460		1,656,460	(1,127,682)	1,947,399			371,014		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			525,717	6,187,327		6,187,327	28,233	500,500			421,798		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			469,346	5,707,856		5,707,856	33,368	432,250			389,009		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			265,146	2,854,766		2,854,766	(6,022)	250,250			179,284		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		168,625,111	4.3235/(2.844)			2,923,020	18,144,439		18,144,439	(1,963,981)	2,738,789			241,717		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		70,172,790	4.705/(2.47)			1,827,653	12,991,112		12,991,112	(2,840,195)	3,853,844			1,177,084		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900 Principal Place 2.82% due 01/20/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			5,312,040	46,987,507		46,987,507	(1,438,509)	5,234,775			2,710,018		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402 Miller River Trading Estate 2.8898% due 04/15/2031	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.89)			384,377	3,203,348		3,203,348	(150,575)	363,773			151,530		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500 24 King William Street 2.9087% due 04/15/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.909)			1,259,327	14,077,560		14,077,560	106,347	1,183,000			1,046,294		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688@AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			214,752	8,648,260		8,648,260	(903,327)	4,062,500			490,340		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			1,220,126	4,090,205		4,090,205	(977,805)	1,257,319			104,883		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			947,105	4,621,913		4,621,913	(991,705)	2,111,100			351,846		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			140,071	1,005,012		1,005,012	(336,089)	204,300			84,016		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		33,597,456	4.425/(4.113)			187,630	1,561,144		1,561,144	(1,121,169)	2,607,193			504,115		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403 Capital Industrial 2.988% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			359,090	1,383,666		1,383,666	(183,031)	365,251			139,294		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			297,270	1,218,976		1,218,976	(298,623)	599,280			98,595		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700 100 Brompton Road 3.45869% due 10/25/2025	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2018	10/25/2025		129,098,927	4.3275/(2.419)	(6,310,395)		2,868,970	4,648,083		4,648,083	(1,836,222)	2,301,725			583,249		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		24,041,190	4.45/(4.087)			124,312	944,776		944,776	(770,342)	1,888,879			375,409		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		23,913,116	4.45/(4.087)			139,392	926,904		926,904	(824,099)	1,880,594			368,552		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2018	12/19/2025		29,049,000	3.965/(2.54)			415,034	708,097		708,097	(269,456)	523,250			142,837		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		38,718,925	4.1825/(2.74)			554,302	2,547,334		2,547,334	70,517	714,804			528,775		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800 4 Pancras Square 2.35% due 07/20/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			2,051,751	1,756,599		1,756,599	(471,922)	3,537,625			1,520,256		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			200,151	629,785		629,785	(272,960)	612,900			100,936		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404 CAPITAL INDUSTRIAL FOUR B.V. 2.9% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			29,293	(865,722)		(865,722)	456,242	1,594,340			577,418		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025		45,316,631	0.627/(0.45)			85,684	(576,058)		(576,058)	(89,411)	1,347,819			64,959		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			146,400	424,043		424,043	(382,935)	681,000			154,383		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			153,141	527,342		527,342	(389,353)	681,000			155,494		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			163,655	416,129		416,129	(721,009)	681,000			222,962		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			136,045	311,925		311,925	(609,184)	578,850			189,267		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000 103 MOUNT STREET 2.6% due 10/31/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		60,897,650	0.23/(0)			158,721	2,386,110		2,386,110	92,667	1,066,202			277,882		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			85,747	399,450		399,450	(396,693)	340,500			115,521		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			215,024	1,230,099		1,230,099	(1,252,205)	749,100			324,601		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			201,383	1,240,012		1,240,012	(1,150,426)	681,000			296,083		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			88,112	434,446		434,446	(399,729)	340,500			115,809		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			262,878	1,658,740		1,658,740	(1,510,713)	893,684			386,954		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			88,742	457,796		457,796	(406,488)	345,081			116,416		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			299,117	1,993,820		1,993,820	(481,580)	711,645			180,399		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			432,467	4,057,436		4,057,436	(2,056,432)	1,081,088			491,343		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G6001*AA7 LONDONIA BIDCO. LTD. 7.3% Due 11/9/2028 MN9 7.3% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(4.674)			(3,309,387)	420,927		420,927	818,403	1,666,438			994,837		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.149)			1,641,140	9,387,380		9,387,380	(3,590,612)	5,924,700			1,333,519		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.23)			818,101	3,102,855		3,102,855	(1,756,389)	2,928,300			631,360		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606 TRIDENT EURO-ILLESCAS I 1.55% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			1,141,929	4,432,363		4,432,363	(1,606,852)	4,147,814			668,147		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601 ILLESCAS II 1.45% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		21,149,436	3.275/(1.602)			81,584	1,457,048		1,457,048	(20,753)	1,978,246			205,916		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406 CAPITAL INDUSTRIAL 7 2.481% due 04/15/2031	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.481)			169,539	2,253,066		2,253,066	230,766	417,605			309,518		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901 WAKEFIELD-B 2.6474% due 01/15/2032	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.647)			787,210	11,562,935		11,562,935	1,108,462	1,954,363			1,545,133		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.547)			109,196	6,268,325		6,268,325	4,255,193	1,003,137			792,853		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2022	01/30/2025		5,578,065	4.84/(4.231)			39,796	244,207		244,207	(25,735)	97,012			7,996		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	7481630*1 QUEBEC INC. 12% Due 3/14/2028 JAJO4 12% due 03/14/2028	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/15/2022	03/14/2028		33,467,405	9.666/(9.5)			186,542	1,965,898		1,965,898	(491,634)	2,602,434			299,470		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04103000 GRIFFITH WOOD PORTFOLIO 4.2469% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025		124,732,799	4.25/(2.547)			1,750,747	(7,737,756)		(7,737,756)	(381,452)	9,768,128			565,412		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944801 ARDSTONE-TRANCHE 3 4.4405% due 10/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/07/2022	10/15/2025		68,460,000	6.058/(4.44)			749,894	(4,341,523)		(4,341,523)	80,738	4,767,000			304,058		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2022	01/27/2026		9,389,857	4.561253/(4.774)			(13,469)	(360,181)		(360,181)	25,853	177,336			48,655		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400 BLUESPACE SELF STORAGE 4.9209% due 04/30/2030	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		111,163,500	6.198/(4.921)	(584,493)		1,284,274	(2,358,550)		(2,358,550)	(1,440,460)	7,150,500			1,283,386		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 4.7% due 04/30/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)				(383,959)		(383,959)	512,501	3,071,250			2,350,868		0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AK7 FORTH PORTS FINANCE PLC 5.61% Due 8/22/2033 FA22 5.61% due 08/22/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)			(28,619)	(631,471)		(631,471)	572,484	364,000			284,406		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AL5 FORTH PORTS FINANCE PLC 5.88% Due 2/22/2034 FA22 5.88% due 02/22/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	02/22/2034		6,045,000	5.8805/(5.75)			(12,203)	(216,240)		(216,240)	(138,198)	113,750			91,431		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.5873% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	6.8025/(4.837)			1,081,670	381,721		381,721	(446,647)	4,048,883			390,546		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.5873% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	6.7075/(4.828)			612,320	178,333		178,333	(236,440)	2,423,341			233,528		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	01/31/2026		129,748,320	4.81/(4.7)	(1,692,248)	(4,706,461)	(141,874)	(4,329,422)		(4,329,422)	688,163	2,638,485			675,730		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/16/2023	01/27/2026		10,248,000	4.561253/(4.774)			37,577	261,715		261,715	8,802	182,000			53,101		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	01/27/2026		19,785,750	4.561253/(4.774)			51,051	432,238		432,238	21,549	352,625			102,522		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 04134800 HINES PROJECT CLONE 5.6% due 10/31/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	04/15/2025		21,505,000	5.72/(4.979)			124,022	503,363		503,363	(21,146)	2,125,000			57,671		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	74726MA@8 QANTAS AIRWAYS LIMITED 7.43% Due 2/13/2036 FA13 7.43% due 02/13/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2023	02/13/2036		48,531,750	6.5087/(7.43)			(378,518)	11,227		11,227	(3,665,306)	4,687,500			809,405		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7590#AC4 ONE HOUSING GROUP LTD 6.54% Due 2/12/2034 FA12 6.54% due 02/12/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2023	02/12/2034		62,200,000	6.92835/(6.54)			135,716	1,012,451		1,012,451	260,588	1,137,500			939,369		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	12/12/2023	01/27/2026		6,272,500	4.561253/(4.774)			6,101	21,529		21,529	14,102	113,750			32,502		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2023	01/27/2026		38,011,568	4.540252/(3.086)			734,267	1,667,455		1,667,455	107,802	2,399,507			196,962		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD Ardstone TBD	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/21/2023	10/15/2031		76,937,000	4.9255/(3.414)				(1,572,140)		(1,572,140)	(6,745,818)	4,767,000			1,002,529		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	01/26/2024	01/27/2026		5,820,549	4.561253/(4.774)			11,403	105,763		105,763	68,218	35,111			30,160		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/29/2024	01/27/2026		395,243	4.540252/(3.086)			6,926	17,599		17,599	1,372	16,228			2,048		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W9001#AD3 SOLOR BIOENGERGI MANAGGEME AB 4.84% Due 2/26/2034 MJSD30 4.84% due 02/26/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/12/2024	02/26/2034		99,985,634	6.1356/(4.84)			1,146,197	4,331,186		4,331,186	(1,293,082)	5,624,268			1,513,193		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04142900 AMRO PAMPLONA 5.38% due 04/25/2027	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	04/25/2027		75,397,000	7.104/(5.38)			1,160,395	2,400,332		2,400,332	(487,168)	2,887,500			573,596		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2024	01/27/2026		5,406,000	4.540252/(3.086)			87,150	245,368		245,368	18,618	226,750			28,012		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2024	01/27/2026		6,313,000	4.561253/(4.774)			7,906	63,075		63,075	9,575	53,500			32,712		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	25455XA*5 DIPLOMA PLC 4.18% Due 3/20/2031 A015 4.18% due 03/20/2031	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2024	03/20/2031		43,308,000	5.8095/(4.18)			558,999	1,108,275		1,108,275	(765,725)	1,874,000			540,014		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04143400 WARRINGTON KKR 3.6018% due 10/16/2028	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/01/2024	10/15/2028		69,597,000	3.6325/(3.602)			(21,533)	1,077,010		1,077,010	334,510	742,500			677,614		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W7000#AC0 NORDION ENERFI AB 4.44% Due 4/8/2031 JD15 4.44% due 04/08/2031	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2024	04/08/2031		48,341,874	5.963/(4.44)			601,339	3,028,616		3,028,616	(119,033)	3,149,775			605,299		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W7000#AD8 NORDION ENERFI AB 4.61% Due 4/8/2034 JD15 4.61% due 04/08/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/14/2024	04/08/2034		48,337,200	6.09175/(4.61)			589,262	3,241,078		3,241,078	98,103	3,144,775			736,011		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/25/2024	01/27/2026		1,313,013	4.561253/(4.774)			(321)	(1,354)		(1,354)	1,168	(2,522)			6,804		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/26/2024	01/27/2026		6,252,000	4.561253/(4.774)			(1,222)	(1,740)		(1,740)	5,760	(7,500)			32,396		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 6.2987% due 07/15/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/29/2024	07/15/2026		42,245,288	6.619/(6.299)		(993,169)	33,469	433,667		433,667	346,112	1,080,724			261,869		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/29/2024	01/27/2026		866,844	4.540252/(3.086)			10,372	29,513		29,513	2,317	27,195			4,492		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 6.619% due 10/01/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/07/2024	10/01/2027		262,493,000	7.055/(5.15)			2,146,626	8,883,376		8,883,376	(1,380,149)	10,263,525			2,176,748		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/24/2024	01/27/2026		6,333,000	4.561253/(4.774)			1,364	80,056		80,056	6,556	73,500			32,815		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	07/25/2024	01/27/2026		8,072,558	4.561253/(4.774)			16,306	237,876		237,876	13,447	224,429			41,829		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	07/29/2024	01/27/2026		917,853	4.540252/(3.086)			12,057	41,310		41,310	2,649	38,661			4,756		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.2% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/24/2024	04/30/2026		18,207,680	5.346/(5.55)	499,000		914	1,282,504		1,282,504	100,664	682,840			104,942		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD PROJECT SAFFRON TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/24/2024	04/30/2033		80,328,000	5.346/(5.55)				(1,078,304)		(1,078,304)	(6,292,304)	5,214,000			1,159,498		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.209% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/26/2024	01/27/2026		6,699,000	4.561253/(4.774)			7,157	460,554		460,554	21,054	439,500			34,712		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700 PAN LOGISTICS PORTFOLIO 5.7434% due 10/15/2026	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/15/2026		63,993,607	6.113/(6.277)			4,065	2,718,896		2,718,896	(11,733)	2,730,629			427,973		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	10/24/2024	01/27/2026		1,983,805	4.558274/(4.774)			793	73,665		73,665	3,650	70,015			10,279		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2024	01/27/2026		916,754	4.532745/(3.059)			3,255	41,414		41,414	2,312	39,102			4,750		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.2% due 04/29/2033	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2024	04/30/2033		1,114,749	5.201/(5.223)			293	36,744		36,744	(3,675)	40,419			16,091		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/25/2024	01/27/2026		13,863,300	4.466784/(4.718)			(2,338)	100,052		100,052	7,652	92,400			71,835		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	MORTGAGE LOAN 04098701 ATTIC INCREASE 7.322% due 10/27/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2024	01/27/2026		10,504,000	4.452914/(3.032)			18,289	161,501		161,501	16,001	145,500			54,428		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 ATTIC PORTFOLIO 9.0783% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	12/17/2024	01/27/2026		16,438,467	4.37341/(4.711)			(634)	233,618		233,618	10,829	222,789			85,178		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(8,587,136)	(5,200,630)	66,620,001	455,427,346	XXX	455,427,346	(68,155,386)	270,213,534			65,993,308	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(8,587,136)	(5,200,630)	63,861,964	450,092,325	XXX	450,092,325	(69,153,832)	270,213,534			67,041,942	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AD5 Asset Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			201,302			(3,127,917)					61,988		N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	81379LA@5 Interest Rate Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(1,203,818)			(4,507,092)					297,392		N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	81379LA*7 Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(1,207,819)			(4,502,287)					297,392		N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												(2,210,335)		XXX	(12,137,296)					656,772	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@NC0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025		30,000,000	1.00/CREDIT EVENT	252,208		305,000	87,643		275,038			(89,983)		30,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@ND8 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2021	12/20/2025		80,000,000	1.00/CREDIT EVENT	516,607		813,333	218,550		733,435			(224,342)		80,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@NR7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,350,000		762,500	513,173		1,199,891			(258,664)		75,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@NW6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	765,000		508,333	292,545		799,927			(147,346)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PJ3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	712,500		508,333	272,699		799,927			(137,309)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QV5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	700,000		508,333	274,864		799,927			(138,404)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UD0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/21/2022	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		1,016,667	428,043		1,599,855			(215,336)		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UE8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	475,000		508,333	193,101		799,927			(97,113)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UP3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	452,500		508,333	184,182		799,927			(92,615)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VK3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/03/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		508,333	139,917		799,927			(70,309)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VF4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/04/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	215,000		508,333	88,087		799,927			(44,229)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VL1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	235,000		508,333	96,584		799,927			(48,502)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YU8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(33,500)		50,833	(15,617)		79,993			7,812		5,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YW4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,250)		50,833	(15,968)		79,993			7,987		5,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YV6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,000)		50,833	(15,851)		79,993			7,929		5,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZA1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,005,000)		508,333	(1,161,175)		1,025,530			378,141		50,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZB9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/27/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,225,000)		1,016,667	(2,449,276)		2,051,060			796,909		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZC7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,267,500)		508,333	(1,315,414)		1,025,530			427,446		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZD5 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,310,000)		1,016,667	(2,501,532)		2,051,060			813,614		100,000,000	1F	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZF0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,255,000)		508,333	(1,309,397)		1,025,530			425,527		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZE3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,202,500)		508,333	(1,278,609)		1,025,530			415,701		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A34 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,011,000)		1,016,667	(2,342,884)		2,051,060			762,860		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZQ6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027		99,419,231	5.00/CREDIT EVENT	14,866,158		5,053,811	8,703,722		13,275,974			(2,822,835)		99,419,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZR4 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,605,610		2,526,905	4,451,883		6,637,987			(1,445,773)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A75 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027		99,419,231	5.00/CREDIT EVENT	14,433,753		5,053,811	8,482,907		13,275,974			(2,747,186)		99,419,231	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A26 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027		99,419,231	5.00/CREDIT EVENT	14,000,483		5,053,811	8,243,681		13,275,974			(2,665,463)		99,419,231	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A67 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,765,750)		508,333	(1,027,178)		1,025,530			335,130		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZV5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,609,123		2,526,905	4,482,327		6,637,987			(1,456,247)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B41 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027		99,419,231	5.00/CREDIT EVENT	14,436,221		5,053,811	8,484,314		13,275,974			(2,747,668)		99,419,231	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZW3 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027		74,564,423	5.00/CREDIT EVENT	10,799,628		3,790,358	6,356,848		9,956,980			(2,058,565)		74,564,423	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZP8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,527,645		2,526,905	4,405,510		6,637,987			(1,429,834)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZS2 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,564,000)		508,333	(908,538)		1,025,530			296,912		50,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B58 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/11/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,777,778)		1,016,667	(2,203,278)		2,051,060			718,102		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZU7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,387,500)		1,016,667	(1,969,955)		2,051,060			643,101		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B66 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,643,500)		1,016,667	(2,125,403)		2,051,060			693,097		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A42 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027		99,419,231	5.00/CREDIT EVENT	14,971,062		5,053,811	8,771,803		13,275,974			(2,846,201)		99,419,231	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZT0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,450,190		2,526,905	4,393,711		6,637,987			(1,425,782)		49,709,615	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B74 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/03/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,376,000)		508,333	(810,157)		1,025,530			265,122		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078D31 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/09/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,237,500)		508,333	(730,435)		1,025,530			239,297		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078ZX1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,227,503		2,526,905	4,904,587		6,637,987			(1,602,322)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078ZY9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/28/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(663,500)		508,333	(394,565)		1,025,530			129,862		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078A59 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,359,987		2,526,905	5,008,563		6,637,987			(1,638,521)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078D49 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/02/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(587,500)		508,333	(349,997)		1,025,530			115,264		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078C81 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,504,472		2,526,905	5,102,550		6,637,987			(1,671,321)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078A83 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(585,500)		508,333	(349,361)		1,025,530			115,056		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078A91 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		74,564,423	5.00/CREDIT EVENT	12,606,625		3,790,358	7,578,207		9,956,980			(2,480,579)		74,564,423	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078B25 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,356,379		2,526,905	5,026,741		6,637,987			(1,644,859)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078B33 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,347,715		2,526,905	5,021,698		6,637,987			(1,643,101)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078B82 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(763,500)		508,333	(456,161)		1,025,530			150,008		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078B90 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,537,896		2,526,905	5,155,848		6,637,987			(1,689,954)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078C24 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(521,500)		508,333	(312,761)		1,025,530			103,054		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078C32 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,471,561		2,526,905	5,117,091		6,637,987			(1,676,402)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078C40 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,293,823		2,526,905	5,015,703		6,637,987			(1,641,011)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078C57 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	12/16/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(777,500)		508,333	(467,043)		1,025,530			153,564		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078C65 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,194,744		2,526,905	4,967,798		6,637,987			(1,624,318)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126078C73 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/20/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(855,000)		508,333	(514,862)		1,025,530			169,176		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126078C99 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,317,971		2,526,905	5,045,310		6,637,987			(1,651,337)		49,709,615	1F	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076D23 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(691,000)		508,333	(416,259)		1,025,530			136,962		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DR5 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT	(97,500)		254,167	(59,228)		512,765			19,568		25,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DT1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	4,347,152		1,263,453	2,660,460		3,318,993			(873,907)		24,854,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BA4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT	(79,000)		254,167	(47,980)		512,765			15,856		25,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BB2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	4,383,040		1,263,453	2,681,702		3,318,993			(881,371)		24,854,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BC0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(144,500)		508,333	(88,079)		1,025,530			29,111		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BD8 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(251,000)		508,333	(153,174)		1,025,530			50,581		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BE6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,592,670		2,526,905	5,282,759		6,637,987			(1,734,418)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BG1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(170,000)		508,333	(104,031)		1,025,530			34,376		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BH9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/30/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(114,999)		508,333	(70,534)		1,025,530			23,318		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BJ5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,730,554		2,526,905	5,395,886		6,637,987			(1,774,166)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BF3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	10,000		508,333	6,215		1,025,530			(2,057)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BK2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,725,897		2,526,905	5,421,703		6,637,987			(1,783,252)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BL0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,661,070		2,526,905	5,382,700		6,637,987			(1,769,527)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DS3 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,636,206		2,526,905	5,382,006		6,637,987			(1,769,283)		49,709,615	1B	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BM8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,607,972		2,526,905	5,367,817		6,637,987			(1,764,293)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BN6 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/16/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(90,500)		508,333	(56,017)		1,025,530			18,522		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BP1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(166,500)		508,333	(103,184)		1,025,530			34,096		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BQ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,523,292		2,526,905	5,322,312		6,637,987			(1,748,303)		49,709,615	1A	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BR7 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,455,402		2,526,905	5,292,489		6,637,987			(1,737,832)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DQ7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/21/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(225,000)		508,333	(139,797)		1,025,530			46,172		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BS5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	4,206,665		1,263,453	2,633,480		3,318,993			(864,438)		24,854,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BZ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,416,140		2,526,905	5,291,240		6,637,987			(1,737,394)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BX4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(233,900)		508,333	(145,989)		1,025,530			48,213		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CA3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/08/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(178,000)		508,333	(111,513)		1,025,530			36,844		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CB1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,443,221		2,526,905	5,327,737		6,637,987			(1,750,208)		49,709,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CC9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(335,000)		508,333	(210,134)		1,025,530			69,336		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CX3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(560,500)		508,333	(352,099)		1,025,530			115,953		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CY1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	8,096,723		2,526,905	5,120,929		6,637,987			(1,677,744)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CZ8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,906,115		2,526,905	5,011,860		6,637,987			(1,639,671)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DA2 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(898,750)		508,333	(566,286)		1,025,530			185,941		50,000,000	2A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DB0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(961,250)		508,333	(605,812)		1,025,530			198,811		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DC8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027		49,709,615	5.00/CREDIT EVENT	7,773,436		2,526,905	4,935,391		6,637,987			(1,613,037)		49,709,615	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DD6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	3,953,020		1,263,453	2,511,306		3,318,993			(821,710)		24,854,808	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DE4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(827,000)		508,333	(522,109)		1,025,530			171,540		50,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DF1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	3,912,188		1,263,453	2,486,088		3,318,993			(812,922)		24,854,808	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DG9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	12/20/2027		24,854,808	5.00/CREDIT EVENT	3,911,141		1,263,453	2,493,543		3,318,993			(815,519)		24,854,808	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GF8 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(660,000)		1,016,667	(504,333)		2,162,001			123,725		100,000,000	1D	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GN1 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(660,000)		1,016,667	(504,333)		2,162,001			123,725		100,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GP6 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT	(350,000)		508,333	(267,463)		1,081,000			65,602		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GQ4 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(670,000)		1,016,667	(512,236)		2,162,001			125,657		100,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GS0 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(680,000)		1,016,667	(519,888)		2,162,001			127,528		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GU5 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(730,000)		1,016,667	(558,152)		2,162,001			136,881		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(711,000)		1,016,667	(543,611)		2,162,001			133,327		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GV3 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(662,000)		1,016,667	(507,379)		2,162,001			124,470		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GW1 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(702,500)		1,016,667	(538,450)		2,162,001			132,066		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(765,000)		1,016,667	(586,699)		2,162,001			143,855		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GY7 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(880,000)		1,016,667	(674,999)		2,162,001			165,411		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*GX9 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(945,000)		1,016,667	(724,918)		2,162,001			177,587		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,024,760		5,081,769	13,104,116		16,897,818			(3,174,143)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,019,762		5,081,769	13,100,342		16,897,818			(3,173,156)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/05/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,049,752		5,081,769	13,129,492		16,897,818			(3,180,780)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,054,751		5,081,769	13,133,268		16,897,818			(3,181,768)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*HD2 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT	(360,500)		508,333	(278,141)		1,081,000			68,212		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*HE0 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(650,000)		1,016,667	(501,961)		2,162,001			123,145		100,000,000	2B	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HG5 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,087,741		5,081,769	13,243,525		16,897,818			(3,210,628)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT	8,558,616		2,540,885	6,632,978		8,448,909			(1,608,252)		49,984,615	1*	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HH3 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	17,024,760		5,081,769	13,202,203		16,897,818			(3,199,808)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT	8,486,388		2,540,885	6,581,317		8,448,909			(1,594,726)		49,984,615	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HK6 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,833,819		5,081,769	13,056,844		16,897,818			(3,161,784)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,784,834		5,081,769	13,019,543		16,897,818			(3,152,036)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/19/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,749,845		5,081,769	12,992,898		16,897,818			(3,145,075)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*HN0 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/20/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(1,260,000)		1,016,667	(975,322)		2,162,001			238,542		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HP5 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT	8,422,409		2,540,885	6,552,219		8,448,909			(1,587,114)		49,984,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HQ3 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,656,873		5,081,769	12,960,852		16,897,818			(3,136,706)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HR1 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/25/2023	12/20/2028		49,984,615	5.00/CREDIT EVENT	8,335,434		2,540,885	6,485,773		8,448,909			(1,569,749)		49,984,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/26/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,519,915		5,081,769	12,862,611		16,897,818			(3,111,069)		99,969,231	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HT7 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/27/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,378,959		5,081,769	12,773,951		16,897,818			(3,087,956)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*HU4 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/30/2023	12/20/2028		99,969,231	5.00/CREDIT EVENT	16,519,915		5,081,769	12,888,390		16,897,818			(3,117,794)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*JG3 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	734,500	363,889	623,667		1,081,000			(110,833)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	04/15/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	675,000	359,722	574,192		1,081,000			(100,808)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	TBD CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/15/2024	12/20/2028		49,984,615	5.00/CREDIT EVENT	8,984,735	1,798,058	7,653,376		8,448,909			(1,331,359)		49,984,615	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	08/01/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	798,500	209,722	724,183		1,081,000			(74,317)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KK2 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/02/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	720,000	208,333	653,446		1,081,000			(66,554)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KL0 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	677,500	208,333	614,902		1,081,000			(62,597)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KN6 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	503,500	204,167	457,916		1,081,000			(45,585)		50,000,000	1E	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*KM8 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/05/2024	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,522,377	1,020,519	7,754,709		8,448,909			(767,668)		49,984,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KP1 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		610,000	204,167	554,704		1,081,000			(55,296)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KR7 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/06/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		632,500	202,778	575,505		1,081,000			(56,996)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*KQ9 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	08/06/2024	12/20/2028		99,969,231	5.00/CREDIT EVENT		17,209,703	2,027,154	15,667,912		16,897,818			(1,541,791)		99,969,231	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*KT3 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	08/07/2024	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,627,345	1,006,635	7,859,061		8,448,909			(768,283)		49,984,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KS5 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/07/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		682,500	201,389	621,348		1,081,000			(61,152)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY41 SR. TRANCHE	12776*KU0 CDX.NA.HY41 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2024	12/20/2028		49,984,615	5.00/CREDIT EVENT		8,607,351	1,006,635	7,840,982		8,448,909			(766,369)		49,984,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KV8 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		647,500	201,389	589,507		1,081,000			(57,994)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KW6 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		718,750	194,444	656,350		1,081,000			(62,400)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	12776*KX4 CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT		705,000	194,444	643,803		1,081,000			(61,197)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*KY2 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,619,000	263,889	1,539,882		1,622,553			(79,118)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LA3 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,619,000	263,889	1,539,882		1,622,553			(79,118)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*KZ9 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,617,000	263,889	1,537,980		1,622,553			(79,020)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LC9 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,605,000	261,111	1,527,359		1,622,553			(77,641)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LB1 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,605,000	261,111	1,527,359		1,622,553			(77,641)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LD7 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,605,000	261,111	1,527,359		1,622,553			(77,641)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LE5 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,590,000	261,111	1,513,091		1,622,553			(76,909)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LF2 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,576,000	261,111	1,499,774		1,622,553			(76,226)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LG0 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/30/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT		1,180,500	189,583	1,125,146		1,216,915			(55,354)		75,000,000	1E	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	TBD CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/30/2024	12/20/2029		50,000,000	1.00/CREDIT EVENT		787,000	126,389	750,097		811,277			(36,903)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LH8 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/30/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT		1,177,500	189,583	1,122,288		1,216,915			(55,213)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LJ4 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	10/01/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,560,000	250,000	1,487,625		1,622,553			(72,375)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LK1 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/01/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,543,000	250,000	1,471,420		1,622,553			(71,580)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LL9 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/01/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT		1,134,750	187,500	1,082,117		1,216,915			(52,633)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LM7 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/01/2024	12/20/2029		50,000,000	1.00/CREDIT EVENT		728,500	125,000	694,721		811,277			(33,779)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	TBD CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/02/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,450,000	247,222	1,383,484		1,622,553			(66,516)		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LN5 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA ... B4TYDEB6GKMZO031MB27	10/02/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,433,000	247,222	1,367,270		1,622,553			(65,730)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LP0 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/03/2024	12/20/2029		100,000,000	5.00/CREDIT EVENT		20,150,000	1,222,222	19,243,306		19,476,749			(906,694)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LQ8 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	10/03/2024	12/20/2029		100,000,000	5.00/CREDIT EVENT		20,150,000	1,222,222	19,243,305		19,476,749			(906,694)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LR6 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/03/2024	12/20/2029		50,000,000	5.00/CREDIT EVENT		10,075,000	611,111	9,621,653		9,738,375			(453,347)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LS4 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	10/04/2024	12/20/2029		200,000,000	5.00/CREDIT EVENT		40,295,000	2,416,667	38,501,469		38,953,498			(1,793,531)		200,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LT2 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	10/07/2024	12/20/2029		125,000,000	5.00/CREDIT EVENT		25,193,750	1,458,333	24,109,205		24,345,937			(1,084,545)		125,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LU9 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/07/2024	12/20/2029		100,000,000	5.00/CREDIT EVENT		20,080,000	1,166,667	19,215,887		19,476,749			(864,113)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*LV7 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/07/2024	12/20/2029		200,000,000	5.00/CREDIT EVENT		40,060,000	2,333,333	38,336,469		38,953,498			(1,723,531)		200,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LW5 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02	10/08/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,550,000	230,556	1,483,461		1,622,553			(66,540)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LX3 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,550,000	230,556	1,483,460		1,622,553			(66,540)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LY1 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/08/2024	12/20/2029		200,000,000	1.00/CREDIT EVENT		3,030,000	461,111	2,899,952		3,245,107			(130,048)		200,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*LZ8 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/15/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,650,000	211,111	1,584,880		1,622,553			(65,120)		100,000,000	1E	N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*MA2 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,652,000	208,333	1,587,626		1,622,553			(64,374)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*MB0 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,652,000	208,333	1,587,626		1,622,553			(64,374)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*MC8 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/17/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,652,000	205,556	1,588,453		1,622,553			(63,547)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*MD6 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT		1,570,000	191,667	1,513,577		1,622,553			(56,423)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG43 SR. TRANCHE	12776*ME4 CDX.NA.IG43 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT		1,177,500	143,750	1,135,183		1,216,915			(42,317)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*MF1 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/23/2024	12/20/2029		100,000,000	5.00/CREDIT EVENT		19,928,000	944,444	19,228,031		19,476,749			(699,969)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*MG9 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2024	12/20/2029		100,000,000	5.00/CREDIT EVENT		19,928,000	944,444	19,228,030		19,476,749			(699,969)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY43 SR. TRANCHE	12776*MH7 CDX.NA.HY43 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/31/2024	12/20/2029		65,000,000	5.00/CREDIT EVENT		12,883,000	541,667	12,482,115		12,659,887			(400,885)		65,000,000	1A	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										544,195,624	328,113,261	257,073,702	681,098,713	XXX	951,003,876			(122,998,580)		12,476,959,608	XXX	XXX
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	91278*DQ4 Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2025		78,656,250	TTL RTRN/FLT			(1,257,007)			(244,803)					239,179		N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	91278*CH5 Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	05/15/2025		77,828,804	TTL RTRN/FLT			(1,220,137)			(245,154)					236,663		N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	08/16/2023	05/15/2025		77,813,179	TTL RTRN/FLT			(1,219,290)			(246,001)					236,616		N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	08/17/2023	05/19/2025		95,221,128	TTL RTRN/FLT			(1,038,207)			(308,985)					293,808		N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	91278*CK8 Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2025		95,174,253	TTL RTRN/FLT			(1,064,693)			(637,784)					446,962		N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	91278*DR2 Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	08/24/2023	05/19/2025		97,424,592	TTL RTRN/FLT			(1,177,496)			(321,939)					300,607		N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/01/2023	06/05/2026		97,376,019	TTL RTRN/FLT			(1,209,502)			(935,964)					581,694		N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	91278*DT8 Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/05/2023	06/05/2026		96,199,728	TTL RTRN/FLT			(1,159,732)			(924,100)					574,667		N/A
TREASURY TOTAL RETURN SWAP T 3 5/8 2/15/53 (912810TN8)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/03/2024	04/09/2025		21,482,787	TTL RTRN/FLT			(20,294)			(47,048)					55,941		N/A
1209999999. Subtotal - Swaps - Replication - Total Return												(9,366,358)		XXX	(3,911,778)					2,966,137	XXX	XXX
1229999999. Subtotal - Swaps - Replication										544,195,624	328,113,261	245,497,009	681,098,713	XXX	934,954,802			(122,998,580)		12,480,582,517	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												21,993,881	(5,335,021)	XXX	(275,074,767)	(998,446)				30,172,397	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1369999999. Total Swaps - Credit Default										544,195,624	328,113,261	257,073,702	681,098,713	XXX	951,003,876			(122,998,580)		12,476,959,608	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(8,587,136)	(5,200,630)	119,801,724	865,470,400	XXX	874,522,591	(68,155,386)	516,656,708			140,738,865	XXX	XXX
1389999999. Total Swaps - Total Return												(9,366,358)		XXX	(3,911,778)					2,966,137	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										535,608,488	322,912,631	389,502,949	1,541,234,092	XXX	1,546,539,922	(69,153,832)	516,656,708	(122,998,580)		12,650,837,007	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD	MORTGAGE LOAN 04142700 SOUTHPARK 2023 6.45% due 12/21/2028	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2023	06/13/2025		36,350,726	1.6423				2,802,376		2,802,376	(367,076)	4,340,188			121,831		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9522A Tarragona OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/13/2023	12/12/2025		558,600,000	0.8951				29,635,820		29,635,820	5,467,867	34,049,602			2,719,334		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/13/2023	12/12/2025		390,985,000	0.8952				20,711,427		20,711,427	3,826,179	23,834,721			1,903,363		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8872A Gouden Bocht OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/13/2023	12/12/2025		16,761,308	0.8949				892,254		892,254	164,161	1,021,488			81,596		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D6A Perry Barr OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/13/2023	01/24/2025		22,734,846	0.7917				203,815		203,815	15,905	409,617			29,149		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D7A Thurrock OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	01/10/2024	01/24/2025		6,366,685	0.7853				107,916		107,916	4,784	103,133			8,163		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772A Height OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025		30,950,501	6.7413				1,944,428		1,944,428	534,652	1,409,776			33,398		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	A1D2A Self Storage Group ASA (DKK) OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/17/2025		63,986,829	6.7413				4,019,602		4,019,602	1,114,637	2,904,966			69,046		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	01/23/2024	01/31/2025		321,113,650	1.5104				20,833,260		20,833,260	1,724,146	19,109,113			467,911		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/24/2025		217,047,500	0.7832				4,247,708		4,247,708	(20,399)	4,268,107			278,281		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9156A Prinses Irenestraat 59 OIA	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2024	12/12/2025		6,713,402	0.8937				365,437		365,437	61,842	303,595			32,682		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 0915701 ELANOR MEDICAL PORT 2023 5.4538% due 04/15/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/30/2024	04/15/2025		1,248,647	1.5065				83,085		83,085	6,167	76,917			3,349		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	A1CFA Self Storage Group ASA (NOK) OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/31/2024	02/07/2025		299,433,009	10.3529				27,001,782		27,001,782	1,362,966	25,638,816			483,076		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	a135 Macquarie Park OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/01/2024	01/31/2025		8,630,334	1.5225				495,160		495,160	50,894	444,266			12,576		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	80150IA UK Shopping Centre Fund OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/02/2024	01/24/2025		3,547,097	0.7894				42,239		42,239	3,049	39,190			4,548		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	A1D2A Self Storage Group ASA (DKK) OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/12/2024	01/17/2025		4,559,018	6.7997				249,454		249,454	77,001	172,453			4,919		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2024	02/20/2025		23,018,615	0.9123				1,214,489		1,214,489	328,936	885,553			43,022		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2024	03/07/2025		15,199,496	141.8468				1,390,120		1,390,120	662,305	727,815			32,317		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/07/2024	03/11/2025		3,901,048	0.7811				87,513		87,513	5,097	82,416			8,542		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8070A 69 Ave Franklin Roosevelt OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2024	12/12/2025		3,811,433	0.8921				213,976		213,976	31,773	182,203			18,555		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1F9A Biggleswade OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2024	01/24/2025		12,269,199	0.7870				182,216		182,216	28,718	153,498			15,731		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9751EURA TGA European RE Holdings I LLC OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/12/2024	12/12/2025		6,309,328	0.9113				230,670		230,670	71,055	159,615			30,715		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	04/15/2024	03/07/2025		1,009,152	147.0988				58,641		58,641	39,799	18,843			2,146		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9751EURA TGA European RE Holdings I LLC OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2024	12/12/2025		9,198,769	0.9077				370,088		370,088	89,702	280,386			44,781		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A212A BCA Walsall OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/07/2024	01/24/2025		24,247,270	0.7949				120,573		120,573	58,767	61,806			31,088		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D7A Thurrock OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/10/2024	01/24/2025		7,067,016	0.7974				13,697		13,697	17,886	(4,190)			9,061		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY DKK SELL USD	9772A Height OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2024	01/17/2025		9,774,841	6.8244				(501,331)		(501,331)	(131,919)	(369,411)			10,548		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/16/2024	05/20/2025		11,100,251	0.9042				623,908		623,908	112,636	511,272			34,373		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/31/2024	06/04/2025		5,899,335	0.7825				124,887		124,887	14,765	110,122			19,222		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	sococca Occator Agricultural Properties, LLC INR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/16/2024	05/21/2025		47,100,937	84.9240				914,808		914,808	(279,394)	1,194,201			146,374		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	stctcga TIAA Global Ag Holdco, LLC (TCGA II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/16/2024	05/20/2025		17,751,151	901.3500				1,668,429		1,668,429	(21,266)	1,689,696			54,969		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 0915701 ELANOR MEDICAL PORT 2023 5.4538% due 04/15/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	06/05/2024	04/15/2025		1,338,297	1.4944				98,907		98,907	7,366	91,540			3,589		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9310A Berrocales OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/05/2024	12/12/2025		4,777,923	0.8979				239,985		239,985	21,799	218,186			23,260		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362A Branas Naeringspark 2 OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/11/2024	02/07/2025		68,830,536	10.6784				4,247,815		4,247,815	347,890	3,899,925			111,044		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/12/2024	03/07/2025		9,232,655	150.0814				361,652		361,652	284,699	76,952			19,630		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563A Green Storage OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/12/2024	06/13/2025		217,020,311	10.1373				16,092,549		16,087,524	1,858,254	14,229,270			727,354		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563A Green Storage OIA	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2024	06/13/2025		26,690,546	10.1159				2,029,555		2,029,555	231,288	1,798,267			89,455		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9310A Berrocales OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/20/2024	12/12/2025		8,239,725	0.9102				310,648		310,648	40,354	270,294			40,112		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 0915701 ELANOR MEDICAL PORT 2023 5.4538% due 04/15/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	07/16/2024	04/15/2025		578,803	1.4818				47,249		47,249	1,672	45,577			1,552		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A167A Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	07/24/2024	07/18/2025		11,031,759	0.9065				555,276		555,276	54,084	501,192			40,728		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	07/24/2024	07/18/2025		714,554,400	0.9070				35,568,476		35,568,476	3,519,744	32,048,731			2,638,064		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D7A Thurrock OIA	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/30/2024	01/24/2025		7,062,389	0.7788				177,574		177,574	7,588	169,986			9,055		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	08/06/2024	03/07/2025		10,635,478	141.0374				1,027,365		1,027,365	219,651	807,714			22,613		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9751EURA TGA European RE Holdings I LLC OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	08/28/2024	07/18/2025		3,374,511	0.8890				230,076		230,076	5,349	224,728			12,458		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/12/2024	09/16/2025		6,100,597	0.8941				362,727		362,727	(7,960)	370,687			25,695		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2025		7,351,487	0.7646				318,057		318,057	(9,870)	327,927			32,366		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/09/2024	01/31/2025		58,189,554	1.4882				4,569,312		4,569,312	44,442	4,524,870			84,791		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 5.465% due 04/16/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/10/2024	01/15/2025		86,900,225	0.9102				4,914,631		4,914,631	298,457	4,616,174			88,083		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.7% due 04/15/2026	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2024	01/15/2025		310,067,144	0.7663				12,629,071		12,629,071	(36,289)	12,665,360			314,286		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP17426210A8 JAPAN TREASURY DISC BILL SERIES 1262 0% due 01/20/2025	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/11/2024	01/21/2025		33,944,765	147.2981				2,108,081		2,108,081	382,976	1,725,104			40,710		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 7.95% due 10/13/2025	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/16/2025		109,701,510	0.7648				4,666,777		4,666,777	(8,792)	4,675,569			114,841		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0410560 LAST METRE-BLOOM 9.0783% due 01/20/2026	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/17/2024	01/21/2025		121,403,797	0.7701				4,366,417		4,366,417	663	4,365,754			145,601		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9310A Berrocales OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2024	07/18/2025		9,640,514	0.9128				422,754		422,754	18,665	404,089			35,592		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68320412% due 04/25/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/23/2024	01/27/2025		189,247,731	0.7724				6,258,907		6,258,907	2,840	6,256,067			257,357		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton Cross Estate 4.7564% due 04/25/2026	B-1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/23/2024	01/27/2025		189,271,988	0.7724				6,269,663		6,269,663	2,902	6,266,761			257,390		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 10.6934% due 01/25/2025	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2024	01/27/2025		173,441,891	0.7721				5,802,335		5,802,335	2,741	5,799,594			235,863		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 6.95% due 07/15/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/25/2024	01/15/2025		41,645,417	0.7700				1,503,358		1,503,358	(2,669)	1,506,026			42,212		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0413450 TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/28/2024	01/30/2025		53,588,376	0.7702				1,925,419		1,925,419	(2,230)	1,927,648			76,817		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/29/2024	01/24/2025		2,919,146	0.7708				102,545		102,545	(160)	102,705			3,743		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BN4HTW2 JAPAN TREASURY DISC BILL SERIES 1266 0% due 02/10/2025 .	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2024	02/10/2025		33,261,931	150.3220				1,349,507		1,349,507	277,459	1,072,048			55,739		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	a1a9 Elizabeth Street OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/06/2024	01/30/2026		6,032,368	1.5251				311,426		311,426	(29,528)	340,954			31,377		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563A Green Storage OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/06/2024	06/05/2025		31,566,288	10.7710				564,654		564,654	114,149	450,505			103,183		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033A 40 Holborn Viaduct OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/07/2024	01/23/2026		1,746,888	0.7728				58,450		58,450	(2,052)	60,502			9,005		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	3BF6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/13/2024	02/18/2025		59,013,065	84.7270				876,234		876,234	21,969	854,265			108,111		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	a1a9 Elizabeth Street OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/13/2024	01/30/2026		18,181,820	1.5400				778,036		778,036	(90,811)	868,847			94,571		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/14/2024	02/18/2025		19,478,389	975.4400				382,884		382,884	(9,697)	392,580			35,684		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2024	02/20/2025		27,040,195	4.1050				208,364		208,364	(56,452)	264,816			50,538		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD	Q8852#AA8 TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE NZD Portfolio Hedge	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2024	02/20/2025		36,324,585	1.7068				1,613,841		1,613,841	16,103	1,597,738			67,891		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	sukpppi Wigg Investments Limited GBP Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2024	02/20/2025		31,548,723	0.7924				261,743		261,743	1,080	260,663			58,964		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	saunbsh AU NBS Holdco LLC AUD Portfolio Hedge	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	02/20/2025		32,333,385	1.5464				1,375,021		1,375,021	6,509	1,368,512			60,431		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2024	02/20/2025		323,777,500	1.5443				14,191,156		14,191,156	66,039	14,125,117			605,139		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	steffco TEFF Holdco LLC Portfolio EUR Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/18/2024	02/20/2025		67,918,963	0.9423				1,481,892		1,481,892	135,383	1,346,509			126,940		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	11/18/2024	02/20/2025		409,564,142	0.9425				8,865,995		8,865,995	818,202	8,047,793			765,474		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/18/2024	02/20/2025		323,930,000	1.5435				14,342,727		14,342,727	67,610	14,275,117			605,424		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	11/19/2024	02/20/2025		57,356,679	1.3948				1,592,345		1,592,345	80,323	1,512,022			107,199		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04149900 GEORGE STREET 6.3163% due 11/05/2028	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/26/2024	01/31/2025		25,839,712	1.5470				1,092,127		1,092,127	6,796	1,085,331			37,652		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04182400 Rosehill 5.9778% due 12/01/2026	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/03/2024	01/31/2025		19,469,583	1.5409				896,998		896,998	2,391	894,607			28,370		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/10/2024	12/12/2025		3,885,582	0.7866				65,452		65,452	419	65,032			18,915		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04186800 PROJECT ANGEL 11.75% due 12/12/2025	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/11/2024	03/13/2025		4,593,186	0.7841				86,254		86,254	(455)	86,709			10,200		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04149900 GEORGE STREET 6.3163% due 11/05/2028	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	12/11/2024	01/31/2025		1,401,560	1.5711				38,440		38,440	59	38,381			2,042		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BSZ88D3 JAPAN TREASURY DISC BILL SERIES 1275 0% due 03/24/2025	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2024	03/24/2025		32,933,813	151.8197				862,204		862,204	89,544	772,660			78,524		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211A Erlangen Arcaden GmbH & Co. KG OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/18/2025		5,302,708	0.9429				69,352		69,352	3,306	66,046			19,577		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	97256BPA TC UKRE Holdings 3 LLC (GBP) OIA	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/13/2024	01/23/2026		36,570,421	0.7930				341,428		341,428	23,979	317,449			188,525		0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	A1CFA Self Storage Group ASA (NOK) OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	12/16/2024	02/06/2026		3,946,704	11.1485				75,787		75,787	(1,941)	77,728			20,710		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8741A Olympic Plaza OIA	BA-1	Currency	THE TORONTO-DOMINION BANK ... PT30B789TSUIDF371261	12/16/2024	07/18/2025		13,378,328	0.9418				189,905		189,917	7,605	182,312			49,391		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.2% due 04/29/2033	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/20/2024	01/31/2025		36,432,815	0.7971				83,658		83,658	(3,947)	87,605			53,088		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BT25931 JAPAN TREASURY DISC BILL SERIES 1277 % due 01/00/1900 ..	DA-1	Currency	THE TORONTO-DOMINION BANK ... PT30B789TSUIDF371261	12/20/2024	03/31/2025		64,633,696	154.7181				451,482		451,482	128,736	322,746			160,474		0002
1439999999. Subtotal - Forwards - Hedging Other													290,062,990	XXX	290,057,977	24,013,867	284,561,064			15,802,065	XXX	XXX
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		100,000,000	96.494						(14,881,288)					232,615		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CE2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		50,000,000	96.261						(7,328,139)					116,307		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BY9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	06/14/2023	03/20/2025		50,000,000	97.055						(7,721,110)					116,307		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/22/2023	06/26/2025		50,000,000	98.043						(8,118,128)					174,093		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CA0 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/22/2023	06/26/2025		50,000,000	97.804						(8,001,146)					174,093		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CB8 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.696						(7,934,869)					177,502		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CC6 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.315						(7,762,151)					177,502		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.708						(7,951,571)					179,421		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CT9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.316						(7,760,006)					179,421		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CU6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	07/05/2023	07/07/2025		50,000,000	97.109						(7,648,215)					179,421		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CW2 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/05/2023	07/07/2025		50,000,000	96.844						(7,524,746)					179,421		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/06/2023	07/10/2025		50,000,000	96.368						(7,293,078)					180,847		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/06/2023	07/10/2025		50,000,000	96.169						(7,195,886)					180,847		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.196						(7,039,880)					308,554		N/A

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*EC4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.185						(7,034,882)					308,554		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*DN1 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2023	07/11/2025		50,000,000	95.083						(6,664,464)					181,319		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2023	07/13/2026		50,000,000	95.456						(6,689,093)					309,385		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2023	07/13/2026		50,000,000	94.963						(6,457,476)					309,385		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/11/2023	07/13/2026		50,000,000	95.134						(6,569,765)					309,385		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2023	04/14/2025		50,000,000	95.283						(6,819,434)					133,447		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ED2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/13/2026		50,000,000	95.242						(6,620,656)					309,385		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DV3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.649						(7,276,427)					311,316		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DW1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.720						(7,311,399)					311,316		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DX9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2023	07/20/2026		50,000,000	96.288						(7,108,771)					311,316		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DY7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/17/2023	07/20/2026		50,000,000	96.315						(7,122,482)					311,316		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DZ4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2023	07/24/2026		100,000,000	97.519						(15,373,328)					624,829		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EA8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/26/2027		50,000,000	97.052						(7,362,445)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EB6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2023	01/26/2026		50,000,000	97.268						(7,640,104)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	01/26/2026		50,000,000	97.164						(7,590,258)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EE0 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2023	01/26/2026		50,000,000	97.069						(7,544,955)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	07/26/2027		50,000,000	96.939						(7,311,260)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*CX0 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/25/2023	07/26/2027		50,000,000	96.702						(7,204,592)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*CY8 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2023	01/27/2026		50,000,000	96.898						(7,462,645)					259,082		N/A

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EG5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2027		50,000,000	96.673						(7,191,713)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EH3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	96.333						(7,192,864)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EJ9 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	96.777						(7,238,267)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EK6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	95.926						(6,998,055)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EL4 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.897						(6,841,823)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	95.344						(6,719,514)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EP5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.294						(6,570,005)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*HY3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	94.858						(6,487,423)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EM2 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	94.827						(6,359,284)					400,556		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DA9 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	02/02/2026		50,000,000	95.266						(6,679,657)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*CZ5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2023	08/02/2027		50,000,000	95.188						(6,521,287)					402,050		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DB7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/01/2023	02/02/2026		50,000,000	94.728						(6,422,147)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DC5 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.705						(6,303,998)					402,050		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DD3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.545						(6,231,893)					402,050		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EN0 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.494						(12,449,797)					723,386		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.062						(12,052,691)					723,386		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DE1 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		50,000,000	93.863						(5,935,180)					361,693		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DF8 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	93.151						(5,598,578)					439,879		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DG6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2027		50,000,000	92.823						(5,456,114)					402,050		N/A

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*HZ0 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB57QP30	08/02/2023	08/05/2025		50,000,000	92.679						(5,506,791)					192,763		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*JB1 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2023	02/04/2026		50,000,000	92.535						(5,375,952)					261,712		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EQ3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	92.070						(5,121,420)					439,879		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ER1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	02/04/2027		50,000,000	92.287						(5,206,979)					361,930		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		100,000,000	91.016						(9,239,278)					723,860		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	90.693						(4,513,773)					439,879		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EU4 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		50,000,000	90.716						(4,481,934)					361,930		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1JB57QP30	08/03/2023	11/07/2025		50,000,000	80.740						(4,216,750)					230,767		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*EW0 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	81.052						(4,116,902)					439,879		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*EX8 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.598						(7,922,485)					764,808		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FC3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	80.768						(3,984,284)					439,879		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FA7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.652						(7,972,078)					764,808		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FB5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/09/2028		50,000,000	81.395						(4,251,351)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FD1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2023	02/09/2027		50,000,000	80.969						(4,147,512)					363,111		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FE9 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/07/2023	05/04/2027		100,000,000	80.912						(8,208,511)					764,808		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FF6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	82.034						(4,608,195)					382,404		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FG4 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	82.082						(4,538,012)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JA3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2023	11/09/2026		100,000,000	81.876						(9,191,158)					681,457		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FH2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	81.622						(4,420,738)					382,404		N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FJ8 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	81.867						(4,444,964)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JC9 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	82.220						(9,504,692)					681,457		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FL3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.921						(9,226,880)					681,457		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JD7 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	81.882						(4,751,934)					233,350		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FK5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	82.013						(4,508,204)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FM1 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	81.586						(4,609,361)					233,350		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FN9 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.828						(4,428,094)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FP4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.486						(8,811,721)					681,457		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FQ2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/14/2028		50,000,000	81.280						(4,192,169)					475,783		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FR0 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.195						(4,154,426)					474,883		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FT6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.009						(4,079,499)					442,014		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FS8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2023	05/14/2027		100,000,000	80.819						(8,113,200)					769,273		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FU3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.230						(4,176,946)					442,014		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FV1 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2023	02/16/2028		50,000,000	81.075						(4,110,016)					442,208		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.385						(4,235,216)					475,963		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.209						(4,157,693)					475,963		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FW9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.662						(3,929,016)					442,208		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.867						(4,019,386)					442,208		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/15/2023	11/16/2027		100,000,000	80.685						(7,914,800)					848,044		N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	02/16/2028		100,000,000	80.419						(7,643,812)					884,416		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/16/2023	11/17/2027		100,000,000	97.596						(8,609,529)					848,447		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	08/17/2028		100,000,000	97.150						(8,488,133)					952,646		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*FZ2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2027		100,000,000	96.640						(7,759,348)					848,851		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GA6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	05/18/2028		100,000,000	96.563						(7,867,413)					919,351		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2023	08/22/2028		50,000,000	95.926						(3,692,770)					477,221		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/21/2023	11/22/2027		100,000,000	96.131						(7,299,295)					850,463		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2023	05/22/2028		100,000,000	95.912						(7,292,155)					920,839		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/21/2023	11/24/2025		100,000,000	95.942						(6,632,128)					473,981		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/24/2023	11/30/2027		100,000,000	98.938						(9,802,955)					853,679		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/24/2023	05/30/2028		100,000,000	98.867						(9,854,267)					923,810		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	11/28/2025		100,000,000	98.875						(9,449,545)					476,862		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	05/31/2028		100,000,000	98.655						(9,670,494)					924,180		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GS7 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2023	06/05/2028		150,000,000	98.792						(14,691,538)					1,389,047		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GT5 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.498						(8,168,918)					597,369		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GU2 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.518						(8,187,684)					597,369		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/05/2023	12/07/2026		100,000,000	97.261						(8,022,316)					695,386		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/06/2023	12/08/2025		100,000,000	97.850						(8,428,154)					483,990		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HA5 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/18/2026		100,000,000	97.032						(7,912,876)					700,782		N/A

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HB3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	12/18/2028		100,000,000	96.854						(8,240,955)					995,882		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	12/18/2028		100,000,000	96.665						(8,108,303)					995,882		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2023	12/18/2028		75,000,000	96.794						(6,142,317)					746,911		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HC1 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	12/18/2028		75,000,000	97.029						(6,386,898)					746,911		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HD9 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2023	12/18/2028		75,000,000	95.176						(5,118,206)					746,911		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/02/2024	04/09/2025		25,000,000	86.423						(1,234,684)					65,100		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2024	03/06/2029		275,000,000	85.931						(13,949,867)					2,811,471		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2024	03/13/2029		150,000,000	85.731						(7,387,653)					1,537,043		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2024	03/20/2029		100,000,000	87.597						(6,563,181)					1,027,032		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/04/2024	06/05/2029		200,000,000	86.864						(11,682,262)					2,104,789		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/04/2024	06/05/2029		200,000,000	86.821						(11,637,663)					2,104,789		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2024	03/20/2030		100,000,000	92.168						(4,982,480)					1,142,276		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2029		400,000,000	91.590						(17,551,091)					4,452,489		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2024	03/20/2030		100,000,000	84.155						(3,957,909)					1,142,276		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2024	06/18/2030		100,000,000	84.101						(4,070,083)					1,168,948		N/A
1449999999. Subtotal - Forwards - Replication														XXX	(879,454,141)					71,160,473	XXX	XXX
1479999999. Subtotal - Forwards													290,062,990	XXX	(589,396,164)	24,013,867	284,561,064			86,962,538	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												80,143,976	410,043,054	XXX	161,492,795		246,443,174			103,212,548	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(8,587,136)	(5,200,630)	63,861,964	740,155,315	XXX	740,150,302	(45,139,965)	554,774,598			82,844,007	XXX	XXX
1719999999. Subtotal - Replication										544,195,624	328,113,261	245,497,009	681,098,713	XXX	55,500,661			(122,998,580)		12,551,742,990	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										535,608,488	322,912,631	389,502,949	1,831,297,082	XXX	957,143,758	(45,139,965)	801,217,772	(122,998,580)		12,737,799,545	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the currency risk of the underlying foreign currency denominated invested assets
0003	Hedges the credit risk of the underlying invested assets

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options																	XXX							XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024	10/15/2024	Maturity		45,957,460	3.4675/(3.03)			842,733	188,963				(198,093)		842,733			100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024	10/15/2024	Maturity		28,573,700	3.4675/(3.03)			523,963	117,486				(123,163)		523,963			100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024	10/15/2024	Maturity		15,056,800	3.4675/(3.03)			276,100	61,909				(64,900)		276,100			100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q88068AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042	12/31/2024	Notional Adj		924,112	3.757/(4.07)			75,971	73				(44,224)		75,971			100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043	09/30/2024	Notional Adj		354,331	3.7415/(2.9)			12,255	1,633				(17,632)		12,255			100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C68028AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/11/2022	06/30/2051	12/30/2024	Notional Adj		864,765	4.035/(4.56)			63,005	(910)				(35,927)		63,005			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														1,794,027	369,155		XXX		(483,939)		1,794,027			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,794,027	369,155		XXX		(483,939)		1,794,027			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	03/06/2019	01/15/2024	01/15/2024	Maturity		77,096,979	4.732/(1.9)			2,354,965	86,287			(40,237)	(1,850,573)		2,354,965			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	03/06/2019	01/15/2024	01/15/2024	Maturity		24,702,021	4.668/(1.9)			754,535	27,580			(12,892)	(592,927)		754,535			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-4	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	03/20/2017	03/27/2024	03/27/2024	Maturity		10,750,000	4.161/(1.75)			(78,500)	64,767			(26,915)	289,500		(78,500)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024	03/01/2024	Sale		14,617,202	1.735/(0.8)			513,230	3,689			(89,645)	(338,854)		513,230			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024	03/01/2024	Sale		9,438,256	2.68/(2.5)			(294,483)	1,997			(22,939)	374,528		(294,483)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604 WARRINGTON II-A 2.6054% due 10/15/2028	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	10/15/2024	03/01/2024	Sale		6,855,810	2.74/(2.6054)			285,832	364			(423)	(237,544)		285,832			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Warthington Interest Only Payments TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028	03/01/2024	Sale		86,692,331	3.16/(2.5157)			1,275,000				2,762,510	(3,701,434)		1,275,000			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025	D-4	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2017	06/15/2025	05/30/2024	Sale		2,233,000	7.63/(5.125)			92,222	13,126			(28,671)	(25,100)		92,222			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 6.2987% due 07/15/2026	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024	07/15/2024	Maturity		16,588,000	5.9/(4.2331)			(290,550)	148,579			(142,154)	(17,550)		(290,550)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 6.2987% due 07/15/2026	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024	07/15/2024	Maturity		15,177,500	5.938/(4.2821)			19,264	141,480			(127,892)	(295,961)		19,264			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024	D-4	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2024	11/12/2024	Maturity		25,926,000	3.7725/(1.93)			4,707,000	492,457			(22,146)	(3,847,000)		4,707,000			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 2.65% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024	10/15/2024	Maturity		59,423,640	4.02/(2.65)			(1,708,488)	625,338			(604,500)	77,022		(1,708,488)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700 55 Baker Street 6.1097% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024	10/15/2024	Maturity		120,343,471	7.4235/(6.1097)			(174,851)	1,104,689			(928,076)	(3,041,486)		(174,851)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2019	10/15/2024	10/15/2024	Maturity		54,169,416	3.292/(2.5)			(4,841,472)	347,112			(725,706)	3,927,841		(4,841,472)			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601 ILLESCAS II 1.45% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024	10/15/2024	Maturity		20,568,201	3.53/(1.45)			125,622	331,120			(94,042)	130,309		125,622			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700 PAN LOGISTICS PORTFOLIO 5.7434% due 10/15/2024	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	10/15/2024	10/15/2024	Maturity		61,465,250	5.689/(5.7434)			(9,580,550)	(396,354)			104,148	7,684,513		(9,580,550)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/19/2022	10/21/2024	10/21/2024	Maturity		56,275,585	FLT./(FLT.)			(3,803,154)	(15,336)			18,875	2,627,088		(3,803,154)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/22/2023	10/21/2024	10/21/2024	Maturity		6,124,804	FLT./(FLT.)			(388,248)	(4,990)			5,662	260,753		(388,248)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/18/2023	10/21/2024	10/21/2024	Maturity		8,466,113	FLT./(FLT.)			(388,910)	5,087			2,779	215,569		(388,910)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/18/2023	10/21/2024	10/21/2024	Maturity		11,734,164	FLT./(FLT.)			79,782	55,028			(18,307)	(307,921)		79,782			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2023	10/21/2024	10/21/2024	Maturity		9,005,748	FLT./(FLT.)			(618,891)	(10,122)			7,807	430,484		(618,891)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/18/2024	10/21/2024	10/21/2024	Maturity		7,288,173	FLT./(FLT.)			(198,674)	9,105						(198,674)			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3156% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/18/2024	10/21/2024	10/21/2024	Maturity		7,822,863	FLT./(FLT.)			(337,041)	(4,183)						(337,041)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035	10/15/2024	Notional Adj		3,678,282	4.825/(4.1)			573,992	20,832			(158,208)	(586,609)		573,992			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027	12/27/2024	Notional Adj		517,995	3.86/(4.876)			70,685	(1,219)			11,955	(54,148)		70,685			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031	10/15/2024	Notional Adj		4,067,471	4.805/(4.25)			628,997	20,205			(72,814)	(636,459)		628,997			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035	07/31/2024	Notional Adj		1,531,333	3.964/(3.926)			67,214	1,598			33,344	(23,865)		67,214			0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q76778AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.3351% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040	10/01/2024	Notional Adj		3,841,757	3.5/(4.433)			465,753	(31,570)			565,495	(410,610)		465,753			0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029	12/31/2024	Notional Adj		769,552	4.1225/(4.633)			(151,454)	(27,523)			194,459	(165,781)		(151,454)			0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035	10/15/2024	Notional Adj		390,043	4.503/(3.766)			3,321	2,539			(28,734)	(4,222)		3,321			0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.19% due 09/30/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039	10/01/2024	Notional Adj		3,475,694	4.168/(4.87)			377,742	(1,478)			(6,453)	(327,752)		377,742			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036	12/31/2024	Notional Adj		8,125,919	4.705/(2.47)			1,135,285	109,286			(495,417)	(891,557)		1,135,285			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033	12/31/2024	Notional Adj		4,983,542	4.425/(4.113)			234,036	13,566			26,656	(37,798)		234,036			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034	09/30/2024	Notional Adj		2,118,595	4.45/(4.087)			45,244	4,365			11,645	(3,118)		45,244			0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034	12/31/2024	Notional Adj		2,711,357	4.45/(4.087)			95,385	7,229			9,799	(3,990)		95,385			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032	12/15/2024	Notional Adj		784,843	4.1825/(2.74)			(1,669)	7,758			(44,295)	(8,244)		(1,669)			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032	10/18/2024	Notional Adj		2,166,727	4.2175/(2.29)			192,636	37,386			(45,747)	(159,545)		192,636			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025	08/06/2024	Partial Unwind		34,476,389	4.3235/(2.844)			3,393,087	353,070			(448,767)	(3,102,555)		3,393,087			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0854600	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025	07/26/2024	Partial Unwind		8,123,069	0.627/(0.45)			(318,066)	10,126			(19,927)	(256,722)		(318,066)			0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN0920000	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025	10/29/2024	Partial Unwind		615,946	0.23/(0)			702	1,370			(679)	(11,732)		702			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028	11/28/2023	Adjustment			3.275/(1.602)			(814,486)				(6,868)	(701,405)		(632,065)			0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN04103000	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025	10/25/2024	Partial Unwind		4,153,525	4.25/(2.547)			(443,363)	46,476			(3,877)	(538,263)		(443,363)			0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														(6,941,319)	3,600,832		XXX	(461,197)	(6,163,118)		(6,758,898)			XXX
1169999999. Subtotal - Swaps - Hedging Other														(6,941,319)	3,600,832		XXX	(461,197)	(6,163,118)		(6,758,898)			XXX
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025	03/21/2024	Sale		25,000,000	1.00/CREDIT EVENT			392,500	56,944	86,346			(11,008)		306,154			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	837004CF5 DOMINION ENERGY SOUTH 1ST MORTG 4.35% due 02/01/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2021	12/20/2025	03/20/2024	Sale		100,000,000	1.00/CREDIT EVENT			1,560,000	225,000	535,541			(67,409)		1,024,459			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100L5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025	03/21/2024	Sale		25,000,000	1.00/CREDIT EVENT			392,500	56,944	128,676			(16,420)		263,824			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	668074AU1 NORTHWESTERN CORP 1ST MORTG 4.176% due 11/15/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025	03/19/2024	Sale		50,000,000	1.00/CREDIT EVENT			788,500	111,111	238,364			(29,161)		550,136			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	532457BT4 ELI LILLY & CO SR UNSEC 3.95% due 03/15/2049	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/04/2021	12/20/2025	03/19/2024	Sale		50,000,000	1.00/CREDIT EVENT			788,500	111,111	230,082			(28,145)		558,418			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	207650AH8 CONNECTICUT NATURAL GAS SR UNSEC 5.63% due 09/15/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026	03/21/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,177,109	562,983	5,723,499			(462,314)		453,610			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026	03/21/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,177,109	562,983	5,739,137			(463,653)		437,972			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	059165EH9 BALTIMORE GAS & ELECTRIC SR UNSEC 3.5% due 08/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/20/2022	12/20/2026	03/19/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,167,717	549,252	5,826,066			(452,428)		341,651			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	904764AH0 UNILEVER CAPITAL CORP CO.GUARNT 5.9% due 11/15/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2022	12/20/2026	03/19/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,167,717	549,252	5,726,150			(444,203)		441,567			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	907818CF3 UNION PACIFIC CORP SR UNSEC 6.625% due 02/01/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/03/2022	12/20/2026	03/21/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,177,604	562,983	5,648,718			(455,915)		528,886			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	250847DZ0 DTE ELECTRIC CO GENL REF MORT 5.45% due 02/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2022	12/20/2026	03/21/2024	Sale		49,432,692	5.00/CREDIT EVENT			6,177,604	562,983	5,584,918			(450,463)		592,686			N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	06051GHU6 BANK OF AMERICA CORP SR UNSEC 4.078% due 04/23/2040	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2022	12/20/2026	03/25/2024	Sale	.....	49,432,692	5.00/CREDIT EVENT	.....	.....	6,127,182	590,446	5,236,412	.....	.....	.....	(443,223)	890,770	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	254687DZ6 WALT DISNEY COMPANY THE SERIES WI 6.2% due 12/15/2034	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2021	12/20/2026	03/26/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	1,030,000	120,833	417,285	.....	.....	.....	(35,996)	612,715	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	845743BN2 SOUTHWESTERN PUBLIC SERV 1ST MORTG 4.5% due 08/15/2041	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/14/2022	12/20/2026	03/26/2024	Sale	.....	49,432,692	5.00/CREDIT EVENT	.....	.....	6,117,295	597,312	5,468,191	.....	.....	.....	(469,876)	649,105	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	82620KAM5 SIEMENS FINANCIERINGSMAT CO.GUARNT 3.3% due 09/15/2046	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2021	12/20/2026	03/26/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	1,030,000	120,833	388,874	.....	.....	.....	(33,535)	641,126	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	95709TAH3 WESTAR ENERGY INC 1ST MORTG 4.125% due 03/01/2042	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025	03/27/2024	Step out	.....	75,000,000	1.00/CREDIT EVENT	.....	.....	1,156,875	183,333	493,996	.....	.....	.....	(68,357)	662,879	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	744560AZ9 PUBLIC SERVICE ELECTRIC 1ST REF MORT 3.95% due 05/01/2042	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	12/20/2026	03/27/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	1,015,000	122,222	353,530	.....	.....	.....	(30,857)	661,470	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025	03/28/2024	Sale	.....	25,000,000	1.00/CREDIT EVENT	.....	.....	381,250	61,806	112,409	.....	.....	.....	(15,738)	268,841	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	032654AV7 ANALOG DEVICES INC 2.1% Due 10/1/2031 A01 2.1% due 10/01/2031	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026	03/28/2024	Sale	.....	49,432,692	5.00/CREDIT EVENT	.....	.....	6,115,318	611,043	5,728,717	.....	.....	.....	(506,047)	386,601	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	209111FG3 CON EDISON CO OF NY INC SR UNSEC 4.5% due 12/01/2045	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026	03/28/2024	Sale	.....	49,432,692	5.00/CREDIT EVENT	.....	.....	6,115,318	611,043	5,692,978	.....	.....	.....	(502,701)	422,341	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	244199BD6 DEERE & COMPANY SR UNSEC 5.375% due 10/16/2029	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/10/2022	12/20/2026	03/28/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	1,018,500	123,611	167,320	.....	.....	.....	(14,755)	851,180	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	93884PDW7 WASHINGTON GAS LIGHT CO SR UNSEC 3.796% due 09/15/2046	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2021	12/20/2026	09/26/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,837,000	752,778	625,378	.....	.....	.....	(205,952)	1,211,622	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	713448FF0 PEPSICO INC 2 5/8% Due 10/21/2041 A021 2.625% due 10/21/2041	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/23/2021	12/20/2026	09/26/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,839,000	752,778	619,563	.....	.....	.....	(204,029)	1,219,436	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	873050CB5 TTX CO SR UNSEC 5.875% due 12/01/2040	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026	09/26/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,839,000	752,778	554,933	.....	.....	.....	(182,667)	1,284,066	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2021	12/20/2026	09/27/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,820,000	755,556	798,660	.....	.....	.....	(264,623)	1,021,340	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	12/20/2026	09/27/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	908,500	377,778	385,506	.....	.....	.....	(127,708)	522,994	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	12/20/2026	09/27/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	905,000	377,778	371,252	.....	.....	.....	(122,962)	533,748	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	12/20/2026	09/27/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	908,500	377,778	353,045	.....	.....	.....	(116,903)	555,455	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2021	12/20/2026	09/27/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	905,000	377,778	340,002	.....	.....	.....	(112,564)	564,998	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	404280CY3 HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22 2.871% due 11/22/2032	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	12/20/2026	09/27/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,820,000	755,556	658,214	.....	.....	.....	(217,883)	1,161,786	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	30036FAA9 EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 A015 3.45% due 04/15/2050 ..	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026	09/27/2024	Sale	.....	100,000,000	1.00/CREDIT EVENT	.....	.....	1,820,000	755,556	453,669	.....	.....	.....	(149,968)	1,366,331	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026	09/30/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	897,500	381,944	397,866	.....	.....	.....	(133,775)	499,634	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	12/20/2026	09/30/2024	Sale	.....	75,000,000	1.00/CREDIT EVENT	.....	.....	1,342,500	572,917	416,843	.....	.....	.....	(139,930)	925,657	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026	09/30/2024	Step out	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	897,500	381,944	385,098	.....	.....	.....	(129,460)	512,402	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026	09/30/2024	Step out	.....	25,000,000	1.00/CREDIT EVENT	.....	.....	448,750	190,972	76,481	.....	.....	.....	(25,631)	372,269	.....	.....	N/A .....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024	12/20/2024	Maturity	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	.....	494,444	.....	.....	.....	.....	(104,239)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 ..	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024	12/20/2024	Maturity	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	.....	494,444	.....	.....	.....	.....	(183,857)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024	12/20/2024	Maturity	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	.....	494,444	.....	.....	.....	.....	(166,606)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024	12/20/2024	Maturity	.....	45,000,000	1.00/CREDIT EVENT	.....	.....	.....	445,000	.....	.....	.....	.....	(93,247)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024	12/20/2024	Maturity	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	.....	494,444	.....	.....	.....	.....	(115,861)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	12/20/2026	10/01/2024	Sale	.....	75,000,000	1.00/CREDIT EVENT	.....	.....	1,321,500	575,000	596,067	.....	.....	.....	(201,395)	725,433	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAM0 CENTERPOINT ENER HOUSTON GENL REF MORT 3.55% due 08/01/2042	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	12/20/2026	10/08/2024	Sale	.....	200,000,000	1.00/CREDIT EVENT	.....	.....	3,465,000	1,572,222	1,525,281	.....	.....	.....	(532,952)	1,939,720	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/30/2021	12/20/2026	10/01/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	874,500	383,333	330,334	.....	.....	.....	(111,510)	544,166	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824AY6 ABBOTT LABORATORIES SR UNSEC 5.3% due 05/27/2040	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2021	12/20/2026	10/01/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	890,000	383,333	324,595	.....	.....	.....	(109,565)	565,405	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	040555DB7 ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15 3.35% due 05/15/2050 ..	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026	10/01/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	890,000	383,333	311,913	.....	.....	.....	(105,266)	578,087	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	95000U2Q5 WELLS FARGO & COMPANY VAR % Due 4/30/2041 A030 3.068% due 04/30/2041 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026	10/02/2024	Step out	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	880,000	384,722	305,646	.....	.....	.....	(103,645)	574,354	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.HY37 SR. TRANCHE	585055BU9 MEDTRONIC INC CO.GUARNT 4.625% due 03/15/2045	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026	10/03/2024	Sale	.....	49,171,154	5.00/CREDIT EVENT	.....	.....	5,084,297	1,906,799	4,669,218	.....	.....	.....	(1,624,316)	415,080	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	020002AQ4 ALLSTATE CORP SR UNSEC 5.35% due 06/01/2033 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2021	12/20/2026	10/02/2024	Step out	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	880,000	384,722	275,745	.....	.....	.....	(93,468)	604,255	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	02361DAQ3 AMEREN ILLINOIS CO SR SEC 4.15% due 03/15/2046	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2021	12/20/2026	10/02/2024	Step out	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	881,500	384,722	328,140	.....	.....	.....	(111,306)	553,360	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	931142EU3 WALMART INC 2 1/2% Due 9/22/2041 MS22 2.5% due 09/22/2041	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026	10/02/2024	Step out	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	881,500	384,722	314,840	.....	.....	.....	(106,776)	566,660	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	64952GAE8 NEW YORK LIFE INSURANCE SUBORD 5.875% due 05/15/2033	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026	10/03/2024	Sale	.....	49,171,154	5.00/CREDIT EVENT	.....	.....	5,084,297	1,906,799	4,669,927	.....	.....	.....	(1,624,577)	414,371	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	06051GHM4 BANK OF AMERICA CORP SR UNSEC 4.271% due 07/23/2029	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	12/20/2026	10/16/2024	Sale	.....	200,000,000	1.00/CREDIT EVENT	.....	.....	3,480,000	1,613,889	891,193	.....	.....	.....	(321,986)	2,588,807	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.HY37 SR. TRANCHE	20030NBM2 COMCAST CORP CO.GUARNT 4.2% due 08/15/2034	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026	10/07/2024	Sale	.....	196,684,615	5.00/CREDIT EVENT	.....	.....	20,170,007	7,736,464	18,274,031	.....	.....	.....	(6,472,384)	1,895,976	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	010392EE4 ALABAMA POWER CO SR UNSEC 5.6% due 03/15/2033 ..	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026	10/04/2024	Sale	.....	196,684,615	5.00/CREDIT EVENT	.....	.....	20,282,117	7,654,512	18,329,439	.....	.....	.....	(6,400,121)	1,952,678	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BW1 CANADIAN NATL RAILWAY SR UNSEC 3.5% due 11/15/2042	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026	10/23/2024	Sale	.....	49,171,154	5.00/CREDIT EVENT	.....	.....	4,949,568	2,043,385	4,510,258	.....	.....	.....	(1,721,327)	439,311	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	459200KL4 IBM CORP 2.95% Due 5/15/2050 MN15 2.95% due 05/15/2050	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026	10/23/2024	Sale	.....	49,171,154	5.00/CREDIT EVENT	.....	.....	4,949,568	2,043,385	4,493,222	.....	.....	.....	(1,714,440)	456,347	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	009158AZ9 AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15 2.7% due 05/15/2040 ...	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026	10/08/2024	Sale	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	876,250	393,056	226,454	.....	.....	.....	(78,960)	649,796	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CD0 DOMINION ENERGY SOUTH 1ST MORTG 5.5% due 12/15/2039	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	12/20/2026	10/03/2024	Sale	.....	49,171,154	5.00/CREDIT EVENT	.....	.....	5,089,706	1,906,799	4,590,008	.....	.....	.....	(1,595,131)	499,699	.....	.....	N/A .....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824BG4 ABBOTT LABORATORIES SR UNSEC 4.75% due 11/30/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026	10/01/2024	Sale		100,000,000	1.00/CREDIT EVENT			1,782,000	766,667	520,920				(175,680)	1,261,080			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	478160AN4 JOHNSON & JOHNSON SR UNSEC 5.95% due 08/15/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026	10/03/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,089,706	1,906,799	4,612,900				(1,603,560)	476,806			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	46647PAV8 JPMORGAN CHASE & CO SR UNSEC 4.203% due 07/23/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026	10/16/2024	Sale		50,000,000	1.00/CREDIT EVENT			869,500	404,167	228,674				(82,821)	640,826			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	717081F46 PFIZER INC 2.7% Due 5/28/2050 MN28 2.7% due 05/28/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026	10/08/2024	Sale		50,000,000	1.00/CREDIT EVENT			876,250	393,056	226,573				(79,001)	649,677			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAU2 CENTERPOINT ENER HOUSTON SERIES AD 2.9% due 07/01/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026	10/16/2024	Sale		50,000,000	1.00/CREDIT EVENT			869,500	404,167	212,499				(76,945)	657,001			N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	084664CV1 BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 AO15 2.85% due 10/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/02/2021	12/20/2026	10/08/2024	Sale		100,000,000	1.00/CREDIT EVENT			1,752,500	786,111	433,634				(151,179)	1,318,866			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	369550BM9 GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 AO1 3.625% due 04/01/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	01/20/2022	12/20/2026	10/03/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,089,706	1,906,799	4,641,920				(1,614,252)	447,786			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CB4 DOMINION ENERGY SOUTH 1ST MORTG 6.05% due 01/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	01/24/2022	12/20/2026	10/07/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,050,369	1,934,116	4,564,648				(1,616,648)	485,722			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026	10/07/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,050,369	1,934,116	4,518,775				(1,599,450)	531,594			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	341081ES2 FLORIDA POWER & LIGHT CO 1ST MORTG 5.65% due 02/01/2035	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	02/04/2022	12/20/2026	10/29/2024	Step out		49,171,154	5.00/CREDIT EVENT			4,928,179	2,084,361	4,350,175				(1,703,172)	578,004			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	263901AB6 DUKE ENERGY INDIANA LLC 1ST MORTG 6.45% due 04/01/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026	10/07/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,069,546	1,934,116	4,480,931				(1,585,276)	588,615			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	202795HK9 COMMONWEALTH EDISON CO 1ST MORTG 5.9% due 03/15/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026	10/07/2024	Sale		49,171,154	5.00/CREDIT EVENT			5,069,546	1,934,116	4,459,943				(1,577,421)	609,603			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	91324PDT6 UNITEDHEALTH GROUP INC SR UNSEC 3.5% due 08/15/2039	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/14/2022	12/20/2026	10/29/2024	Sale		49,171,154	5.00/CREDIT EVENT			4,929,408	2,084,361	4,249,195				(1,661,395)	680,213			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	040555CN2 ARIZONA PUBLIC SERVICE SR UNSEC 4.5% due 04/01/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/10/2022	12/20/2026	10/23/2024	Sale		49,171,154	5.00/CREDIT EVENT			4,949,568	2,043,385	4,116,686				(1,562,949)	832,882			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	737679CY4 POTOMAC ELECTRIC POWER 1ST MORTG 5.75% due 04/15/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/11/2022	12/20/2026	10/24/2024	Sale		24,585,577	5.00/CREDIT EVENT			2,475,768	1,025,107	2,041,617				(778,372)	434,151			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	15405EAA6 CENTRAL MAINE POWER CO SR UNSEC 5.78% due 04/11/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	03/14/2022	12/20/2026	10/24/2024	Sale		24,585,577	5.00/CREDIT EVENT			2,475,768	1,025,107	2,036,004				(776,116)	439,763			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	55608JAP3 MACQUARIE GROUP LTD SR UNSEC 5.033% due 01/15/2030	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/02/2022	12/20/2026	10/29/2024	Step out		24,585,577	5.00/CREDIT EVENT			2,464,704	1,042,181	2,009,754				(783,380)	454,950			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	020002AS0 ALLSTATE CORP SR UNSEC 5.55% due 05/09/2035	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/09/2022	12/20/2026	10/29/2024	Step out		24,585,577	5.00/CREDIT EVENT			2,464,704	1,042,181	1,953,949				(760,486)	510,755			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	6174468N2 MORGAN STANLEY Flt % Due 3/24/2051 MS24 1% due 03/24/2051	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/19/2022	12/20/2026	10/29/2024	Step out		24,585,577	5.00/CREDIT EVENT			2,464,704	1,042,181	1,917,220				(745,453)	547,484			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	745332BW5 PUGET SOUND ENERGY INC SR SEC 6.724% due 06/15/2036	DB PART C-1	Credit	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/10/2022	12/20/2026	10/29/2024	Step out		24,585,577	5.00/CREDIT EVENT			2,464,089	1,042,181	1,927,932				(749,834)	536,158			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	054536AA5 AXA SA SUBORD 8.6% due 12/15/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	06/13/2022	12/20/2026	10/23/2024	Sale		49,171,154	5.00/CREDIT EVENT			4,949,568	2,043,385	3,696,913				(1,395,724)	1,252,655			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NAF8 COMCAST CORP CO.GUARNT 5.65% due 06/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/16/2022	12/20/2026	10/07/2024	Sale		24,585,577	5.00/CREDIT EVENT			2,534,773	967,058	1,821,964				(637,553)	712,809			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	94980VAG3 WELLS FARGO BANK NA SUBORD 5.95% due 08/26/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	09/12/2022	12/20/2026	10/29/2024	Step out		4,917,115	5.00/CREDIT EVENT			492,818	208,436	398,458				(155,242)	94,360			N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	976656BZ0 WISCONSIN ELECTRIC POWER SR UNSEC 5.7% due 12/01/2036	DB PART C-1	Credit	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/12/2022	12/20/2026	10/29/2024	Step out		4,917,115	5.00/CREDIT EVENT			492,818	208,436	398,458				(155,242)	94,360			N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	983024AN0 WYETH LLC CO.GUARNT 5.95% due 04/01/2037	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	12/20/2026	10/29/2024	Step out	.....	4,917,115	5.00/CREDIT EVENT	.....	.....	492,941	208,436	398,458	.....	.....	.....	(155,242)	94,483	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 .	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025	10/22/2024	PartialUWI	.....	30,000,000	1.00/CREDIT EVENT	177,625	.....	312,750	247,500	104,653	.....	.....	.....	(72,972)	208,097	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	209111FC2 CON EDISON CO OF NY INC SR UNSEC 3.95% due 03/01/2043	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2021	12/20/2025	08/05/2024	PartialUWI	.....	100,000,000	1.00/CREDIT EVENT	553,615	.....	1,340,000	423,611	436,983	.....	.....	.....	(116,633)	903,018	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	30,702	.....	8,246	.....	.....	.....	.....	.....	(30,702)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	523,077	5.00/CREDIT EVENT	60,645	.....	16,491	.....	.....	.....	.....	.....	(60,645)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46051MAC6 INTERNATIONAL TRANSMISSI 1ST MORTG 6.125% due 03/31/2036	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	31,029	.....	8,246	.....	.....	.....	.....	.....	(31,029)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	092114AB3 BLACK HILLS POWER INC 1ST MORTG 6.125% due 11/01/2039	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	523,077	5.00/CREDIT EVENT	61,126	.....	16,491	.....	.....	.....	.....	.....	(61,126)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	523,077	5.00/CREDIT EVENT	59,085	.....	16,491	.....	.....	.....	.....	.....	(59,085)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	210518CU8 CONSUMERS ENERGY CO 1ST MORTG 3.95% due 05/15/2043	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	523,077	5.00/CREDIT EVENT	59,095	.....	16,491	.....	.....	.....	.....	.....	(59,095)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	523,077	5.00/CREDIT EVENT	57,397	.....	16,491	.....	.....	.....	.....	.....	(57,397)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	013716AQ8 RIO TINTO ALCAN INC SR UNSEC 7.25% due 03/15/2031	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	392,308	5.00/CREDIT EVENT	44,276	.....	12,369	.....	.....	.....	.....	.....	(44,276)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	744320QE3 PRUDENTIAL FINANCIAL INC SR UNSEC 4.35% due 02/25/2050	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	31,245	.....	8,246	.....	.....	.....	.....	.....	(31,245)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	694476AD4 PACIFIC LIFECORP SR UNSEC 5.125% due 01/30/2043	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	30,618	.....	8,246	.....	.....	.....	.....	.....	(30,618)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	009158BA3 AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15 2.8% due 05/15/2050 ...	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	34,235	.....	8,246	.....	.....	.....	.....	.....	(34,235)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AJ1 COLONIAL PIPELINE CO SR UNSEC 6.58% due 08/28/2032	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	34,972	.....	8,246	.....	.....	.....	.....	.....	(34,972)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46647PAJ5 JPMORGAN CHASE & CO SR UNSEC 3.882% due 07/24/2038	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,640	.....	8,246	.....	.....	.....	.....	.....	(35,640)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100U5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	392,308	5.00/CREDIT EVENT	52,923	.....	12,369	.....	.....	.....	.....	.....	(52,923)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,101	.....	8,246	.....	.....	.....	.....	.....	(35,101)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	172967LS8 CITIGROUP INC SR UNSEC 3.52% due 10/27/2028 .	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,066	.....	8,246	.....	.....	.....	.....	.....	(35,066)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EM1 CON EDISON CO OF NY INC SR UNSEC 6.2% due 06/15/2036	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	36,018	.....	8,246	.....	.....	.....	.....	.....	(36,018)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	25156PAC7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 8.75% due 06/15/2030	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,743	.....	8,246	.....	.....	.....	.....	.....	(35,743)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EY5 CON EDISON CO OF NY INC SR UNSEC 5.5% due 12/01/2039	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,023	.....	8,246	.....	.....	.....	.....	.....	(35,023)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 ..	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	34,683	.....	8,246	.....	.....	.....	.....	.....	(34,683)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	5.00/CREDIT EVENT	35,233	.....	8,246	.....	.....	.....	.....	.....	(35,233)	.....	.....	.....	N/A .....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	037735CE5 APPALACHIAN POWER CO SR UNSEC 5.8% due 10/01/2035	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	18,595	.....	.....	4,123	.....	.....	.....	.....	(18,595)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 .	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/11/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	18,746	.....	.....	4,123	.....	.....	.....	.....	(18,746)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 .	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/19/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	36,920	.....	.....	8,246	.....	.....	.....	.....	(36,920)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	020002AT8 ALLSTATE CORP SR UNSEC 5.95% due 04/01/2036 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,724	.....	.....	8,246	.....	.....	.....	.....	(37,724)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040 ..	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/09/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,908	.....	.....	8,246	.....	.....	.....	.....	(37,908)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/10/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,630	.....	.....	8,246	.....	.....	.....	.....	(37,630)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	00440EAQ0 CHUBB INA HOLDINGS INC CO.GUARNT 4.15% due 03/13/2043	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/14/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,625	.....	.....	8,246	.....	.....	.....	.....	(37,625)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	377372AB3 GLAXOSMITHKLINE CAP INC CO.GUARNT 5.375% due 04/15/2034	DB PART C-1	Credit.....	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,524	.....	.....	8,246	.....	.....	.....	.....	(37,524)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,201	.....	.....	8,246	.....	.....	.....	.....	(37,201)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 .	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	36,989	.....	.....	8,246	.....	.....	.....	.....	(36,989)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047 .	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/21/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	18,404	.....	.....	4,123	.....	.....	.....	.....	(18,404)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	867229AE6 SUNCOR ENERGY INC SR UNSEC 6.5% due 06/15/2038	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	36,980	.....	.....	8,246	.....	.....	.....	.....	(36,980)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	59156RAE8 METLIFE INC SR UNSEC 6.5% due 12/15/2032 ..	DB PART C-1	Credit.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	37,239	.....	.....	8,246	.....	.....	.....	.....	(37,239)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AG7 COLONIAL PIPELINE CO SR UNSEC 7.63% due 04/15/2032	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/10/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	35,770	.....	.....	8,246	.....	.....	.....	.....	(35,770)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	461070AG9 INTERSTATE POWER & LIGHT SR UNSEC 6.25% due 07/15/2039	DB PART C-1	Credit.....	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/13/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	34,996	.....	.....	8,246	.....	.....	.....	.....	(34,996)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46625HHF0 JPMORGAN CHASE & CO SR UNSEC 6.4% due 05/15/2038	DB PART C-1	Credit.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	261,538	.....5.00/CREDIT EVENT	34,453	.....	.....	8,246	.....	.....	.....	.....	(34,453)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	039483AT9 ARCHER DANIELS SR UNSEC 5.935% due 10/01/2032	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	17,536	.....	.....	4,123	.....	.....	.....	.....	(17,536)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	24820RAG3 EQUINOR ASA CO.GUARNT 6.5% due 12/01/2028	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	17,357	.....	.....	4,123	.....	.....	.....	.....	(17,357)	.....	.....	.....	N/A .....
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	144141CV8 DUKE ENERGY PROGRESS INC 1ST MORTG 5.7% due 04/01/2035	DB PART C-1	Credit.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	12/20/2027	09/27/2024	Notional Adj ..	.....	130,769	.....5.00/CREDIT EVENT	17,410	.....	.....	4,123	.....	.....	.....	.....	(17,410)	.....	.....	.....	N/A .....
1189999999. Subtotal - Swaps - Replication - Credit Default												2,188,102		246,993,210	80,478,596	191,689,866	XXX			(54,658,054)	55,303,352			XXX
Treasury Total Return Swap T 3 5/8 02/15/53 (912810TN8) .	04342JAA5 ASB BANK LIMITED SERIES 144A 5.284% due 06/17/2032	DB PART C-1	Credit.....	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/04/2023	04/05/2024	04/05/2024	Maturity	.....	25,000,000	....TTL RTRN/FLT	.....	.....	(3,917,338)	(164,606)	.....	.....	.....	.....	.....	(3,917,338)	.....	.....	N/A .....
1209999999. Subtotal - Swaps - Replication - Total Return														(3,917,338)	(164,606)		XXX				(3,917,338)			XXX
1229999999. Subtotal - Swaps - Replication												2,188,102		243,075,872	80,313,990	191,689,866	XXX			(54,658,054)	51,386,014			XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default												2,188,102		246,993,210	80,478,596	191,689,866	XXX			(54,658,054)	55,303,352			XXX
1379999999. Total Swaps - Foreign Exchange														(5,147,292)	3,969,987		XXX	(461,197)	(6,647,057)		(4,964,871)			XXX
1389999999. Total Swaps - Total Return														(3,917,338)	(164,606)		XXX				(3,917,338)			XXX
1399999999. Total Swaps - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1409999999. Total Swaps												2,188,102		237,928,580	84,283,977	191,689,866	XXX	(461,197)	(6,647,057)	(54,658,054)	46,421,143			XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 8.4942% due 01/25/2025	B-1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	01/24/2023	01/25/2024	01/25/2024	Maturity		188,582,263	1.23661			(5,100,363)				(1,196,027)	6,991,899		(5,100,363)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD .	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET (Offset Hedge) 8.4942% due 01/25/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/09/2023	01/25/2024	01/25/2024	Maturity		23,434,778	1.26127			163,161				52,168	(301,903)		163,161			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK .	9772A Height OIA	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	06/21/2023	01/19/2024	01/19/2024	Maturity		22,007,173	6.72508			409,689				(271,873)	199,083		409,689			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/12/2023	01/25/2024	01/25/2024	Maturity		263,709,540	0.68142			9,005,490				(1,358,925)	1,559,447		9,005,490			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/09/2023	01/26/2024	01/26/2024	Maturity		210,362,493	1.27492			457,743				(83,553)	57,505		457,743			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.9349% due 07/01/2024 .	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2023	01/02/2024	01/02/2024	Maturity		24,492,312	1.22007			(1,095,633)				(19,869)	1,112,699		(1,095,633)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BPSQYF7 JAPAN TREASURY DISC BILL SERIES 1187 0% due 01/15/2024	DA Sp 1 ..	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/06/2023	01/16/2024	01/16/2024	Maturity		50,723,232	146.87550			22,264		3		(724,387)	2,923,976		22,261			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/12/2023	01/16/2024	01/16/2024	Maturity		108,484,697	1.22240			(3,815,831)				(86,256)	4,717,662		(3,815,831)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BR20C53 JAPAN TREASURY DISC BILL SERIES 1188 0% due 01/22/2024	DA Sp 1 ..	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	01/22/2024	01/22/2024	Maturity		33,966,468	147.20400			150,698		3		(452,230)	2,036,299		150,695			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.393% due 10/01/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2023	01/22/2024	01/22/2024	Maturity		257,263,098	1.06007			(6,911,744)				(993,860)	11,801,221		(6,911,744)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/20/2023	01/26/2024	01/26/2024	Maturity		2,939,735	1.21551			(136,977)				(2,398)	145,107		(136,977)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BR20C31 JAPAN TREASURY DISC BILL SERIES 1190 0% due 01/29/2024	DA Sp 1 ..	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	10/20/2023	01/29/2024	01/29/2024	Maturity		33,892,581	147.52491			34,446		1		(411,598)	2,106,313		34,445			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026 ...	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	01/25/2024	01/25/2024	Maturity		222,488,375	1.22246			(8,660,725)				(172,535)	9,653,010		(8,660,725)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68% due 04/25/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2023	01/25/2024	01/25/2024	Maturity		192,882,676	1.22271			(7,467,711)				(148,995)	8,327,388		(7,467,711)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/27/2023	01/30/2024	01/30/2024	Maturity		108,653,183	1.21545			(4,577,398)				(93,086)	5,371,537		(4,577,398)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	A127A Storage Enterprise JV Limited OIA	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/31/2023	01/26/2024	01/26/2024	Maturity		2,825,783	1.21510			(132,678)				(2,322)	140,507		(132,678)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	9728A Preferred Housing Living Ltd OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/08/2023	01/26/2024	01/26/2024	Maturity		2,763,790	1.22835			(98,547)				(1,657)	105,657		(98,547)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/28/2023	01/31/2024	01/31/2024	Maturity		39,572,397	1.26632			(10,416)				(17,554)	280,579		(10,416)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	80150IA UK Shopping Centre Fund OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2023	01/26/2024	01/26/2024	Maturity		3,980,376	1.26361			(26,897)				(1,545)	36,535		(26,897)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK .	A1D2A Self Storage Group ASA (DKK) OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/06/2023	01/19/2024	01/19/2024	Maturity		41,093,694	6.89533			(255,917)				(64,770)	962,458		(255,917)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2023	01/31/2024	01/31/2024	Maturity		19,455,322	0.66042			69,856				(16,174)	650,736		69,856			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9363% due 04/15/2026	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/13/2023	01/16/2024	01/16/2024	Maturity		245,998,040	1.25263			(2,507,244)				(68,902)	4,396,763		(2,507,245)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2023	01/31/2024	01/31/2024	Maturity		1,290,414	0.67119			25,263				(760)	21,570		25,263			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.9696% due 03/16/2024	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/21/2023	01/31/2024	01/31/2024	Maturity		2,321,570	0.67942			73,013				(555)	9,566		73,013			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	12/27/2023	01/31/2024	01/31/2024	Maturity		3,826,990	1.27566			27,040				(398)	(2,254)		27,040			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2024	01/31/2024	01/31/2024	Maturity		98,811,953	1.09704			1,206,243							1,206,243			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	01/11/2024	01/31/2024	01/31/2024	Maturity		110,843,799	1.27417			654,222							654,222			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/15/2023	02/20/2024	02/20/2024	Maturity		22,863,708	1.08875			243,558				(406,736)	767,502		243,558			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362A Branas Naeringspark 2 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/12/2023	02/02/2024	02/02/2024	Maturity		51,204,372	10.15538			2,206,012				(227,336)	242,664		2,206,012			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	08/29/2023	02/21/2024	02/21/2024	Maturity		18,415,957	1.35752			(85,431)				(40,503)	501,335		(85,431)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/28/2023	02/21/2024	02/21/2024	Maturity		565,586,875	0.64639			(6,969,375)				(2,990,927)	34,343,382		(6,969,375)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	380732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2023	02/21/2024	02/21/2024	Maturity		354,466,125	1.09067			3,287,375				(2,641,117)	7,620,508		3,287,375			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/28/2023	02/21/2024	02/21/2024	Maturity		31,490,468	1.25962			(43,283)				(3,023)	381,213		(43,283)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9675A Lonningsflaten 22 OIA	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	11/06/2023	02/02/2024	02/02/2024	Maturity		286,554	10.99269			(10,263)				(576)	24,173		(10,263)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9673A Bilittveien 6 OIA	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	11/15/2023	02/02/2024	02/02/2024	Maturity		304,267,543	10.80805			(5,603,630)		1		(477,074)	20,027,406		(5,603,631)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA II AUD AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	11/15/2023	02/21/2024	02/21/2024	Maturity		65,407,330	0.65407			(27,670)				(104,525)	2,924,958		(27,670)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL .. NQG6HPCNCCU6TUTQYE16	12/15/2023	02/21/2024	02/21/2024	Maturity		8,958,196	0.67355			255,341				(5,126)	123,285		255,341			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.9367% due 07/01/2024	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	12/28/2023	02/01/2024	02/01/2024	Maturity		25,391,748	1.27664			164,892				(1,265)	(35,632)		164,892			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.9379% due 04/15/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2024	02/15/2024	02/15/2024	Maturity		249,653,754	1.27191			2,603,173							2,603,173			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 5.3336% due 01/25/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2024	02/26/2024	02/26/2024	Maturity		170,230,578	1.27114			440,515							440,515			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2024	02/26/2024	02/26/2024	Maturity		230,909,970	1.26874			161,270							161,270			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68% due 04/25/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2024	02/26/2024	02/26/2024	Maturity		200,174,970	1.26894			171,632							171,632			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	01/29/2024	02/07/2024	02/07/2024	Maturity		110,311,536	1.26805			426,454							426,454			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2024	02/29/2024	02/29/2024	Maturity		43,441,303	1.26836			103,065							103,065			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2024	02/29/2024	02/29/2024	Maturity		97,527,567	1.08198			(132,178)							(132,178)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.9367% due 07/01/2024	B-1	Currency	BANK OF MONTREAL .. NQG6HPCNCCU6TUTQYE16	01/30/2024	02/29/2024	02/29/2024	Maturity		25,205,208	1.26764			45,571							45,571			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 7.95% due 10/13/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2024	02/15/2024	02/15/2024	Maturity		109,198,699	1.25526			(294,915)							(294,915)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 7.95% due 10/13/2025	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/13/2024	02/22/2024	02/22/2024	Maturity		109,643,229	1.26037			(163,559)							(163,559)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	02/21/2024	02/21/2024	Maturity		642,691,490	0.65030			4,002,615							4,002,615			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	380732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/16/2024	02/21/2024	02/21/2024	Maturity		323,175,600	1.07725			989,400							989,400			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	380732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/16/2024	02/21/2024	02/21/2024	Maturity		26,927,390	1.07710			86,360							86,360			0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	02/21/2024	02/21/2024	Maturity		31,465,155	1.25861			68,595								68,595			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.06% due 06/01/2026	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	02/21/2024	02/21/2024	Maturity		1,306,111	0.65423			243								243			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 7.95% due 10/13/2025	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/20/2024	02/29/2024	02/29/2024	Maturity		110,087,752	1.26548			11,286								11,286			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a011f Japan Alternatives Living Fund LP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2023	03/08/2024	03/08/2024	Maturity		15,049,700	143.26333			387,045		1		(296,191)	685,636		387,045			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04135000 Mosman Residence Project 6.5752% due 12/27/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/27/2023	03/27/2024	03/27/2024	Maturity		14,651,927	0.66302			208,306				(17,586)	456,996		208,306			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 5.9752% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/12/2023	03/28/2024	03/28/2024	Maturity		12,564,898	0.65660			80,409				(14,007)	515,905		80,409			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.93% due 03/16/2024	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/29/2024	03/15/2024	03/15/2024	Maturity		23,887,058	0.66050			(17,544)							(17,544)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 5.9752% due 06/01/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2024	03/28/2024	03/28/2024	Maturity		462,937	0.65971			5,130							5,130			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.9388% due 04/15/2026	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/13/2024	03/15/2024	03/15/2024	Maturity		247,252,486	1.25995			(2,746,764)							(2,746,764)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 5.9752% due 06/01/2026	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	03/28/2024	03/28/2024	Maturity		1,307,511	0.65493			5,051							5,051			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 10.6934% due 01/25/2025	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/22/2024	03/11/2024	03/11/2024	Maturity		169,056,665	1.26237			(2,447,570)							(2,447,570)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68320412% due 04/25/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2024	03/11/2024	03/11/2024	Maturity		199,286,048	1.26330			(2,736,489)							(2,736,489)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2024	03/11/2024	03/11/2024	Maturity		229,666,346	1.26190			(3,411,954)							(3,411,954)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/27/2024	03/28/2024	03/28/2024	Maturity		46,616,614	1.26848			232,602							232,602			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 8.7204% due 10/13/2025	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2024	03/01/2024	03/01/2024	Maturity		6,085,665	1.26785			11,985							11,985			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2024	03/14/2024	03/14/2024	Maturity		97,681,749	1.08455			(882,526)							(882,526)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68320412% due 04/25/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2024	03/11/2024	03/11/2024	Maturity		14,687,882	1.26967			213,813							213,813			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026	B-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2024	03/11/2024	03/11/2024	Maturity		44,077,869	1.26998			630,639							630,639			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2024	03/28/2024	03/28/2024	Maturity		98,370,010	1.09219			1,201,766		9					1,201,757			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	A167A Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2024	03/20/2024	03/20/2024	Maturity		4,116,303	1.08948			(13,533)							(13,533)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.37% due 10/01/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2024	04/22/2024	04/22/2024	Maturity		270,428,472	1.09048			6,443,587							6,443,587			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2024	04/26/2024	04/26/2024	Maturity		118,638,597	1.27401			2,593,917							2,593,917			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 8.6892% due 10/13/2025	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/27/2024	04/15/2024	04/15/2024	Maturity		105,350,733	1.26817			1,920,225							1,920,224			0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 10.6934% due 01/25/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/07/2024	04/25/2024	04/25/2024	Maturity		170,924,349	1.27632			3,651,976							3,651,976			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0860000 Brompton Cross Estate 2.7564% due 04/25/2026	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/07/2024	04/25/2024	04/25/2024	Maturity		187,886,389	1.27560			3,910,733							3,910,733			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68320412% due 04/25/2026	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/07/2024	04/25/2024	04/25/2024	Maturity		186,725,760	1.27735			4,137,498							4,137,498			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9392% due 04/15/2026	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/13/2024	04/15/2024	04/15/2024	Maturity		251,278,086	1.27991			6,843,730							6,843,730			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.6892% due 04/29/2033	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/26/2024	04/30/2024	04/30/2024	Maturity		46,493,215	1.26512			377,478							377,478			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/26/2024	04/15/2024	04/15/2024	Maturity		97,831,137	1.08598			2,097,276							2,097,276			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD .	s730dar 730 Darwin Holdings, LLC EUR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/04/2024	04/18/2024	04/18/2024	Maturity		27,590,476	1.08731			(552,145)							(552,145)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/11/2024	04/30/2024	04/30/2024	Maturity		96,790,718	1.07460			666,680							666,680			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9392% due 04/15/2026	B-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WBSG0X2D1J857QP30	04/11/2024	04/30/2024	04/30/2024	Maturity		245,705,731	1.25590			1,242,399		78					1,242,321			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD .	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE (Offset Hedge) 17.25% due 04/30/2024	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/11/2024	04/26/2024	04/26/2024	Maturity		39,828,675	1.25552			(297,333)		5					(297,338)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD .	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WBSG0X2D1J857QP30	04/12/2024	04/17/2024	04/17/2024	Maturity		6,795,558	1.06365			(17)							(17)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	05/20/2024	05/20/2024	Maturity		40,258,695	0.65249			(929,140)							(929,140)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	05/20/2024	05/20/2024	Maturity		644,413,010	0.65204			(15,326,655)							(15,326,655)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN .	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	05/20/2024	05/20/2024	Maturity		22,745,253	4.04480			(761,614)							(761,614)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR .	scococca Occator Agricultural Properties, LLC INR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2024	05/21/2024	05/21/2024	Maturity		101,973,487	83.35500			(53,552)		(2)					(53,550)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP .	stctcga TIAA Global Ag Holdco, LLC (TCGA II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	05/22/2024	05/22/2024	Maturity		27,792,074	971.50000			(2,596,210)		2					(2,596,212)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD .	Q8852#AA8 TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE NZD Portfolio Hedge	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/16/2024	05/20/2024	05/20/2024	Maturity		45,809,745	0.61080			(41,505)							(41,505)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/16/2024	05/20/2024	05/20/2024	Maturity		324,360,390	1.08120			(1,589,610)							(1,589,610)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	59C45A459 Circularity European Growth Fund I LP GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2024	05/20/2024	05/20/2024	Maturity		31,480,483	1.25922			(290,768)							(290,768)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD .	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/20/2024	05/21/2024	05/21/2024	Maturity		18,516,960	1.35011			187,843							187,843			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	saunbsh AU NBS Holdco, LLC AUD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/07/2024	05/20/2024	05/20/2024	Maturity		52,112,578	0.66205			(432,784)							(432,784)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	E2A0C8D88 Horizon Roads PTY LTD AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/04/2024	05/20/2024	05/20/2024	Maturity		19,865,265	0.66218			(161,235)							(161,235)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	s730dar 730 Darwin Holdings, LLC EUR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/04/2024	05/20/2024	05/20/2024	Maturity		27,217,303	1.08869			54,803							54,803			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9497% due 04/15/2026	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/26/2024	05/08/2024	05/08/2024	Maturity		244,207,673	1.25016			157,248		(2)					157,250			0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.6997% due 04/29/2033	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	04/26/2024	05/31/2024	05/31/2024	Maturity		45,996,991	1.25162			(818,834)							(818,834)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/26/2024	05/10/2024	05/10/2024	Maturity		96,571,324	1.07245			(355,805)							(355,805)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9497% due 04/15/2026	B-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/03/2024	05/17/2024	05/17/2024	Maturity		246,031,856	1.25922			(2,077,351)		(2					(2,077,349)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD .	A212A BCA Walsall OIA	BA-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/07/2024	05/13/2024	05/13/2024	Maturity		26,881,572	1.25513			23,981							23,981			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	05/08/2024	05/24/2024	05/24/2024	Maturity		96,880,346	1.07565			(805,780)							(805,780)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9497% due 04/15/2026	B-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/15/2024	05/24/2024	05/24/2024	Maturity		246,944,835	1.26444			(1,837,023)							(1,837,023)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/22/2024	05/31/2024	05/31/2024	Maturity		97,551,351	1.08390			(17,649)							(17,649)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 0853700 200 Aldersgate 7.9497% due 04/15/2026	B-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/22/2024	05/31/2024	05/31/2024	Maturity		248,257,749	1.27312			(152,751)							(152,751)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY CLP SELL USD .	stctcga TIAA Global Ag Holdco, LLC (TCGA II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	05/16/2024	05/22/2024	05/22/2024	Maturity		17,777,778	900.00000			230,094		(18					230,112			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY CLP SELL USD .	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUO0SJ21A208	05/16/2024	05/22/2024	05/22/2024	Maturity		12,201,886	901.50000			178,526		(26					178,552			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY INR SELL USD .	3BF6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	05/16/2024	05/21/2024	05/21/2024	Maturity		53,892,216	83.50000			122,099		9					122,090			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY INR SELL USD .	sococca Occator Agricultural Properties, LLC INR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/16/2024	05/21/2024	05/21/2024	Maturity		47,915,668	83.48000			97,056		12					97,044			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK .	9563A Green Storage OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/13/2023	06/14/2024	06/14/2024	Maturity		192,865,891	10.36990			3,354,405		1	(379,298)	6,873,151			3,354,404			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK .	9563A Green Storage OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/13/2023	06/14/2024	06/14/2024	Maturity		19,292,750	10.36659			341,602			(36,229)	679,599			341,602			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BPGKZ70 JAPAN TREASURY DISC BILL SERIES 1215 0% due 06/03/2024	DA Sp 2	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/26/2024	06/03/2024	06/03/2024	Maturity		67,337,800	148.50500			3,315,260							3,315,260			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BRC7377 JAPAN TREASURY DISC BILL SERIES 1218 0% due 06/17/2024	DA Sp 2	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	03/08/2024	06/17/2024	06/17/2024	Maturity		34,508,604	144.91444			2,829,933		3					2,829,930			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 9% due 06/16/2024	B-1	Currency	THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	03/13/2024	06/14/2024	06/14/2024	Maturity		23,967,736	0.66273			66,027							66,027			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BSKPL52 JAPAN TREASURY DISC BILL SERIES 1229 0% due 06/24/2024	DA Sp 2	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/15/2024	06/24/2024	06/24/2024	Maturity		34,081,581	146.70681			2,776,796		1					2,776,795			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04139000 LENNON MILLS 8.6054% due 03/28/2027	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/18/2024	06/18/2024	06/18/2024	Maturity		20,809,409	0.65853			(176,151)							(176,151)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/20/2024	06/28/2024	06/28/2024	Maturity		1,747,789	0.65390			(31,930)							(31,930)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04135000 Mosman Residence Project 6.45% due 12/07/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/25/2024	06/25/2024	06/25/2024	Maturity		15,082,696	0.65522			(199,880)							(199,880)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity		14,331,790	0.65639			(206,638)							(206,638)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/24/2024	06/28/2024	06/28/2024	Maturity		1,463,173	0.65171			(31,740)							(31,740)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	05/15/2024	06/28/2024	06/28/2024	Maturity		1,365,697	0.66634			1,003							1,003			0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	E2A0C8D88 Horizon Roads Pty Ltd AUD Portfolio Hedge .... MORTGAGE LOAN 04120801	BA-1	Currency.....	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	05/16/2024	06/25/2024	06/25/2024	Maturity		187,090,400	0.66818			1,198,400							1,198,400			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	PROJECT SAFFRON - FLOATER RATE 8.7% due 04/30/2033 . MORTGAGE LOAN 0876200	B-1	Currency.....	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	05/29/2024	06/28/2024	06/28/2024	Maturity		46,830,095	1.27429			343,183							343,183			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	Charlemont Exchange 1.9% due 01/16/2024 ..... MORTGAGE LOAN 0853700 200	B-1	Currency.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/29/2024	06/07/2024	06/07/2024	Maturity		97,551,342	1.08390			243,342							243,342			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Aldersgate 8.2% due 04/15/2026 ..... MORTGAGE LOAN 0853700 200	B-1	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2024	06/07/2024	06/07/2024	Maturity		248,366,742	1.27368			297,492							297,492			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Aldersgate 7.7% due 04/15/2026 ..... MORTGAGE LOAN 0876200	B-1	Currency.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2024	06/12/2024	06/12/2024	Maturity		248,937,493	1.27660			(1,452,257)							(1,452,257)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	Charlemont Exchange 5.465% due 04/16/2025	B-1	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2024	06/14/2024	06/14/2024	Maturity		97,866,684	1.08741			1,679,184							1,679,184			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD .	E2A0C8D88 Horizon Roads Pty Ltd AUD Portfolio Hedge .... MORTGAGE LOAN 0876200	BA-1	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/25/2024	06/25/2024	Maturity		184,730,000	0.65975			1,162,000							1,162,000			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	Charlemont Exchange 5.465% due 04/16/2025 ..... MORTGAGE LOAN 04142400	B-1	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2024	06/21/2024	06/21/2024	Maturity		97,648,596	1.08498			1,510,596							1,510,596			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	GEEBUNG INDUSTRIAL PARK 6.06% due 06/01/2026 ..... MORTGAGE LOAN 0876200	B-1	Currency.....	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/14/2024	06/28/2024	06/28/2024	Maturity		1,530,197	0.65961			(14,469)							(14,469)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD .	Charlemont Exchange 5.465% due 04/16/2025	B-1	Currency.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2024	06/21/2024	06/21/2024	Maturity		83,842,863	1.07491			(523,263)							(523,263)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	9266A Grand Central OIA	BA-1	Currency.....	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/23/2023	07/26/2024	07/26/2024	Maturity		688,068,750	1.10091			9,568,750				(5,940,028)	13,467,323		9,568,750			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	A167A Enhanced Real Estate Series Europe II SCSP OIA ..	BA-1	Currency.....	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2023	07/26/2024	07/26/2024	Maturity		2,250,933	1.06677			(39,738)				(13,336)	108,705		(39,738)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	9751EURA TGA European RE Holdings I LLC OIA ..... MORTGAGE LOAN 0855500 80	BA-1	Currency.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/20/2023	07/26/2024	07/26/2024	Maturity		23,195,057	1.10431			392,948				(59,520)	243,180		392,948			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Fenchurch Street 8.7% due 10/13/2025 ..... BQXRV95 JAPAN TREASURY DISC	B-1	Currency.....	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	04/11/2024	07/16/2024	07/16/2024	Maturity		105,558,783	1.25734			(3,140,470)		(8					(3,140,462)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY .	BILL SERIES 1225 0% due 07/22/2024 ..... MORTGAGE LOAN 0920700 LYNX-	DA Sp 2 ..	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/12/2024	07/22/2024	07/22/2024	Maturity		33,176,506	150.70906			1,306,026		6					1,306,020			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR .	FRANKFURT 7.297% due 10/01/2025 ..... MORTGAGE LOAN 0860000	B-1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	04/18/2024	07/22/2024	07/22/2024	Maturity		264,642,426	1.07045			(4,463,424)							(4,463,424)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Brompton Cross Estate 4.7564% due 04/25/2026 ... MORTGAGE LOAN 0718500 431 -	B-1	Currency.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/23/2024	07/25/2024	07/25/2024	Maturity		182,684,917	1.24029			(7,594,856)							(7,594,856)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	451 OXFORD STREET 10.6934% due 01/25/2025 ..... MORTGAGE LOAN 0849400 Old	B-1	Currency.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/23/2024	07/25/2024	07/25/2024	Maturity		166,020,076	1.23970			(6,984,058)							(6,984,058)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Spitalfields Market 4.68320412% due 04/25/2026 ..... MORTGAGE LOAN 04134500	B-1	Currency.....	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024	07/25/2024	Maturity		181,188,032	1.23947			(7,656,808)							(7,656,808)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024 .... MORTGAGE LOAN 0860000	B-1	Currency.....	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/24/2024	07/30/2024	07/30/2024	Maturity		79,595,423	1.24469			(2,440,091)							(2,440,091)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD .	Brompton Cross Estate (Offset Hedge) 4.7564% due 04/25/2026 ..... MORTGAGE LOAN 0853700 200	B-1	Currency.....	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/04/2024	07/25/2024	07/25/2024	Maturity		1,405,166	1.27742			15,869							15,869			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	Aldersgate 8.2% due 04/15/2026 ..... MORTGAGE LOAN 04121400 LITTLE	B-1	Currency.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2024	07/15/2024	07/15/2024	Maturity		217,776,718	1.27241			(4,439,442)							(4,439,442)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	BOUNDARY ROAD-LAND 8.95% due 06/13/2025 ..... MORTGAGE LOAN 04139000 LENNON	B-1	Currency.....	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/12/2024	07/12/2024	07/12/2024	Maturity		24,248,770	0.67050			(282,217)							(282,217)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MILLS 8.6054% due 03/28/2027	B-1	Currency.....	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/14/2024	07/31/2024	07/31/2024	Maturity		20,879,551	0.66075			213,151							213,151			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 04/16/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/18/2024	07/15/2024	07/15/2024	Maturity		84,271,151	1.07612			(1,220,073)							(1,220,073)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04135000 Mosman Residence Project 6.7% due 12/07/2025	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG6QX2D1J8S57QP30	06/21/2024	07/31/2024	07/31/2024	Maturity		15,341,743	0.66647			287,059							287,059			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121403 LITTLE BOUNDARY RD-C 2.25% due 06/13/2025	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IW8SG6QX2D1J8S57QP30	06/21/2024	07/31/2024	07/31/2024	Maturity		2,362,927	0.66631			43,653		(2)					43,655			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.2% due 06/01/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2024	07/31/2024	07/31/2024	Maturity		20,736,904	0.66632			383,277							383,277			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.7% due 04/30/2033	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/26/2024	07/31/2024	07/31/2024	Maturity		59,135,613	1.26493			(837,624)							(837,624)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/08/2024	07/31/2024	07/31/2024	Maturity		3,193,160	0.67506			99,603							99,603			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.75% due 06/13/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2024	07/31/2024	07/31/2024	Maturity		24,410,404	0.67497			758,236		(7)					758,244			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/31/2024	07/31/2024	Maturity		2,346,916	0.67800			83,083							83,083			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/16/2024	08/20/2024	08/20/2024	Maturity		6,361,329	3.93000			(136,228)							(136,228)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD	Q8852#AA8 TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE NZD Portfolio Hedge	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2024	08/20/2024	08/20/2024	Maturity		43,954,200	0.61048			(322,200)							(322,200)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/16/2024	08/20/2024	08/20/2024	Maturity		23,406,480	3.93054			(504,529)							(504,529)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	CBCC47C3E Nuveen European Core Renewable Infrastructure Fund EUR Portfolio Hedge	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/16/2024	08/20/2024	08/20/2024	Maturity		54,549,353	1.09099			(1,008,148)							(1,008,148)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	sococca Occator Agricultural Properties, LLC AUD Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2024	08/20/2024	08/20/2024	Maturity		14,232,436	0.66862			(126,206)							(126,206)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2024	08/20/2024	08/20/2024	Maturity		300,919,500	0.66871			(2,628,000)							(2,628,000)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	380732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2024	08/20/2024	08/20/2024	Maturity		354,728,303	1.09147			(6,395,448)							(6,395,448)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	59C45A459 Circularity European Growth Fund I LP GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2024	08/20/2024	08/20/2024	Maturity		31,691,508	1.26766			(883,493)							(883,493)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2024	08/20/2024	08/20/2024	Maturity		286,895,668	0.66920			(2,293,190)							(2,293,190)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/20/2024	08/21/2024	08/21/2024	Maturity		18,402,730	1.35849			19,701							19,701			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	stiinfr TIAA Infrastructure - ACS CAD Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2024	08/21/2024	08/21/2024	Maturity		44,138,327	1.35936			19,058							19,058			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	3BF6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2024	08/21/2024	08/21/2024	Maturity		59,687,951	83.76900			116,271		1					116,270			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/16/2024	08/20/2024	08/20/2024	Maturity		17,738,359	902.00000			384,023		(41)					384,064			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.75% due 06/13/2025	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2024	08/30/2024	08/30/2024	Maturity		25,984,538	0.65433			(987,638)							(987,638)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04139000 LENNON MILLS 8.7033% due 03/28/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2024	08/30/2024	08/30/2024	Maturity		20,674,294	0.65425			(788,426)							(788,426)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2024	08/30/2024	08/30/2024	Maturity		22,631,951	0.65442			(857,008)							(857,008)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04135000 Mosman Residence Project 6.8% due 12/07/2025	B-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	07/29/2024	08/30/2024	08/30/2024	Maturity		15,063,661	0.65439			(571,111)							(571,111)			0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/29/2024	08/30/2024	08/30/2024	Maturity		3,094,449	0.65419			(118,309)								(118,309)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.7% due 04/30/2033	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/29/2024	08/30/2024	08/30/2024	Maturity		52,545,302	1.28473			(1,264,783)								(1,264,783)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY JPY SELL USD .	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2024	08/14/2024	08/14/2024	Maturity		11,736,235	144.92723			(148,539)		1						(148,540)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY INR SELL USD .	38F6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/14/2024	08/21/2024	08/21/2024	Maturity		59,562,809	83.94500			8,871		(9)						8,880			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY CLP SELL USD .	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/14/2024	08/20/2024	08/20/2024	Maturity		17,204,301	930.00000			150,035		19						150,016			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY CAD SELL USD .	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	08/19/2024	08/21/2024	08/21/2024	Maturity		62,272,878	1.36496			229,420								229,420			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/30/2024	08/30/2024	Maturity		2,139,757	0.65539			(77,744)								(77,744)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121402 LITTLE BOUNDARY RD-B 6.75% due 06/13/2025	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/30/2024	08/30/2024	Maturity		970,205	0.67327			(8,544)								(8,544)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/05/2023	09/30/2024	09/30/2024	Maturity		15,344,421	0.66028			(761,585)				(24,765)	583,994			(761,585)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/06/2024	09/30/2024	09/30/2024	Maturity		6,499,941	0.66574			(266,620)								(266,620)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/04/2024	09/30/2024	09/30/2024	Maturity		4,012,745	0.66651			(159,761)								(159,761)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2024	09/26/2024	09/26/2024	Maturity		2,586,246	0.66208			(94,405)								(94,405)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.3% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2024	09/26/2024	09/26/2024	Maturity		23,453,121	0.67816			(279,651)								(279,651)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2024	09/26/2024	09/26/2024	Maturity		3,208,286	0.67825			(37,820)								(37,820)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04135000 Mosman Residence Project 6.8% due 12/07/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2024	09/26/2024	09/26/2024	Maturity		16,098,198	0.67823			(190,256)								(190,256)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.67% due 06/13/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2024	09/26/2024	09/26/2024	Maturity		27,916,513	0.67836			(324,539)								(324,539)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04139000 LENNON MILLS 8.7033% due 03/28/2027	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2024	09/26/2024	09/26/2024	Maturity		21,420,496	0.67786			(265,004)								(265,004)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.45% due 04/30/2033	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2024	09/30/2024	09/30/2024	Maturity		48,782,864	1.32024			(757,848)								(757,848)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 6.4% due 05/08/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/29/2024	09/26/2024	09/26/2024	Maturity		2,221,963	0.68057			(18,555)								(18,555)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 5.96% due 05/08/2025	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	09/10/2024	09/26/2024	09/26/2024	Maturity		1,609,935	0.66670			(47,207)								(47,207)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2023	10/10/2024	10/10/2024	Maturity		6,843,710	1.21746			(492,366)				(16,767)	330,299			(492,366)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK .	9563A Green Storage OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/06/2023	11/08/2024	11/08/2024	Maturity		3,781,102	10.71116			36,840				(13,281)	283,719			36,840			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK .	9563A Green Storage OIA	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	12/06/2023	11/08/2024	11/08/2024	Maturity		11,761,225	10.30766			553,341				(34,574)	419,205			553,341			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/08/2023	12/12/2024	12/12/2024	Maturity		3,844,931	1.25794			(33,814)				(3,679)	55,808			(33,814)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK .	9563A Green Storage OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/05/2024	11/08/2024	11/08/2024	Maturity		3,761,080	10.18372			220,046		(2						220,048			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563A Green Storage OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	01/17/2024	11/08/2024	11/08/2024	Maturity		13,277,265	10.39371			519,041							519,041			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B0XRV84 JAPAN TREASURY DISC BILL SERIES 1224 0% due 10/10/2024	DA Sp 2	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	04/09/2024	10/10/2024	10/10/2024	Maturity		218,840,274	147.82471			1,325,344		(3)				1,325,347			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B0XRV84 JAPAN TREASURY DISC BILL SERIES 1224 0% due 10/10/2024	DA Sp 2	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	04/09/2024	10/10/2024	10/10/2024	Maturity		67,641,416	147.83842			403,416		6				403,410			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B0XRV84 JAPAN TREASURY DISC BILL SERIES 1224 0% due 10/10/2024	DA Sp 2	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/09/2024	10/10/2024	10/10/2024	Maturity		329,633,139	147.74000			2,184,079		30				2,184,049			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B5RJK94 JAPAN TREASURY DISC BILL SERIES 1229 0% due 11/11/2024	DA Sp 2	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/09/2024	11/12/2024	11/12/2024	Maturity		204,771,276	151.38842			4,157,876		1				4,157,875			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B5RJK94 JAPAN TREASURY DISC BILL SERIES 1229 0% due 11/11/2024	DA Sp 2	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/09/2024	11/12/2024	11/12/2024	Maturity		204,771,195	151.38848			4,157,795		13				4,157,782			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 7.95% due 04/15/2026	B-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/11/2024	10/15/2024	10/15/2024	Maturity		223,928,937	1.29279			(2,911,722)						(2,911,722)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0876200 Charlemont Exchange 5.912% due 04/16/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	07/11/2024	10/15/2024	10/15/2024	Maturity		86,584,750	1.09341			246,479		(32)				246,511			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 8.2% due 10/13/2025	B-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/12/2024	10/16/2024	10/16/2024	Maturity		108,928,145	1.29748			(283,227)						(283,227)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton Cross Estate (Offset Hedge) 4.7564% due 04/25/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	07/23/2024	10/25/2024	10/25/2024	Maturity		188,882,012	1.29201			(1,043,931)						(1,043,931)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 10.6934% due 01/25/2025	B-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/23/2024	10/25/2024	10/25/2024	Maturity		173,054,890	1.29223			(926,858)						(926,859)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400 Old Spitalfields Market 4.68320412% due 04/25/2026	B-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/23/2024	10/25/2024	10/25/2024	Maturity		188,828,916	1.29174			(1,083,050)		(4)				(1,083,046)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE 17.25% due 04/30/2024	B-1	Currency	THE TORONTO-DOMINION BANK	PT3OB789TSUIDF371261	07/26/2024	10/30/2024	10/30/2024	Maturity		85,925,110	1.28729			(878,671)						(878,671)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B5WVP01 JAPAN TREASURY DISC BILL SERIES 1247 0% due 11/05/2024	DA Sp 2	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/02/2024	11/05/2024	11/05/2024	Maturity		34,530,544	144.79934			1,641,044		(1)				1,641,045			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 04134500 TROPHAEUM-PROJECT TREADSTONE (Offset hedge) 17.25% due 04/30/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/06/2024	10/30/2024	10/30/2024	Maturity		35,543,305	1.27183			799,786						799,786			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	3BF6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/14/2024	11/19/2024	11/19/2024	Maturity		59,369,731	84.21800			139,231		(19)				139,250			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/14/2024	11/19/2024	11/19/2024	Maturity		18,261,897	930.90000			760,397		(13)				760,410			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/16/2024	11/20/2024	11/20/2024	Maturity		30,070,558	3.89085			1,689,376						1,689,376			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NZD	Q8852#AA8 TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE NZD Portfolio Hedge	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	08/16/2024	11/20/2024	11/20/2024	Maturity		43,395,113	0.60271			1,120,313						1,120,313			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	saunbsh AU NBS Holdco LLC AUD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	08/16/2024	11/20/2024	11/20/2024	Maturity		49,824,473	0.66433			1,149,473						1,149,473			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	stctcga TCGA I AUD AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/16/2024	11/20/2024	11/20/2024	Maturity		299,236,500	0.66497			7,186,500						7,186,500			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	08/16/2024	11/20/2024	11/20/2024	Maturity		299,188,665	0.66486			7,138,665						7,138,665			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	59C45A459 Circularity European Growth Fund I LP GBP Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	08/16/2024	11/20/2024	11/20/2024	Maturity		32,233,555	1.28934			602,305						602,305			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	08/16/2024	11/20/2024	11/20/2024	Maturity		414,076,125	1.10420			19,557,375						19,557,375			0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/19/2024	11/20/2024	11/20/2024	Maturity		69,785,444	1.36132			1,957,373							1,957,373			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	166D94CAC TIAA SMA Strategies, LLC (Nuveen Churchill Private Capital Income Fund) AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	09/12/2024	11/20/2024	11/20/2024	Maturity		16,709,028	0.66836			484,028							484,028			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.04% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/18/2024	10/15/2024	10/15/2024	Maturity		1,216,494	0.67799			11,021							11,021			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.64% due 06/13/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/20/2024	10/15/2024	10/15/2024	Maturity		799,995	0.67921			8,667							8,667			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.04% due 06/01/2026	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2024	10/15/2024	10/15/2024	Maturity		101,321,957	0.68730			2,277,009							2,277,009			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	s730dar 730 Darwin Holdings, LLC Portfolio EUR Hedge	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/25/2024	10/01/2024	10/01/2024	Maturity		12,871,602	1.12039			(146,365)			(1)				(146,363)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	s730dar 730 Darwin Holdings, LLC Portfolio EUR Hedge	BA-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/25/2024	11/20/2024	11/20/2024	Maturity		12,348,794	1.12262			776,244			(4)				776,248			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 5.94% due 05/08/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/26/2024	10/15/2024	10/15/2024	Maturity		26,816,581	0.68720			598,800							598,800			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.45% due 04/29/2033	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2024	10/31/2024	10/31/2024	Maturity		43,289,028	1.33608			1,138,248							1,138,248			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.08% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2024	10/31/2024	10/31/2024	Maturity		126,156,310	0.67240			2,672,680							2,672,680			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0844700 55 Baker Street 6.1097% due 04/15/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2024	10/18/2024	10/18/2024	Maturity		37,333,135	1.30471			30,420							30,420			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 2.65% due 10/15/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2024	10/29/2024	10/29/2024	Maturity		60,840,976	1.30336			248,002							248,002			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0855500 80 Fenchurch Street 8.2% due 10/13/2025	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/16/2024	10/16/2024	Maturity		107,476,858	1.30762			(556,224)							(556,224)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 RESERVOIR LOGISTICS HUB 5.98% due 05/08/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/15/2024	10/31/2024	10/31/2024	Maturity		771,123	0.67176			15,622							15,622			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.08% due 06/01/2026	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/22/2024	11/14/2024	11/14/2024	Maturity		877,547	0.66893			27,257							27,257			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04135000 MOSMAN RESIDENCES 6.48% due 12/07/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/23/2024	11/14/2024	11/14/2024	Maturity		268,003	0.66412			6,446							6,446			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 2.65% due 10/15/2024	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	11/01/2024	11/01/2024	Maturity		19,573,389	1.29883			141,378							141,378			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN TBD 41 George St TBD	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/29/2024	11/14/2024	11/14/2024	Maturity		52,421,912	0.65568			602,319							602,319			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.08% due 06/01/2026	B-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/29/2024	11/14/2024	11/14/2024	Maturity		123,845,243	0.65606			1,493,814							1,493,814			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.45% due 04/29/2033	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2024	11/29/2024	11/29/2024	Maturity		40,987,909	1.29948			997,586							997,586			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04142400 GEEBUNG INDUSTRIAL PARK 6.06% due 06/01/2026	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/12/2024	12/03/2024	12/03/2024	Maturity		176,991,860	0.65447			1,817,165							1,817,165			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY INR SELL USD	38F6D8C25 Aavishkaar-Intellecap Group INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/13/2024	11/19/2024	11/19/2024	Maturity		59,248,726	84.39000			(18,226)			(1)				(18,225)			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY CLP SELL USD	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2024	11/19/2024	11/19/2024	Maturity		17,445,918	974.44000			55,582			(8)				55,590			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04183700 IRONGATE MINCHINBURY 5.9617% due 05/01/2026	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS60X2D1J8570P30	11/21/2024	12/17/2024	12/17/2024	Maturity		7,351,330	0.65256			206,838							206,838			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD .	MORTGAGE LOAN 04135000 MOSMAN RESIDENCES 6.46% due 12/07/2025	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/22/2024	12/03/2024	12/03/2024	Maturity		473,104	0.65053			2,020							2,020			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 8.2% due 04/29/2033 .	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/26/2024	12/31/2024	12/31/2024	Maturity		42,810,528	1.25759			222,484							222,484			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD .	MORTGAGE LOAN 04149900 GEORGE STREET 6.1778% due 11/05/2028	B-1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/26/2024	12/03/2024	12/03/2024	Maturity		25,828,751	0.64612			65,065							65,055			0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD .	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE (Buy GBP) 8.2% due 04/29/2033	B-1	Currency	BANK OF MONTREAL .. NQQGHPCNCCU6TUTQYE16	12/20/2024	12/31/2024	12/31/2024	Maturity		36,442,369	1.25482			(109,575)							(109,575)			0002
1439999999. Subtotal - Forwards - Hedging Other														2,098,948			1	XXX	(19,885,530)	154,927,674		2,098,938			XXX
Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8) ...	744560AP1 PUBLIC SERVICE EL & GAS SR SEC 5.25% due 07/01/2035	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/04/2023	04/05/2024	04/02/2024	Sale		25,000,000	101.62			(4,026,002)							(4,026,002)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	53079EBG8 LIBERTY MUTUAL GROUP INC CO.GUARNT 4.569% due 02/01/2029	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	05/30/2023	06/04/2024	06/03/2024	Sale		25,000,000	96.38			(2,922,489)							(2,922,489)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	91282CJJ1 US TREASURY NB 4 1/2% Due 11/15/2033 MN15 4.5% due 11/15/2033	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024	06/03/2024	Sale		50,000,000	97.87			(6,593,054)							(6,593,054)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	207597DX0 CONNECTICUT LIGHT & PWR 1ST REF MORT 5.75% due 03/01/2037	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024	06/03/2024	Sale		50,000,000	97.81			(6,563,575)							(6,563,575)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	485134BH2 KANSAS CITY POWER & LT MORTGAGE 6.05% due 11/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024	06/03/2024	Sale		50,000,000	97.59			(6,452,759)							(6,452,759)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	759351AN9 REINSURANCE GRP OF AMER SR UNSEC 3.9% due 05/15/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	06/03/2024	Sale		50,000,000	96.94			(6,124,137)							(6,124,137)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	04621WAE0 ASSURED GUARANTY US HLDG 3.6% Due 9/15/2051 MS15 3.6% due 09/15/2051	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/04/2024	06/03/2024	Sale		50,000,000	96.90			(6,106,156)							(6,106,156)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	225313AN5 CREDIT AGRICOLE SA SERIES 144A 2.811% due 01/11/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024	06/10/2024	Sale		100,000,000	96.69			(12,265,677)							(12,265,677)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	05971KAL3 BANCO SANTANDER SA 3.225% Due 11/22/2032 MN22 3.225% due 11/22/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024	06/10/2024	Sale		50,000,000	95.78			(5,680,785)							(5,680,785)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	912810TH1 US TREASURY N B 3 1/8% Due 5/15/2042 MN15 3.125% due 05/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2023	06/18/2024	06/17/2024	Sale		50,000,000	96.21			(4,744,689)							(4,744,689)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 .	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2023	06/18/2024	06/17/2024	Sale		50,000,000	97.05			(5,163,549)							(5,163,549)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	199575AT8 OHIO POWER COMPANY SR UNSEC 6.6% due 03/01/2033	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/01/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.74			(5,464,410)							(5,464,410)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	341081EU7 FLORIDA POWER & LIGHT CO 1ST MORTG 5.4% due 09/01/2035	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/01/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.72			(5,451,271)							(5,451,271)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	037833DZ0 APPLE INC 2.4% Due 8/20/2050 FA20 2.4% due 08/20/2050	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/02/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.69			(5,440,281)							(5,440,281)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	68902VAL1 OTIS WORLDWIDE CORP SERIES WI 3.112% due 02/15/2040	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/02/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.52			(5,352,543)							(5,352,543)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	565130AA9 MAPLE GROVE FUNDING TR I SERIES 144A 4.161% due 08/15/2051	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/02/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.32			(5,251,348)							(5,251,348)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	21036PBH0 CONSTELLATION BRANDS INC 2 1/4% Due 8/1/2031 FA1 2.25% due 08/01/2031	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/02/2023	12/05/2024	12/04/2024	Sale		50,000,000	97.19			(5,186,746)							(5,186,746)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9) ...	632525AW1 NATIONAL AUSTRALIA BANK SERIES 144A 2.648% due 01/14/2041	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8573P30	06/05/2023	12/05/2024	12/04/2024	Sale		50,000,000	96.94			(5,064,094)							(5,064,094)			N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)	714046AN9 PERKINELMER INC 2 1/4% Due 9/15/2031 MS15 2.25% due 09/15/2031	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/05/2023	12/05/2024	12/04/2024	Sale		50,000,000	96.93			(5,056,412)							(5,056,412)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)	45866FAP9 INTERCONTINENTALEXCHANGE 2.65% Due 9/15/2040 MS15 2.65% due 09/15/2040	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/06/2023	12/17/2024	12/16/2024	Sale		50,000,000	96.49			(6,167,869)							(6,167,869)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)	001192AK9 SOUTHERN CO GAS CAPITAL CO.GUARNT 4.4% due 06/01/2043	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/07/2023	12/17/2024	12/16/2024	Sale		50,000,000	96.53			(6,185,719)							(6,185,719)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)	883556CM2 THERMO FISHER SCIENTIFIC 2.8% Due 10/15/2041 AO15 2.8% due 10/15/2041	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/07/2023	12/17/2024	12/16/2024	Sale		50,000,000	96.39			(6,116,415)							(6,116,415)			N/A
Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)	294429AT2 EQUIFAX INC 2.35% Due 9/15/2031 MS15 2.35% due 09/15/2031	DB PART C-1	Credit	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	06/12/2023	12/17/2024	12/16/2024	Sale		50,000,000	96.52			(6,181,800)							(6,181,800)			N/A
Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	126281BD5 CSAIL 2015-C1 AS SUB AFC 3.791% due 04/15/2050	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/12/2023	12/13/2024	12/12/2024	Sale		100,000,000	97.32			(4,074,498)							(4,074,498)			N/A
Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	00287YAV1 ABBVIE INC SR UNSEC 4.3% due 05/14/2036	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024	12/13/2024	Sale		100,000,000	97.22			(4,670,863)							(4,670,863)			N/A
Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	17305EDT9 CCCIT 2007-A3 A3 SB 6.15% due 06/15/2039	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024	12/13/2024	Sale		100,000,000	97.35			(4,800,991)							(4,800,991)			N/A
Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	68268VAA3 ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS A 144A 4.89% due 10/14/2034	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024	12/13/2024	Sale		100,000,000	97.53			(4,979,935)							(4,979,935)			N/A
Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	677050AH9 OGLETHORPE POWER CORP 1ST MORTG 5.25% due 09/01/2050	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/16/2024	12/13/2024	Sale		100,000,000	96.75			(4,201,405)							(4,201,405)			N/A
1449999999. Subtotal - Forwards - Replication														(156,289,472)			XXX				(156,289,472)			XXX
1479999999. Subtotal - Forwards														(154,190,524)		1	XXX	(19,885,530)	154,927,674		(154,190,534)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,794,027	369,155		XXX		(483,939)		1,794,027			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other														(4,842,371)	3,600,832	1	XXX	(20,346,727)	148,764,556		(4,659,960)			XXX
1719999999. Subtotal - Replication												2,188,102		86,786,400	80,313,990	191,689,866	XXX			(54,658,054)	(104,903,458)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												2,188,102		83,738,056	84,283,977	191,689,867	XXX	(20,346,727)	148,280,617	(54,658,054)	(107,769,391)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the currency risk of the underlying foreign currency denominated invested assets
0003	Hedges the credit risk of the underlying invested assets

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	215,231,120		201,439,146	(10,176,772)		237,157,218	(76,216,238)		1,093,848,511	1,069,879,764
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y	34,836,512		39,868,637		5,032,125	36,383,261	(1,070,309)	476,440	4,114,323	4,114,323
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	29,332,876		29,853,548		520,672	29,780,231	(138,507,601)		15,157,349	15,157,349
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	85,930,000		79,630,027	(241,252)		88,125,033	(78,040,448)		438,097,475	431,556,250
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y	249,727,291		296,149,810	(23,164,349)	23,258,170	351,917,116	(384,902,950)		2,466,602,337	2,466,602,337
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	206,710,000		234,499,294	(27,753,759)	35,535	241,072,229	(54,249,431)		40,795,069	40,795,069
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	260,109,045		174,914,624	(15,028,094)		231,952,469			3,378,018,572	3,277,796,057
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	455,021,161		442,647,402	(7,416,326)		487,189,625	(309,725,540)		1,425,178,197	1,405,388,112
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	Y	Y	11,130,000		13,145,488		2,015,488	12,293,767	(101,200,945)		3,754,808	3,754,808
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	363,802,104		327,352,676	(12,605,578)		396,567,493	(55,352,374)		3,859,045,989	3,809,990,982
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	7,190,000		7,154,881			6,965,973			162,045	126,926
SMBC CAPITAL MARKETS INC.	TVJBSHLIZLORGWGDTN03	Y	Y	11,240,000		25,872,610		14,632,610	11,794,910		554,910	1,700,885	1,700,885
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y	36,680,000		55,129,144	(1,314,075)	17,135,069	45,572,197	(5,456,271)	3,435,926	7,912,150	7,912,150
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	983,211		1,340,000		356,789	1,234,300	(11,637,663)		3,114,443	3,114,443
0299999999. Total NAIC 1 Designation				1,967,923,320		1,928,997,287	(97,700,205)	62,986,458	2,178,005,822	(1,216,359,770)	4,467,276	12,737,502,153	12,537,889,455
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)										(4,502,287)		297,392	297,392
0999999999 - Gross Totals				1,967,923,320		1,928,997,287	(97,700,205)	62,986,458	2,178,005,822	(1,220,862,057)	4,467,276	12,737,799,545	12,538,186,847
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,928,997,287	(97,700,205)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZ0078	Cash			4,538,827		4,538,827		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	91324P-CV-2	UNH 3.1 03/15/26	6,769,098	6,870,000	6,868,763	03/15/2026	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	25468P-DK-9	DIS 3 02/13/26	13,641,714	13,859,000	13,845,046	02/13/2026	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-RW-0	T 11 0 7/8 02/15/47	11,151,664	11,795,600	15,166,686	02/15/2047	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	3,368,415	3,457,000	3,472,270	04/15/2027	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	512807-AV-0	LRCX 1.9 06/15/30	5,552,686	6,478,000	6,466,000	06/15/2030	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	26884A-BD-4	EQR 3 3/8 06/01/25	8,070,213	8,116,000	8,114,003	06/01/2025	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	25731V-AA-2	D 2.3 12/01/31	5,422,452	6,475,000	6,472,132	12/01/2031	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	254687-DK-9	DIS 3 3/8 11/15/26	1,962,237	2,005,000	2,009,505	11/15/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	209111-FX-6	ED 3.35 04/01/30	2,338,545	2,513,000	2,468,900	04/01/2030	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	110122-CN-6	BMY 3.2 06/15/26	727,851	741,000	740,556	06/15/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	015271-AH-2	ARE 4.3 01/15/26	5,189,980	5,216,000	5,229,614	01/15/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	00440E-AV-9	CB 3.35 05/03/26	3,714,346	3,773,000	3,777,161	05/03/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	001055-BJ-0	AFL 3.6 04/01/30	8,542,977	9,094,000	9,080,644	04/01/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-RB-6	T 2 7/8 05/15/43	11,420,308	15,078,000	13,618,206	05/15/2043	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	79744O-BH-6	SRE 6 06/01/26	4,996,220	4,900,000	4,835,125	06/01/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	776743-AF-3	ROP 4.2 09/15/28	30,605,450	31,351,000	31,337,146	09/15/2028	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	74949L-AC-6	RELLN 4 03/18/29	16,891,893	17,500,000	17,432,315	03/18/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	74340X-BY-6	PLD 2 7/8 11/15/29	13,731,108	14,999,000	15,316,346	11/15/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	678858-BV-2	OGE 3 1/4 04/01/30	6,477,996	7,064,000	7,061,966	04/01/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	67021C-AP-2	ES 3.95 04/01/30	2,961,240	3,098,000	3,105,080	04/01/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	29670G-AD-4	WTRG 2.704 04/15/30	11,115,773	12,470,000	12,609,873	04/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	26884A-BM-4	EQR 2 1/2 02/15/30	3,558,363	3,999,000	4,043,757	02/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	26444H-AH-4	DUK 2 1/2 12/01/29	7,722,954	8,596,000	8,333,939	12/01/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	189054-AY-5	CLX 4.4 05/01/29	12,197,071	12,391,000	12,352,397	05/01/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	092113-AL-3	BKH 3.95 01/15/26	3,987,298	4,029,000	4,027,499	01/15/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	084659-AV-3	BRKHEC 3.7 07/15/30	10,935,046	11,622,000	11,510,289	07/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	009158-BC-9	APD 2.05 05/15/30	4,438,614	5,114,000	4,763,519	05/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	00115A-AE-9	AEP 3.1 12/01/26	8,254,863	8,499,000	8,495,417	12/01/2026	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	13,890,693	14,256,000	14,318,970	04/15/2027	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	91324P-CV-2	UNH 3.1 03/15/26	1,762,724	1,789,000	1,788,678	03/15/2026	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-RB-6	T 2 7/8 05/15/43	12,218,624	16,132,000	14,570,162	05/15/2043	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	904764-AS-6	UNANA 3.1 07/30/25	10,410,026	10,498,000	10,495,508	07/30/2025	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	822582-BD-3	RDSALN 3 1/4 05/11/25	15,376,568	15,444,000	15,442,034	05/11/2025	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	717081-EA-7	PFE 3 12/15/26	3,819,696	3,926,000	3,918,691	12/15/2026	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	656531-AM-2	EQNR 7 1/4 09/23/27	13,684,549	12,784,000	12,780,515	09/23/2027	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	283695-BE-3	KMI 7 1/2 11/15/26	10,403,819	9,941,000	9,941,000	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	693475-AZ-8	PNC 2.55 01/22/30	3,996,159	4,500,000	4,334,571	01/22/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	92343V-ER-1	VZ 4.329 09/21/28	174,341	178,000	177,325	09/21/2028	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	91324P-CV-2	UNH 3.1 03/15/26	8,327,862	8,452,000	8,450,478	03/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	91159H-HN-3	USB 2 3/8 07/22/26	14,147,350	14,635,000	14,459,214	07/22/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	61746B-EF-9	MS 3 5/8 01/20/27	28,187,654	28,711,000	28,701,051	01/20/2027	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	594918-CN-2	MSFT 3.4 09/15/26	7,569,449	7,688,000	7,453,359	09/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	571748-AZ-5	MMC 3 3/4 03/14/26	9,757,162	9,850,000	9,848,978	03/14/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	46625H-RS-1	JPM 3.2 06/15/26	8,214,537	8,373,000	8,372,412	06/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	29379V-BH-5	EPD 3.7 02/15/26	4,522,199	4,566,000	4,563,915	02/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	283695-BE-3	KMI 7 1/2 11/15/26	2,112,998	2,019,000	2,019,000	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	26884A-BM-4	EQR 2 1/2 02/15/30	4,448,177	4,999,000	5,054,949	02/15/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	25468P-DK-9	DIS 3 02/13/26	2,066,091	2,099,000	2,096,887	02/13/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	254687-DK-9	DIS 3 3/8 11/15/26	2,122,739	2,169,000	2,173,873	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	189054-AY-5	CLX 4.4 05/01/29	7,269,419	7,385,000	7,361,993	05/01/2029	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	126117-AV-2	CNA 3.9 05/01/29	17,832,064	18,627,000	18,624,817	05/01/2029	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	04621W-AD-2	AGO 3.15 06/15/31	11,809,519	13,376,000	13,830,137	06/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	037389-BE-2	AON 2.8 05/15/30	25,503,451	28,622,000	28,616,276	05/15/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	00440E-AV-9	CB 3.35 05/03/26	7,875,634	8,000,000	8,008,822	05/03/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	092113-AL-3	BKH 3.95 01/15/26	6,995,833	7,069,000	7,066,367	01/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	67021C-AP-2	ES 3.95 04/01/30	5,499,992	5,754,000	5,767,150	04/01/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	74251V-AM-4	PFG 3.1 11/15/26	7,518,310	7,742,000	7,743,731	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	677415-CS-8	AEP 2.6 04/01/30	8,745,738	9,876,000	10,110,633	04/01/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	693475-AT-2	PNC 3.15 05/19/27	3,226,073	3,344,000	3,348,909	05/19/2027	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	JK3458-64-9	SYK 3 1/2 03/15/26	6,906,503	7,000,000	7,003,652	03/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	61761J-3R-8	MS 3 1/8 07/27/26	7,239,387	7,411,000	7,401,996	07/27/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	665859-AW-4	NTRS 4 05/10/27	10,931,252	11,077,000	11,068,100	05/10/2027	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Treasury	912810-RB-6	T 2 7/8 05/15/43	7,904,386	10,436,000	9,425,627	05/15/2043	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	25468P-DK-9	DIS 3 02/13/26	3,897,914	3,960,000	3,956,013	02/13/2026	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	857477-BP-7	STT 2.2 03/03/31	13,673,855	16,079,000	15,999,244	03/03/2031	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	91324P-CV-2	UNH 3.1 03/15/26	2,903,716	2,947,000	2,946,469	03/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	92343V-ER-1	VZ 4.329 09/21/28	15,671,129	16,000,000	15,939,345	09/21/2028	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	6,190,206	6,353,000	6,381,062	04/15/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RB-6	T 2 7/8 05/15/43	4,517,982	5,965,000	5,387,492	05/15/2043	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	883556-CL-4	TMO 2 10/15/31	11,092,075	13,331,000	13,121,724	10/15/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	79466L-AJ-3	CRM 1.95 07/15/31	7,553,512	9,000,000	8,938,740	07/15/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	776743-AD-8	ROP 3.8 12/15/26	28,202,020	28,650,000	28,604,174	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	759351-AP-4	RGA 3.15 06/15/30	44,291,894	49,065,000	49,121,542	06/15/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74456Q-BL-9	PEG 3 05/15/25	8,045,133	8,095,000	8,090,044	05/15/2025	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74256L-AU-3	PFG 3 04/18/26	7,971,279	8,147,000	8,143,818	04/18/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74251V-AM-4	PFG 3.1 11/15/26	11,653,284	12,000,000	12,002,683	11/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EA-7	PFE 3 12/15/26	32,116,192	33,010,000	32,948,549	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	670346-AS-4	NUE 2.7 06/01/30	3,572,198	4,000,000	3,993,608	06/01/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	67021C-AP-2	ES 3.95 04/01/30	3,812,907	3,989,000	3,998,116	04/01/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	665859-AW-4	NTRS 4 05/10/27	2,960,527	3,000,000	2,997,590	05/10/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	665859-AU-8	NTRS 3.15 05/03/29	3,712,397	3,965,000	3,963,240	05/03/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	631005-BJ-3	PPL 3.395 04/09/30	18,183,653	19,725,000	19,829,199	04/09/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	617446-8L-6	MS 2.699 01/22/31	7,996,584	9,000,000	9,308,270	01/22/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	617446-8G-7	MS 4.431 01/23/30	8,668,813	8,907,000	8,907,000	01/23/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	37331N-AK-7	GP 2.3 04/30/30	12,443,471	14,228,000	13,051,609	04/30/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	29379V-BH-5	EPD 3.7 02/15/26	3,466,425	3,500,000	3,498,402	02/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	29364D-AU-4	ETR 3 1/2 04/01/26	3,454,168	3,500,000	3,498,348	04/01/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	254687-DK-9	DIS 3 3/8 11/15/26	978,672	1,000,000	1,002,247	11/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	209111-FX-6	ED 3.35 04/01/30	3,257,026	3,500,000	3,438,579	04/01/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	126117-AV-2	CNA 3.9 05/01/29	1,148,788	1,200,000	1,199,859	05/01/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	126117-AU-4	CNA 3.45 08/15/27	57,956,450	59,928,000	60,016,374	08/15/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	125523-CB-4	CI 3.4 03/01/27	21,801,510	22,420,000	22,619,263	03/01/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	110122-CN-6	BMY 3.2 06/15/26	3,683,458	3,750,000	3,747,751	06/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	06406R-AW-7	BK 1.8 07/28/31	3,438,517	4,150,000	3,673,463	07/28/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	06051G-FU-8	BAC 4.45 03/03/26	3,485,493	3,500,000	3,533,156	03/03/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	05526D-BP-9	BATSLN 4.7 04/02/27	7,966,510	8,000,000	8,000,000	04/02/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	020002-BD-2	ALL 3.28 12/15/26	1,381,484	1,414,000	1,410,482	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	015271-AH-2	ARE 4.3 01/15/26	4,975,057	5,000,000	5,013,050	01/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	00440E-AV-9	CB 3.35 05/03/26	1,977,768	2,009,000	2,011,215	05/03/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	001055-BJ-0	AFL 3.6 04/01/30	5,720,056	6,089,000	6,080,058	04/01/2030	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	020002-BD-2	ALL 3.28 12/15/26	18,179,115	18,607,000	18,560,706	12/15/2026	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	00440E-AV-9	CB 3.35 05/03/26	2,709,218	2,752,000	2,755,035	05/03/2026	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	665859-AU-8	NTRS 3.15 05/03/29	14,930,109	15,946,000	15,938,920	05/03/2029	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	594918-CN-2	MSFT 3.4 09/15/26	23,416,261	23,783,000	23,057,132	09/15/2026	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	46625H-RS-1	JPM 3.2 06/15/26	10,757,482	10,965,000	10,964,230	06/15/2026	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	17401Q-AU-5	CFG 3 3/4 02/18/26	9,865,522	9,992,000	9,991,344	02/18/2026	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	05526D-BP-9	BATSLN 4.7 04/02/27	4,134,619	4,152,000	4,152,000	04/02/2027	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	04621W-AD-2	AGO 3.15 06/15/31	14,225,985	16,113,000	16,660,063	06/15/2031	V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	03040W-AN-5	AWK 3 12/01/26	11,861,986	12,276,000	12,271,230	12/01/2026	V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RW-0	TII 0 7/8 02/15/47	1,013,384	1,071,900	1,378,240	02/15/2047	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	020002-BD-2	ALL 3.28 12/15/26	4,080,946	4,177,000	4,166,608	12/15/2026	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	125523-CB-4	CI 3.4 03/01/27	6,605,605	6,793,000	6,853,374	03/01/2027	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	015271-AH-2	ARE 4.3 01/15/26	1,319,087	1,325,700	1,329,160	01/15/2026	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	20030N-BQ-3	CMCSA 4.6 08/15/45	190,559	222,000	221,853	08/15/2045	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	677415-CF-6	AEP 6.6 02/15/33	186,394	176,000	175,617	02/15/2033	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	20030N-BU-4	CMCSA 3.4 07/15/46	130,607	186,000	184,032	07/15/2046	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	002824-AV-2	ABT 6 04/01/39	178,485	166,000	165,748	04/01/2039	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	341081-ER-4	NEE 5.95 10/01/33	187,788	180,000	165,245	10/01/2033	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	594918-AR-5	MSFT 3 1/2 11/15/42	190,917	236,000	223,815	11/15/2042	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	20030N-BP-5	CMCSA 4.4 08/15/35	191,632	208,000	207,912	08/15/2035	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	15189X-AX-6	CNP 3 03/01/32	85,098	98,000	97,662	03/01/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	744448-CW-9	XEL 4.1 06/01/32	86,257	92,000	91,552	06/01/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	437076-CP-5	HD 3 1/4 04/15/32	85,645	96,000	94,895	04/15/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	17252M-AQ-3	CTAS 4 05/01/32	86,091	92,000	91,959	05/01/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	91324P-EJ-7	UNH 4.2 05/15/32	86,691	92,000	91,815	05/15/2032	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	837004-CB-4	D 6.05 01/15/38	86,508	83,000	82,935	01/15/2038	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	695114-CJ-5	BRKHEC 6.35 07/15/38	64,826	62,000	61,413	07/15/2038	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	20030N-BP-5	CMCSA 4.4 08/15/35	4,414,904	4,792,000	4,789,974	08/15/2035	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	20030N-BQ-3	CMCSA 4.6 08/15/45	4,082,422	4,756,000	4,752,847	08/15/2045	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	677415-CF-6	AEP 6.6 02/15/33	7,089,311	6,694,000	6,679,423	02/15/2033	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	68233J-CH-5	ONCRTX 4.6 06/01/52	2,763,330	3,300,000	3,271,684	06/01/2052	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	341081-ER-4	NEE 5.95 10/01/33	3,985,272	3,820,000	3,506,875	10/01/2033	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	20030N-BU-4	CMCSA 3.4 07/15/46	2,923,919	4,164,000	4,119,944	07/15/2046	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	594918-AR-5	MSFT 3 1/2 11/15/42	3,853,943	4,764,000	4,518,037	11/15/2042	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	341081-ES-2	NEE 5.65 02/01/35	5,125,821	5,000,000	5,006,337	02/01/2035	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	745332-BW-5	PSD 6.724 06/15/36	10,778,949	10,000,000	10,000,000	06/15/2036	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	837004-CB-4	D 6.05 01/15/38	8,789,410	8,433,000	8,426,429	01/15/2038	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	149123-BL-4	CAT 5.3 09/15/35	9,580,785	9,388,000	8,044,885	09/15/2035	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	68233J-CH-5	ONCRTX 4.6 06/01/52	2,260,906	2,700,000	2,676,833	06/01/2052	I
0199999999 - Total				1,117,164,092	1,175,960,200	1,175,632,302	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			85,930,000		XXX		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			183,014,373		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			206,710,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			44,090,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			189,810,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			455,021,161		XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash			11,130,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			339,140,000		XXX		V
ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	Cash			7,190,000		XXX		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Cash			11,240,000		XXX		V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Cash			36,680,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	Treasury	91282C-CB-5	T 1 5/8 05/15/31	187,517,464	221,835,400	XXX	05/15/2031	V
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	T 0 5/8 08/15/30	27,713,657	34,063,000	XXX	08/15/2030	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Treasury	91282C-LS-8	T 4 1/8 10/31/26	757,330	759,000	XXX	10/31/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Treasury	91282C-KS-9	T 4 7/8 05/31/26	20,327,327	20,158,000	XXX	05/31/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Treasury	91282C-HX-2	T 4 3/8 08/31/28	13,751,854	13,734,000	XXX	08/31/2028	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-JJ-1	T 4 1/2 11/15/33	29,332,876	29,374,000	XXX	11/15/2033	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912828-6B-1	T 2 5/8 02/15/29	983,211	1,051,000	XXX	02/15/2029	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-KD-2	T 4 1/4 02/28/29	199	200	XXX	02/28/2029	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-KS-9	T 4 7/8 05/31/26	66,712,719	66,157,000	XXX	05/31/2026	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3133C5-2T-7	FR QG5286	4,842,850	5,002,944	XXX	06/01/2053	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3140NH-U9-7	FN BY1507	3,538,759	3,581,740	XXX	06/01/2053	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3133KQ-TC-0	FR RA8647	5,778,709	6,131,256	XXX	05/01/2053	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3133CA-KG-4	FR QG9295	3,010,352	3,047,532	XXX	08/01/2053	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	912833-4Y-3	S 0 08/15/34	3	5	XXX	08/15/2034	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3133BK-M5-5	FR QE9380	6,612,872	6,849,168	XXX	09/01/2052	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	3132E0-QB-1	FR SD4050	2,425,500	2,500,000	XXX	08/01/2053	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	13645R-AY-0	CP 4 06/01/28	55,478	57,000	XXX	06/01/2028	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasury	91282C-MA-6	T 4 1/8 11/30/29	99	100	XXX	11/30/2029	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	86944B-AD-5	SUTHEA 3.695 08/15/28	72,922	76,000	XXX	08/15/2028	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	378272-BK-3	GLENLN 5.4 05/08/28	79,861	79,000	XXX	05/08/2028	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	209111-EH-2	ED 5.3 03/01/35	1,985	2,000	XXX	03/01/2035	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	404119-BX-6	HCA 4 1/8 06/15/29	17,185	18,000	XXX	06/15/2029	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	23338V-AJ-5	DTE 3.95 03/01/49	76,763	98,000	XXX	03/01/2049	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	842434-CW-0	SRE 2.95 04/15/27	94,198	98,000	XXX	04/15/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	03040W-AY-1	AWK 2.3 06/01/31	6,758	8,000	XXX	06/01/2031	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	378272-AX-6	GLENLN 1 5/8 09/01/25	129,109	132,000	XXX	09/01/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	89157X-AE-1	TTEFP 5.275 09/10/54	4,637	5,000	XXX	09/10/2054	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	257375-AJ-4	BRKHEC 4.6 12/15/44	4,063	5,000	XXX	12/15/2044	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	210518-DE-3	CMS 3 3/4 02/15/50	74,775	99,000	XXX	02/15/2050	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	260543-DD-2	DOW 3.6 11/15/50	988,973	1,436,000	XXX	11/15/2050	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	341081-GR-2	NEE 4.45 05/15/26	78,961	79,000	XXX	05/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	87264A-BV-6	TMUS 3 3/8 04/15/29	1,378,978	1,475,000	XXX	04/15/2029	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	958254-AE-4	WES 3.95 06/01/25	2,978	3,000	XXX	06/01/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	21036P-BL-1	STZ 4 3/4 05/09/32	8,681	9,000	XXX	05/09/2032	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	25468P-DV-5	DIS 2.95 06/15/27	62,621	65,000	XXX	06/15/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	476556-DC-6	FE 4.3 01/15/26	97,432	98,000	XXX	01/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Municipal	56042R-YB-2	MESMED 5 07/01/35	183,481	170,000	XXX	07/01/2035	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	720186-AK-1	DUK 3.64 11/01/46	71,102	99,000	XXX	11/01/2046	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	89352H-BA-6	TRPCN 4.1 04/15/30	1,662,575	1,751,000	XXX	04/15/2030	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	784710-AA-3	SSMHLT 3.823 06/01/27	90,160	92,000	XXX	06/01/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	524671-AA-2	LRFP 8 1/2 02/15/25	1,002	1,000	XXX	02/15/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	842434-CX-8	SRE 6.35 11/15/52	67,876	63,000	XXX	11/15/2052	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	65364U-AP-1	NGGLN 3.025 06/27/50	83,098	133,000	XXX	06/27/2050	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	62854A-AD-6	VTRS 3.95 06/15/26	1,968	2,000	XXX	06/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	744560-CD-6	PEG 2.7 05/01/50	60,400	99,000	XXX	05/01/2050	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	224044-CT-2	COXENT 5.8 12/15/53	90,516	99,000	XXX	12/15/2053	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	207597-EJ-0	ES 3.2 03/15/27	153,213	158,000	XXX	03/15/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	10373Q-BK-5	BPLN 3.543 04/06/27	91,782	94,000	XXX	04/06/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	69331V-AA-4	EXC 7.38 04/06/28	8,481	8,000	XXX	04/06/2028	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	55903V-BA-0	WBD 3.755 03/15/27	1,048,163	1,089,000	XXX	03/15/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	842400-FZ-1	EIX 4.65 10/01/43	85,655	99,000	XXX	10/01/2043	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	84756N-AH-2	ENBCN 3 3/8 10/15/26	7,808	8,000	XXX	10/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Municipal	64972J-NN-4	NYCGEN 5.250 05/01/48	683,188	625,000	XXX	05/01/2048	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	28622H-AC-5	ELV 5 1/8 02/15/53	1,637,813	1,839,000	XXX	02/15/2053	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	097023-DP-7	BA 6.259 05/01/27	10,226	10,000	XXX	05/01/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	10373Q-BL-3	BPLN 3.633 04/06/30	245,940	261,000	XXX	04/06/2030	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	49271V-AU-4	KDP 5.2 03/15/31	79,806	79,000	XXX	03/15/2031	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	03040W-AR-6	AWK 3 3/4 09/01/47	71,434	96,000	XXX	09/01/2047	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	05530Q-AN-0	BATSLN 1.668 03/25/26	2,691,396	2,798,000	XXX	03/25/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	694032-AT-0	T 7 1/8 03/15/26	2,044	2,000	XXX	03/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	55903V-BG-7	WBD 6.412 03/15/26	96,952	97,000	XXX	03/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	66988A-AG-9	NOVANT 2.637 11/01/36	6,166	8,000	XXX	11/01/2036	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	455434-BT-6	AES 4.05 05/01/46	7,783	10,000	XXX	05/01/2046	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	404119-BZ-1	HCA 5 1/4 06/15/49	1,054,198	1,212,000	XXX	06/15/2049	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	50540R-AX-0	LH 1.55 06/01/26	1,889,024	1,977,000	XXX	06/01/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	53522K-AB-9	LIN 4.7 12/05/25	4,006	4,000	XXX	12/05/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	743820-AA-0	PSJHOG 2.532 10/01/29	51,956	58,000	XXX	10/01/2029	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	00115A-AF-6	AEP 4 12/01/46	7,879	10,000	XXX	12/01/2046	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	03040W-AU-9	AWK 3.45 06/01/29	92,208	98,000	XXX	06/01/2029	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	120568-AZ-3	BG 3 3/4 09/25/27	18,489	19,000	XXX	09/25/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	120568-AX-8	BG 3 1/4 08/15/26	275,317	282,000	XXX	08/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	744560-AQ-9	PEG 5.7 12/01/36	1,022	1,000	XXX	12/01/2036	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Municipal	790811-BN-2	STJGEN 2.125 03/01/32	4,335	5,000	XXX	03/01/2032	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	02361D-AU-4	AEE 3 1/4 03/15/50	3,421	5,000	XXX	03/15/2050	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	263901-AD-2	DUK 4.2 03/15/42	7,396	9,000	XXX	03/15/2042	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	69351U-AH-6	PPL 6.45 08/15/37	9,602	9,000	XXX	08/15/2037	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	09951L-AB-9	BAH 4 07/01/29	93,119	99,000	XXX	07/01/2029	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	10373Q-BE-9	BPLN 3.41 02/11/26	85,930	87,000	XXX	02/11/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	23338V-AU-0	DTE 4.85 12/01/26	99,693	99,000	XXX	12/01/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	406216-AY-7	HAL 7.45 09/15/39	646,558	552,000	XXX	09/15/2039	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Municipal	05922K-A7-4	BALGEN 5 07/01/32	10,663	10,000	XXX	07/01/2032	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Municipal	70914P-E2-4	PAS 5 09/15/26	108,192	105,000	XXX	09/15/2026	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	12189T-AA-2	BNSF 7 12/15/25	7,710,075	7,536,000	XXX	12/15/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	63743H-FQ-0	NRUC Float 02/05/27	6,071	6,000	XXX	02/05/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	666807-CE-0	NOC 7 3/4 02/15/31	2,251	2,000	XXX	02/15/2031	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	74531E-AA-0	PSD 7.02 12/01/27	4,214	4,000	XXX	12/01/2027	I
0299999999 - Total				1,967,923,320	440,065,345	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
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....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	Cash			1,372,561,343	1,372,561,343	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				1,372,561,343	1,372,561,343	XXX
9999999999 - Totals				1,372,561,343	1,372,561,343	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 720,425,541 — Book/Adjusted Carrying Value $ 720,425,541
2. Average balance for the year — Fair Value $ 874,779,085 — Book/Adjusted Carrying Value $ 874,779,085
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
3B	2A ...$	2B ..$	2C ..$				
3C	3A ...$	3B ..$	3C ..$				
3D	4A ...$	4B ..$	4C ..$				
3E	5A ...$	5B ..$	5C ..$				
3F	6 .....$						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	London, UK			254,639		17,141,035	XXX.
Citibank, N.A.	New Castle, DE					(6,507,840)	XXX.
Citibank, N.A.	New York, NY			17,826,381		(11,703,714)	XXX.
Harris, N.A.	Chicago, IL					260,497	XXX.
JPMorgan Chase Bank, N.A.	Houston, TX					18,139,466	XXX.
JPMorgan Chase Bank, N.A.	New York, NY			7,743,932		142,874,876	XXX.
The Northern Trust Company	Chicago, IL					166,573	XXX.
Wells Fargo, N.A.	Minneapolis, MN					(14,201,176)	XXX.
Wells Fargo, N.A.	San Francisco, CA					9,832	XXX.
Bank of America	New York, NY			5,853,705		100,762,231	XXX.
Optus Bank	South Carolina, USA			511,272		15,679,879	XXX.
Ponce Bank	New York, NY			346,353		15,618,744	XXX.
Native American Bank	Colorado, USA			520,142		5,136,382	XXX.
Carver Federal Savings FSB	New York, NY			611,699		15,611,699	XXX.
Liberty Bank	New Orleans, LA CD Matures Jan 30, 2025		3.250	402,886	55,205	10,000,000	XXX.
Optus Bank	Columbia, SC CD Matures Apr 10, 2025		3.750	428,332	85,274	10,000,000	XXX.
Texas National Bank	Mercedes, TX CD Matures Jun 5, 2025		3.682	394,983	27,234	10,000,000	XXX.
M & F Bank	Durham, NC CD Matures Jan 16, 2025		3.228	398,884	68,964	10,398,884	XXX.
City First Broadway	Washington, DC CD Matures Apr 10, 2025		4.000	406,944	89,863	10,000,000	XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	35,700,152	326,540	349,387,368	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	35,700,152	326,540	349,387,368	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	35,700,152	326,540	349,387,368	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	364,624,519	4. April	633,297,866	7. July	1,295,642,527	10. October	289,460,051
2. February	281,797,202	5. May	797,623,107	8. August	823,373,760	11. November	693,716,985
3. March	680,408,631	6. June	564,285,813	9. September	304,542,803	12. December	349,387,368

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/31/2024	0.000	01/02/2025	68,292,635		7,364
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						68,292,635		7,364
0109999999. Total - U.S. Government Bonds						68,292,635		7,364
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT		12/31/2024	0.000	01/02/2025	426,260,521		47,467
	FED HOME LN DISCOUNT NT		12/26/2024	0.000	01/10/2025	2,996,591		1,891
	FANNIE DISCOUNT NOTE		12/26/2024	0.000	01/02/2025	1,449,803		987
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						430,706,915		50,345
0909999999. Total - U.S. Special Revenues Bonds						430,706,915		50,345
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						498,999,550		57,709
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						498,999,550		57,709
8609999999 - Total Cash Equivalents						498,999,550		57,709

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 498,999,550	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR					126,891	115,221
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA					61,475	58,993
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA					111,772	107,259
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM					258,023	262,972
33. New York NY					6,176,849	4,917,822
34. North Carolina NC					447,087	429,038
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA					232,220	236,675
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR					8,077,728	8,166,755
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			15,492,045	14,294,735
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

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